



QUARTERLY STATEMENT
AS OF MARCH 31, 2014
OF THE CONDITION AND AFFAIRS OF
THE TRAVELERS
INDEMNITY COMPANY

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

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

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

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

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

DIRECTORS

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

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

22nd day of April, 2014
Notary Public
My Commission Expires September 30, 2017



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

THE TRAVELERS INDEMNITY COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	12,390,570,974	0	12,390,570,974	12,598,941,655
2. Stocks:				
2.1 Preferred stocks.....	57,354,338	0	57,354,338	56,553,036
2.2 Common stocks.....	3,599,615,460	3,512,176	3,596,103,284	3,476,059,892
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	223,847,191	0	223,847,191	216,844,268
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 (\$.....(533,699,325)), cash equivalents (\$.....0) and short-term investments (\$.....802,429,739).....	268,730,414	0	268,730,414	3,652,929
6. Contract loans (including \$.....0 premium notes).....	2,616,419	2,616,419	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	899,877,726	236,308,392	663,569,334	601,946,233
9. Receivables for securities.....	543,931	0	543,931	231,282
10. Securities lending reinvested collateral assets.....	57,149,402	0	57,149,402	49,353,210
11. Aggregate write-ins for invested assets.....	(3,475,972)	0	(3,475,972)	(3,475,972)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	17,496,829,883	242,436,987	17,254,392,896	17,000,106,534
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	137,005,628	0	137,005,628	148,579,773
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	371,347,051	36,382,778	334,964,273	354,064,992
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....21,012,138 earned but unbilled premiums).....	983,233,287	4,316,003	978,917,284	933,467,795
15.3 Accrued retrospective premiums.....	20,970,368	662,908	20,307,461	22,161,051
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	1,183,546,557	0	1,183,546,557	1,314,052,474
16.2 Funds held by or deposited with reinsured companies.....	2,462,923	0	2,462,923	2,452,364
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.....	2,221,766	0	2,221,766	13,006,323
18.2 Net deferred tax asset.....	675,662,148	283,777,160	391,884,988	488,853,692
19. Guaranty funds receivable or on deposit.....	966,322	0	966,322	1,571,149
20. Electronic data processing equipment and software.....	49,179,152	0	49,179,152	52,220,039
21. Furniture and equipment, including health care delivery assets (\$.....0).....	153,670,491	153,670,491	(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	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	1,233,198,904	816,175,355	417,023,549	332,077,798
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	22,310,294,480	1,537,421,681	20,772,872,799	20,662,613,986
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	22,310,294,480	1,537,421,681	20,772,872,799	20,662,613,986

DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(3,475,972)	0	(3,475,972)	(3,475,972)
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	(3,475,972)	0	(3,475,972)	(3,475,972)
2501. COLI supplemental benefits trust.....	141,500,142	0	141,500,142	140,705,362
2502. Suspense, undistributed payments.....	109,975,962	0	109,975,962	37,598,357
2503. Other assets.....	51,473,019	0	51,473,019	48,749,351
2598. Summary of remaining write-ins for Line 25 from overflow page.....	930,249,781	816,175,355	114,074,426	105,024,728
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,233,198,904	816,175,355	417,023,549	332,077,798

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....442,323,783).....	6,941,659,465	6,927,362,737
2. Reinsurance payable on paid losses and loss adjustment expenses.....	982,395,059	1,077,656,012
3. Loss adjustment expenses.....	1,492,259,702	1,525,340,357
4. Commissions payable, contingent commissions and other similar charges.....	72,995,815	142,036,106
5. Other expenses (excluding taxes, licenses and fees).....	88,769,901	141,989,673
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	80,679,065	82,503,827
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	0
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 \$....7,628,591,153 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.....	2,104,649,485	2,077,407,720
10. Advance premium.....	89,848,231	75,805,142
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	10,921,656	10,941,679
12. Ceded reinsurance premiums payable (net of ceding commissions).....	86,335,567	73,402,689
13. Funds held by company under reinsurance treaties.....	88,359,145	134,213,303
14. Amounts withheld or retained by company for account of others.....	1,080,142,797	1,087,967,623
15. Remittances and items not allocated.....	221,397,216	230,467,495
16. Provision for reinsurance (including \$.....0 certified).....	119,805,883	119,805,883
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.....	256,705,113	136,729,170
20. Derivatives.....	0	0
21. Payable for securities.....	97,486,588	0
22. Payable for securities lending.....	57,149,402	49,353,210
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.....	70,966,412	63,505,889
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	13,942,526,503	13,956,488,515
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	13,942,526,503	13,956,488,515
29. Aggregate write-ins for special surplus funds.....	22,403,440	22,748,125
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).....	2,562,997,234	2,438,431,725
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).....	6,830,346,295	6,706,125,470
38. Totals (Page 2, Line 28, Col. 3).....	20,772,872,799	20,662,613,986

DETAILS OF WRITE-INS

2501. Escheat liability.....	93,186,917	86,370,985
2502. Retroactive reinsurance reserve assumed.....	524,442	523,977
2503. Other statutory provisions.....	208,173	208,173
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(22,953,120)	(23,597,246)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	70,966,412	63,505,889
2901. Special surplus from retroactive reinsurance.....	22,403,440	22,748,125
2902.	0	0
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	22,403,440	22,748,125
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

**THE TRAVELERS INDEMNITY COMPANY
STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$....435,952,849).....	398,863,268	395,173,060	1,615,841,660
1.2 Assumed..... (written \$....4,997,238,035).....	4,915,943,870	4,915,904,828	19,987,431,233
1.3 Ceded..... (written \$....4,259,438,361).....	4,170,103,594	4,102,270,600	16,969,700,119
1.4 Net..... (written \$....1,173,752,523).....	1,144,703,544	1,208,807,288	4,633,572,774
DEDUCTIONS:			
2. Losses incurred (current accident year \$....586,927,844):			
2.1 Direct.....	178,782,483	121,726,907	503,148,949
2.2 Assumed.....	2,409,453,355	2,723,473,702	10,076,770,831
2.3 Ceded.....	2,026,738,661	2,252,526,434	8,315,772,746
2.4 Net.....	561,497,177	592,674,175	2,264,147,033
3. Loss adjustment expenses incurred.....	106,315,029	120,478,648	556,063,789
4. Other underwriting expenses incurred.....	329,926,359	374,238,296	1,418,717,956
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	997,738,565	1,087,391,118	4,238,928,778
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	146,964,979	121,416,170	394,643,996
INVESTMENT INCOME			
9. Net investment income earned.....	145,032,789	142,642,371	747,071,637
10. Net realized capital gains (losses) less capital gains tax of \$....312,324.....	575,655	23,810,527	72,484,309
11. Net investment gain (loss) (Lines 9 + 10).....	145,608,444	166,452,898	819,555,946
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....551,045 amount charged off \$....3,865,514).....	(3,314,469)	(3,263,218)	(11,006,222)
13. Finance and service charges not included in premiums.....	4,774,713	5,825,772	19,557,920
14. Aggregate write-ins for miscellaneous income.....	8,095,520	10,789,665	72,622,632
15. Total other income (Lines 12 through 14).....	9,555,763	13,352,220	81,174,330
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	302,129,186	301,221,288	1,295,374,273
17. Dividends to policyholders.....	1,934,666	2,181,604	6,777,433
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).....	300,194,519	299,039,683	1,288,596,840
19. Federal and foreign income taxes incurred.....	(1,140,474)	(9,770,644)	222,932,588
20. Net income (Line 18 minus Line 19) (to Line 22).....	301,334,993	308,810,328	1,065,664,252
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	6,706,125,470	7,119,286,075	7,119,286,075
22. Net income (from Line 20).....	301,334,993	308,810,328	1,065,664,252
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 \$....558,341.....	131,338,085	93,651,741	235,642,281
25. Change in net unrealized foreign exchange capital gain (loss).....	114,680	(72,913)	(476,542)
26. Change in net deferred income tax.....	(113,348,423)	(98,659,683)	(82,905,336)
27. Change in nonadmitted assets.....	82,933,438	19,838,083	27,770,502
28. Change in provision for reinsurance.....	0	0	28,739,772
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	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.....	(280,000,000)	(206,000,000)	(1,701,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	1,848,052	4,142,340	13,404,467
38. Change in surplus as regards policyholders (Lines 22 through 37).....	124,220,825	121,709,895	(413,160,605)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,830,346,295	7,240,995,970	6,706,125,470
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.....	7,208,388	9,418,676	67,943,525
1402. Change in COLI cash values.....	794,780	1,505,000	5,945,295
1403. Other assets tri-party/tax credit bond income.....	162,708	76,496	(1,342,443)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(70,356)	(210,506)	76,255
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	8,095,520	10,789,665	72,622,632
3701. Prior period adjustment.....	1,848,052	4,142,340	13,404,467
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	1,848,052	4,142,340	13,404,467

THE TRAVELERS INDEMNITY COMPANY

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.....	1,174,460,398	842,501,564	4,485,950,866
2. Net investment income.....	167,330,427	155,319,095	827,946,070
3. Miscellaneous income.....	9,555,763	13,352,220	81,174,330
4. Total (Lines 1 through 3).....	1,351,346,589	1,011,172,878	5,395,071,266
5. Benefit and loss related payments.....	511,966,043	685,310,591	2,585,536,662
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.....	590,291,716	622,885,731	2,018,587,443
8. Dividends paid to policyholders.....	1,954,690	1,764,804	7,937,344
9. Federal and foreign income taxes paid (recovered) net of \$....(747,037) tax on capital gains (losses).....	(11,612,706)	8,546,005	254,324,227
10. Total (Lines 5 through 9).....	1,092,599,743	1,318,507,131	4,866,385,676
11. Net cash from operations (Line 4 minus Line 10).....	258,746,846	(307,334,253)	528,685,591
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	514,538,000	635,751,452	2,815,432,438
12.2 Stocks.....	2,530,768	21,375,759	43,521,658
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	22,681,573	25,753,033	89,296,577
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	165
12.7 Miscellaneous proceeds.....	97,486,588	168,119,592	162,283,140
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	637,236,930	850,999,836	3,110,533,978
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	313,694,216	500,407,480	2,101,755,864
13.2 Stocks.....	788,792	1,677,577	14,701,253
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	8,955,622	0	31,913,967
13.5 Other invested assets.....	56,701,590	38,152,175	200,255,856
13.6 Miscellaneous applications.....	8,108,840	(0)	15,600,844
13.7 Total investments acquired (Lines 13.1 to 13.6).....	388,249,060	540,237,232	2,364,227,784
14. Net increase or (decrease) in contract loans and premium notes.....	(924,780)	1,165,199	2,561,489
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	249,912,650	309,597,404	743,744,705
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.....	280,000,000	206,000,000	1,701,000,000
16.6 Other cash provided (applied).....	36,417,989	542,107,202	459,542,929
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(243,582,011)	336,107,202	(1,241,457,071)
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).....	265,077,485	338,370,354	30,973,225
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	3,652,929	(27,320,296)	(27,320,296)
19.2 End of period (Line 18 plus Line 19.1).....	268,730,414	311,050,058	3,652,929
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bonds.....	9,673,228	2,160,800	3,471,800
20.0002 Prior period return of capital.....	3,500,000	0	0
20.0003 Stock distributions from limited partnerships.....	788,792	777,577	5,555,845
20.0004 Interest payment received in securities.....	332,886	993,581	3,396,650
20.0005 Exchange of stock.....	0	0	617,197
20.0006 Bonds converted to stock.....	0	0	157,111

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.

<u>Net Income</u>	<u>State of Domicile</u>	<u>March 31, 2014</u>	<u>December 31, 2013</u>
1. The Travelers Indemnity Company state basis	CT	\$ 301,334,992	\$ 1,065,664,252
2. State prescribed practices that increase/(decrease) NAIC SAP		-	-
3. State permitted practices that increase/(decrease) NAIC SAP		-	-
4. NAIC SAP (1-2-3=4)		<u>\$ 301,334,992</u>	<u>\$ 1,065,664,252</u>
<u>Surplus</u>			
5. The Travelers Indemnity Company state basis	CT	\$ 6,830,346,295	\$ 6,706,125,470
6. State prescribed practices that increase/(decrease) NAIC SAP		-	-
7. State permitted practices that increase/(decrease) NAIC SAP		-	-
8. NAIC SAP (5-6-7=8)		<u>\$ 6,830,346,295</u>	<u>\$ 6,706,125,470</u>

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

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A. Mortgage Loans including Mezzanine Real Estate Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

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

- The following tables provide aggregated information on structured securities, classified on the basis for the recognized 2014 other-than-temporary impairments:

	<u>Amortized cost basis before other-than-temporary impairment</u>	<u>Other-than temporary impairment recognized in loss</u>	<u>Fair value</u>
(OTTI recognized in the quarter ending March 31, 2014)			
Present value of cash flows is less than amortized cost	\$ 1,817,036	\$ 71,446	\$ 1,859,510

NOTES TO FINANCIAL STATEMENTS

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

<u>Cusip</u>	<u>Amortized cost basis before other-than-temporary impairment</u>	<u>Projected cash flow</u>	<u>Other-than-temporary impairment recognized in loss</u>	<u>Amortized cost basis after other-than-temporary impairment</u>	<u>Fair value</u>	<u>Impairment Quarter / Year</u>
12669EEJ1	\$ 1,817,036	\$ 1,745,590	\$ 71,446	\$ 1,745,590	\$ 1,859,510	Q1 – 2014

4. The gross unrealized investment losses and related fair value for impaired securities for which an other-than-temporary impairment has not been recognized as a realized loss were as follows:

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	\$	8,119,729
	2. 12 Months or Longer	\$	4,901,743
b. The aggregate related fair values of securities with unrealized losses:	1. Less than 12 Months	\$	270,739,105
	2. 12 Months or Longer	\$	64,524,242

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

E. Repurchase Agreements and/or Securities Lending Transactions:

No significant change.

(3)b: Not applicable.

F. Real Estate:

No significant change.

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

No significant change.

H. Restricted Assets:

No significant change.

I. Working Capital Finance Investments:

Not applicable.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

No significant change.

Note 11 - Debt

A. No significant change.

B. Not applicable.

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

A. Defined Benefit Plan:

Not applicable.

B. Defined Contribution Plan:

No significant change.

NOTES TO FINANCIAL STATEMENTS

C. Multiemployer Plan:

No significant change.

D. Consolidated/Holding Company Plans:

No significant change.

E. Postemployment Benefits and Compensated Absences:

No significant change.

F. Impact of Medicare Modernization Act of Postretirement Benefits:

No significant change.

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

On March 20, 2014, the Company paid extraordinary dividends of \$280 million to its parent company, Travelers Insurance Group Holdings Inc.

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.

(2)b: Not applicable.

(4)a: Not applicable.

(4)b: Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

NOTES TO FINANCIAL STATEMENTS

A. (1) Securities measured and reported at fair value as of March 31, 2014:

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous U.S. States, territories & possessions	\$ -	\$ 77,980,072	\$ 16,728,511	\$ 94,708,583
Total Bonds	-	84,554,682	16,728,511	101,283,193
Preferred stock				
Non-redeemable preferred stock	10,285,552	33,087,816	-	43,373,368
Common stock				
	7,134,229	30,879	-	7,165,108
Total securities at fair value	\$ 17,419,781	\$ 117,673,377	\$ 16,728,511	\$ 151,821,669

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

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

Description	Beginning Balance at 1/1/2014	Transfer into Level 3	Transfer out of Level 3	Total gains & (losses) included in Net Income	Total gains & (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2014
Bonds	\$6,422,830	\$ 5,371,056	\$ -	\$ (6,018)	\$ 9,772	\$ 9,611,094	\$ -	\$ -	\$ (4,680,223)	\$ 16,728,511

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

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

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

The Company holds common stock where fair value is based upon market quotations. Accordingly, the fair value for such common stock is included in the amount disclosed in level 1 of the hierarchy. The market quotations for these securities were provided by the SVO or a third party organization.

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

(5) Not applicable.

B. Not applicable.

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

(At March 31, 2014)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Short term bonds	\$ 802,429,739	\$ 802,429,739	\$ 300,074,298	\$ 502,355,441	\$ -	\$ -
Long term bonds	13,010,599,257	12,390,570,974	590,389,220	12,359,610,660	60,599,377	-
Preferred stock	60,727,715	57,354,338	12,061,552	48,666,163	-	-
Common stock	7,165,108	7,165,108	7,134,229	30,879	-	-

(At December 31, 2013)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Short term bonds	\$ 505,967,116	\$ 505,967,116	\$ 212,978,427	\$ 292,988,689	\$ -	\$ -
Long term bonds	13,119,960,284	12,598,941,655	588,146,699	12,490,633,300	41,180,285	-
Preferred stock	61,217,196	56,553,036	12,603,757	48,613,439	-	-
Common stock	8,397,639	8,397,639	8,367,259	30,380	-	-

D. Not applicable.

Note 21 – Other Items

A. Extraordinary Items:

No significant change.

B. Troubled Debt Restructuring:

No significant change.

C. Other Disclosures and Unusual Items:

No significant change.

D. Business Interruption Insurance Recoveries:

No significant change.

E. State Transferable and Non-transferable Tax Credits:

No significant change.

NOTES TO FINANCIAL STATEMENTS

F. Subprime Mortgage-Related Risk Exposure:

No significant change.

G. Offsetting and Netting of Assets and Liabilities:

Not applicable.

H. Joint and Several Liabilities:

No significant change.

I. Risk Sharing Provisions of the Affordable Care Act:

Not applicable.

Note 22 – Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2014 to March 31, 2014, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$59,032,000, resulting from better than expected loss and DCC development primarily in the homeowners, special property, and other liability – occurrence lines, and from lower estimates for adjusting and other expenses, partially offset by loss and DCC deterioration primarily in the commercial multi-peril line.

The improvement in the homeowners line was driven primarily by better than expected development for non-catastrophe weather-related claims for accident year 2013 and for catastrophe claims for accident years 2011 through 2013. The improvement in the special property line was driven primarily by better than expected development for catastrophe and non-catastrophe claims for accident years 2010 through 2013. The improvement in the other liability – occurrence line was concentrated in the excess coverages for accident years 2011 and prior, and reflected more favorable legal and judicial environments than what the Company previously expected. 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 commercial multi-peril line was driven primarily by worse than expected development for the liability coverages for accident years 2010 through 2013.

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 which are subject to premium adjustments.

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes No
- 1.2 If yes, has the report been filed with the domiciliary state? Yes No
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes No
- 2.2 If yes, date of change:
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes No
If yes, complete Schedule Y, Parts 1 and 1A.
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes No
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

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

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

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

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

- 6.4 By what department or departments?
Connecticut

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

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

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

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

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

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

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

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

THE TRAVELERS INDEMNITY COMPANY
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.....	\$3,471,091,800	\$3,592,450,353
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$372,275,324	\$376,369,449
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,843,367,124	\$3,968,819,802
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....57,149,402

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....57,149,402

16.3 Total payable for securities lending reported on the liability page: \$.....57,149,402

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citigroup	Special Equity Transactions Group 390 Greenwich St, 1st Fl, New York, NY 10013	Brokerage Account

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

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

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

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

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

PART 1 - INVESTMENT

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed?

Yes [] No []

18.2 If no, list exceptions:

THE TRAVELERS INDEMNITY COMPANY
GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.000	5.000 %	0	0	37,429,086	37,429,086	0	0	207,048	207,048
Total	XXX	XXX	0	0	37,429,086	37,429,086	0	0	207,048	207,048

5. Operating Percentages:

5.1 A&H loss percent 37.2 %
 5.2 A&H cost containment percent 4.6 %
 5.3 A&H expense percent excluding cost containment expenses 516.6 %

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 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
U.S. Insurers						
11957.....	04-3785815.....	HOUSING PARTNERSHIP INSURANCE EXCHANGE.....	VT.....	UNAUTHORIZED	.....0.....	.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....	AL.....L.....	7,707,607	7,398,827	3,382,150	1,463,502	59,517,487	54,584,087
2. Alaska.....	AK.....L.....	1,010,605	596,559	66,181	243,433	4,065,257	3,524,503
3. Arizona.....	AZ.....L.....	9,463,634	10,736,670	3,770,469	8,432,123	73,511,651	91,538,375
4. Arkansas.....	AR.....L.....	8,405,743	7,411,206	1,157,766	1,182,082	73,858,970	76,825,366
5. California.....	CA.....Q.....	66,950	10,581	1,427,972	1,468,663	74,463,582	79,248,590
6. Colorado.....	CO.....L.....	10,883,132	10,819,533	4,289,081	4,704,667	81,836,245	78,035,027
7. Connecticut.....	CT.....L.....	7,199,567	8,836,891	5,724,214	7,304,914	125,906,712	141,374,762
8. Delaware.....	DE.....L.....	2,180,270	1,735,794	1,376,537	523,215	30,210,450	30,053,375
9. District of Columbia.....	DC.....L.....	3,291,053	3,526,060	2,620,513	2,382,616	44,185,664	44,797,329
10. Florida.....	FL.....L.....	8,057,125	9,441,007	5,182,089	6,163,909	203,693,597	217,856,640
11. Georgia.....	GA.....L.....	7,632,882	9,337,296	4,276,272	7,539,275	73,560,996	75,209,687
12. Hawaii.....	HI.....L.....	2,404,728	2,235,347	485,932	479,781	23,807,737	21,211,509
13. Idaho.....	ID.....L.....	887,137	1,089,508	2,492,694	308,246	10,561,166	14,007,805
14. Illinois.....	IL.....L.....	20,230,715	18,742,472	11,205,963	14,919,337	209,539,895	221,343,954
15. Indiana.....	IN.....L.....	15,149,214	13,224,624	1,894,728	3,269,868	44,424,427	52,114,122
16. Iowa.....	IA.....L.....	3,059,825	2,838,578	4,338,019	1,738,020	50,094,740	49,933,404
17. Kansas.....	KS.....L.....	8,091,837	10,339,404	4,142,240	2,040,418	70,975,234	76,379,003
18. Kentucky.....	KY.....L.....	4,572,191	5,011,310	1,707,707	2,906,058	80,112,631	80,154,819
19. Louisiana.....	LA.....L.....	6,933,472	7,036,705	2,765,510	3,310,108	86,895,503	82,882,681
20. Maine.....	ME.....L.....	880,930	1,088,752	305,474	424,517	16,805,646	19,047,689
21. Maryland.....	MD.....L.....	9,511,429	10,828,126	3,852,122	5,142,992	77,403,274	80,386,491
22. Massachusetts.....	MA.....L.....	28,421,415	29,632,360	11,981,596	11,980,965	259,780,512	266,552,678
23. Michigan.....	MI.....L.....	13,301,616	13,633,579	5,969,081	6,515,961	131,998,255	127,714,283
24. Minnesota.....	MN.....L.....	9,408,924	7,993,748	3,934,913	1,616,789	71,164,808	77,620,312
25. Mississippi.....	MS.....L.....	8,067,555	6,102,699	2,532,306	3,319,866	61,476,998	71,825,432
26. Missouri.....	MO.....L.....	7,692,973	7,293,866	5,697,686	4,938,462	91,929,641	94,297,259
27. Montana.....	MT.....L.....	1,367,808	1,824,283	598,010	654,921	8,775,443	10,509,799
28. Nebraska.....	NE.....L.....	10,869,499	9,593,612	3,538,707	3,261,705	61,454,619	62,156,472
29. Nevada.....	NV.....L.....	3,831,693	4,452,907	692,571	1,615,484	24,360,900	25,715,752
30. New Hampshire.....	NH.....L.....	2,679,995	3,138,796	848,440	1,258,118	39,092,413	37,646,756
31. New Jersey.....	NJ.....L.....	19,372,784	20,400,782	13,224,341	28,101,454	349,050,564	395,503,506
32. New Mexico.....	NM.....L.....	3,162,266	2,477,950	405,202	1,601,477	20,687,338	20,186,692
33. New York.....	NY.....L.....	58,419,310	49,116,048	16,577,225	25,937,849	527,093,688	542,708,073
34. North Carolina.....	NC.....L.....	11,684,216	11,273,385	2,683,381	5,011,195	98,070,704	105,379,679
35. North Dakota.....	ND.....L.....	937,607	1,137,556	492,342	352,131	2,052,598	2,414,377
36. Ohio.....	OH.....L.....	8,979,695	10,245,788	6,481,566	5,550,167	70,743,174	90,584,970
37. Oklahoma.....	OK.....L.....	7,100,999	5,936,064	1,342,890	4,030,889	34,964,874	46,256,453
38. Oregon.....	OR.....L.....	2,702,597	3,475,699	2,442,347	865,277	22,200,212	25,316,182
39. Pennsylvania.....	PA.....L.....	27,634,089	27,959,110	8,702,635	8,100,469	270,384,958	321,430,808
40. Rhode Island.....	RI.....L.....	839,271	1,159,055	499,128	332,465	15,489,753	16,852,954
41. South Carolina.....	SC.....L.....	3,903,151	3,784,768	1,425,015	870,795	34,171,595	35,845,749
42. South Dakota.....	SD.....L.....	1,679,896	1,458,490	203,182	456,930	14,675,562	12,481,639
43. Tennessee.....	TN.....L.....	10,885,604	11,159,144	3,492,249	5,367,310	154,363,358	148,814,154
44. Texas.....	TX.....L.....	25,071,417	14,768,836	6,033,896	4,287,763	337,866,837	336,193,225
45. Utah.....	UT.....L.....	2,752,858	3,405,606	591,061	595,182	12,182,685	13,975,576
46. Vermont.....	VT.....L.....	796,106	564,189	826,631	896,825	21,010,194	22,983,832
47. Virginia.....	VA.....L.....	8,936,305	9,433,779	3,658,769	(10,930,597)	112,707,844	117,428,223
48. Washington.....	WA.....L.....	6,943,255	6,989,007	1,890,961	3,924,871	37,837,536	39,787,896
49. West Virginia.....	WV.....L.....	2,489,860	2,901,464	1,936,954	2,760,234	54,839,313	55,972,353
50. Wisconsin.....	WI.....L.....	6,283,295	5,802,077	1,031,777	1,241,097	55,091,007	54,547,257
51. Wyoming.....	WY.....L.....	929,753	1,321,594	62,993	345,958	3,511,763	4,322,351
52. American Samoa.....	AS.....N.....	0	0	0	0	0	0
53. Guam.....	GU.....L.....	62,445	(20,981)	2,181	1,762	8,119	2,200
54. Puerto Rico.....	PR.....L.....	145,415	56,143	86,368	3,449	111,347	39,051
55. US Virgin Islands.....	VI.....L.....	287	9,598	0	0	144,313	38,599
56. Northern Mariana Islands.....	MP.....N.....	0	0	0	0	0	0
57. Canada.....	CAN.....N.....	0	0	0	0	0	0
58. Aggregate Other Alien.....	OT.....XXX.....	978,844	517,340	10,557	(947,076)	589,391	1,660,595
59. Totals.....	(a).....53.....	435,952,849	421,283,591	176,360,595	199,867,895	4,515,313,179	4,775,274,353

DETAILS OF WRITE-INS

58001. MEX Mexico.....	XXX.....	331,327	42,834	0	0	0	50,000
58002. GBR United Kingdom.....	XXX.....	117,245	85,727	2,832	0	185,471	3,600
58003. CHN China.....	XXX.....	96,290	41,283	0	28,946	4,361	22,893
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX.....	433,982	347,496	7,725	(976,022)	399,559	1,584,102
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	978,844	517,340	10,557	(947,076)	589,391	1,660,595

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

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

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

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

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Fidelity English Turn Club General Partnership (1%)	Maryland	59-2709441
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. 8527512 Canada Inc. (22.48%)	Canada	
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. The Dominion of Canada General Insurance Company *	Canada	
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... .. Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... .. Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... .. Windamere II, LLC (98.9%)	Minnesota	41-1963936
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... .. Windamere, LLC (90.2%)	Minnesota	41-1926305
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... Camperdown Corporation	Delaware	41-1762781
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... Aprilgrange Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... F&G U.K. Underwriters Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... Travelers Syndicate Management Limited	United Kingdom	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... St. Paul Surety Europe Limited	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... Travelers London Limited	United Kingdom	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... St. Paul London Properties, Inc.	Minnesota	41-1880024
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... Travelers Management Limited	United Kingdom	
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Travelers Professional Risks Limited	United Kingdom	
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. USF&G Capital I	Delaware	52-1953822	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. USF&G Capital III	Delaware	52-2044075	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. Travelers Special Services Limited	United Kingdom		... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. Castle Pines Fidelity Realty, Inc.	Maryland	52-1735211	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. Castle Pines Fidelity Associates Limited Partnership (1%)	Maryland	52-1735213	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. Fidelity Castle Pines Limited Partnership (50%)	Maryland	52-1631820	... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... .. Castle Pines Fidelity Associates Limited Partnership (99%)	Maryland	52-1735213	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. English Turn Fidelity Realty, Inc.	Maryland	52-1466734	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. English Turn Limited Partnership (99%)	Maryland	59-2635727	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Fidelity English Turn Club General Partnership (99%)	Maryland	59-2709441	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. English Turn Limited Partnership (1%)	Maryland	59-2635727	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. English Turn Realty Management, Inc.	Maryland	52-1715225	... .. The Dominion of Canada General Insurance Company *	Canada	

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**

... .. Travelers Insurance Company of Canada *	Canada		... .. TravCo Insurance Company (28188) *	Connecticut	35-1838077
... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370	... .. TINDY Foreign, Inc	Delaware	20-4403403
... .. Travelers Brazil Holding, LLC	Delaware	06-0907370	... .. Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
... .. Travelers Brazil Acquisition LLC	Delaware	06-0907370	... .. Travelers Distribution Alliance, Inc.	Delaware	62-1657094
... .. J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil		... .. Travelers TLD, LLC	Delaware	06-0566050
... .. J. Malucelli Resseguradora S.A. *	Brazil		... .. Tiercel, LLC	Delaware	06-0566050
... .. J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		... .. Redstart, LLC	Delaware	06-0566050
... .. J. Malucelli Seguradora S.A. *	Brazil		... .. The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
... .. J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		... .. The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
... .. J. Malucelli Seguros S.A. *	Brazil		... .. Travelers Marine, LLC	Delaware	06-0566050
... .. 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			
... .. Travelers Real Estate, LLC	Delaware	06-0566050			
... .. First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141			
... .. Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361			
... .. Select Insurance Company (22233) *	Texas	75-6013697			
... .. Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom				
... .. Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830			
... .. Crystal Brook, LLC	Delaware	06-0566050			
... .. Durham Holding, LLC	Delaware	06-0566050			
... .. Sutton Holdco, LLC	Delaware	06-0566050			
... .. Cadet Limited, LLC	Delaware	06-0566050			
... .. Arrowhead Company, LLC	Delaware	06-0566050			
... .. Eastern Asset, LLC	Delaware	06-0566050			
... .. Jupiter Holdings, Inc.	Minnesota	41-1769846			
... .. American Equity Insurance Company (43117) *	Arizona	86-0703220			
... .. American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106			
... .. Northland Insurance Company (24015) *	Connecticut	41-6009967			
... .. Northfield Insurance Company (27987) *	Iowa	41-0983992			
... .. Northland Casualty Company (24031) *	Connecticut	94-6051964			
... .. Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050			
... .. TPC U.K. Investments LLC	Delaware	06-0566050			
... .. The Phoenix Insurance Company (25623) *	Connecticut	06-0303275			
... .. The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487			
... .. The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212			
... .. Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165			
... .. American Marine Management Services, Inc. (47.5%)	New York	13-2743602			
... .. American Marine Claims & Adjusting Services, Inc.	New York	30-0510298			
... .. Constitution State Services, LLC	Delaware	06-1501229			
... .. Phoenix UK Investments LLC	Delaware	06-0303275			
... .. The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569			

Notes:

* Denotes affiliated insurer

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	41-0406690				Promenade Partners, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1953822				USF&G Capital I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-2044075				USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-0406690				350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Special Services Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-3033027				Yonkers Financing Corp	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1735211				Castle Pines Fidelity Realty, Inc.	MD	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1735213				Castle Pines Fidelity Associates Limited Partnership	MD	NIA	Castle Pines Fidelity Realty, Inc.	O/M	1.000	The Travelers Companies, Inc.	0103
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.	0104
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.	0103
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.	0105
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.	0106
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.	0105
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.	0106
3548	The Travelers Companies, Inc.	00000					8527512 Canada Inc.	CAN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1985480				Fog City Fund, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	0112
3548	The Travelers Companies, Inc.	00000	76-0753165				Symmetry Growth Capital II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	0112
3548	The Travelers Companies, Inc.	00000	41-1927945				Upper Lake Growth Capital, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.100	The Travelers Companies, Inc.	0112
3548	The Travelers Companies, Inc.	00000	20-1222630				Vesbridge Partners, LP	MN	NIA	St. Paul Fire and Marine Insurance Company	O	88.400	The Travelers Companies, Inc.	0112
3548	The Travelers Companies, Inc.	00000	41-1963936				Windamere II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	98.900	The Travelers Companies, Inc.	0112
3548	The Travelers Companies, Inc.	00000	41-2007089				Windamere III, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	0112
3548	The Travelers Companies, Inc.	00000	41-1926305				Windamere, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	90.200	The Travelers Companies, Inc.	0112
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					Aprigrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					F&G U.K. Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Asia Pte. Ltd.	SGP	NIA	Travelers Syndicate Management Limited	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					St. Paul Surety Europe Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000					Travelers Corporate Trustee Ltd	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1880024				St. Paul London Properties, Inc.	MN	NIA	The Travelers Companies, Inc.	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1965525				TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	AA-1121375				Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Professional Risks Limited	GBR	NIA	Travelers Insurance Company Limited	O/B	100.000	The Travelers Companies, Inc.	
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.	0107
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.	0108
3548	The Travelers Companies, Inc.	00000	98-0190863				Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-4312440				Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-1534005				TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	19038	06-6033504				Travelers Casualty and Surety Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	41483	06-1067463				Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					8527512 Canada Inc.	CAN	NIA	Travelers Casualty and Surety Company	O/B/M	77.520	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Insurance Company of Canada	CAN	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	31194	06-0907370				Travelers Casualty and Surety Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0907370				Travelers Brazil Holding LLC	DE	NIA	Travelers Casualty and Surety Company of America	O/B/M	100.000	The Travelers Companies, Inc.	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....	06-0907370				Travelers Brazil Acquisition LLC.....	DE.....	NIA.....	Travelers Brazil Holding, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	...49.500	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Resseguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Resseguradora S.A.....	O/B.....	...0.010	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Seguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Seguradora S.A.....	O/B.....	...99.990	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....					J. Malucelli Seguros S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0109.....
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.....	RE.....	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.....	06-0566050				Travelers Real Estate, LLC.....	DE.....	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.....	42811.....	56-1371361				Gulf Underwriters Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	22233.....	75-6013697				Select Insurance Company.....	TX.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Casualty and Surety Company of Europe, Limited	GBR.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38385.....	75-1679830				Commercial Guaranty Insurance Company.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Crystal Brook, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Durham Holding, LLC.....	DE.....	DS.....	Crystal Brook, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Sutton Holdco, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Cadet Limited, LLC.....	DE.....	DS.....	Sutton Holdco, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Arrowhead Company, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Eastern Asset, LLC.....	DE.....	DS.....	Arrowhead Company, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	41-1769846				Jupiter Holdings, Inc.	MN	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	43117	86-0703220				American Equity Insurance Company	AZ	DS	Jupiter Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	10819	86-0868106				American Equity Specialty Insurance Company	CT	DS	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	24015	41-6009967				Northland Insurance Company	CT	DS	Jupiter Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	27987	41-0983992				Northfield Insurance Company	IA	DS	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	24031	94-6051964				Northland Casualty Company	CT	DS	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	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	13-2743602				American Marine Management Services, Inc.	NY	OTH	Travelers Property Casualty Company of America	O/B	47.500	The Travelers Companies, Inc.	0110
3548	The Travelers Companies, Inc.	00000	30-0510298				American Marine Claims & Adjusting Services, Inc.	NY	OTH	American Marine Management Services, Inc.	O/B	100.000	The Travelers Companies, Inc.	0111
3548	The Travelers Companies, Inc.	00000	06-1501229				Constitution State Services LLC	DE	DS	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0303275				Phoenix UK Investments LLC	DE	DS	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	12850	04-3175569				The Premier Insurance Company of Massachusetts	MA	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	28188	35-1838077				TravCo Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-4403403				TINDY Foreign, Inc.	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	40282	95-3634110				Travelers Commercial Casualty Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	62-1657094				Travelers Distribution Alliance, Inc.	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Travelers TLD, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Tiercel, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Redstart, LLC	DE	DS	Tiercel, LLC	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	27998	35-1838079				The Travelers Home and Marine Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	41262	76-0002592				The Travelers Lloyds Insurance Company	TX	DS	The Travelers Indemnity Company	O/M/A	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Travelers Marine, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	

Q12.4

Asterisk	Explanation
0100.	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.

THE TRAVELERS INDEMNITY COMPANY

Asterisk	Explanation
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.	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.
0104.	Fidelity Castle Pines Limited Partnership is 50% owned by an unrelated party with no current economic interest.
0105.	English Turn Limited Partnership is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
0106.	Fidelity English Turn Club General Partnership is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
0107.	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
0108.	Lone Rock Timber Investments I, LLC's other 25% member and manager are unaffiliated with Travelers
0109.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.
0110.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate
0111.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate
0112.	St. Paul Fire and Marine owns a significant portion of the investment entity. Although it is managed by an unaffiliated partner, St. Paul Fire and Marine still has control of the entity

THE TRAVELERS INDEMNITY COMPANY
PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	35,823,051	13,471,058	37.6	(15.8)
2. Allied lines.....	43,376,633	21,928,147	50.6	(16.0)
3. Farmowners multiple peril.....	9,297,779	1,729,937	18.6	46.5
4. Homeowners multiple peril.....	9,920,020	3,876,807	39.1	43.1
5. Commercial multiple peril.....	62,027,339	37,415,314	60.3	35.6
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	2,798	(653,668)	(23,358.6)	68.4
9. Inland marine.....	3,015,436	5,594,848	185.5	(68.2)
10. Financial guaranty.....	3,498	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	0	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	309,803	0.0	0.0
12. Earthquake.....	12,183,797	252,459	2.1	(50.4)
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.....	104,471	50,011	47.9	50.0
16. Workers' compensation.....	90,060,422	41,001,259	45.5	72.5
17.1 Other liability-occurrence.....	69,781,321	24,645,872	35.3	26.4
17.2 Other liability-claims made.....	3,921,013	2,271,715	57.9	50.1
17.3 Excess workers' compensation.....	13,328	515,170	3,865.3	7.5
18.1 Products liability-occurrence.....	2,667,624	1,873,317	70.2	9.5
18.2 Products liability-claims made.....	3,097	36,625	1,182.4	(199.4)
19.1, 19.2 Private passenger auto liability.....	3,888,079	119,856	3.1	(129.6)
19.3, 19.4 Commercial auto liability.....	35,881,800	15,089,405	42.1	75.2
21. Auto physical damage.....	12,465,614	7,989,058	64.1	64.9
22. Aircraft (all perils).....	0	3,617	0.0	0.0
23. Fidelity.....	11,596	96,390	831.2	(184.8)
24. Surety.....	639,037	78,115	12.2	12.4
26. Burglary and theft.....	4,200	(88)	(2.1)	(574.4)
27. Boiler and machinery.....	3,771,313	1,087,459	28.8	58.6
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	398,863,268	178,782,483	44.8	31.6
DETAILS OF WRITE-INS				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	29,054,828	29,054,828	30,327,642
2. Allied lines.....	35,395,341	35,395,341	36,698,335
3. Farmowners multiple peril.....	9,401,026	9,401,026	8,836,098
4. Homeowners multiple peril.....	7,466,037	7,466,037	8,316,180
5. Commercial multiple peril.....	74,698,649	74,698,649	65,680,448
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	116	116	738,161
9. Inland marine.....	5,674,069	5,674,069	2,204,424
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	9,919,140	9,919,140	10,525,581
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.....	110,892,105	110,892,105	111,898,872
17.1 Other liability-occurrence.....	86,333,747	86,333,747	77,650,615
17.2 Other liability-claims made.....	4,261,846	4,261,846	4,468,249
17.3 Excess workers' compensation.....	(3,841)	(3,841)	270,702
18.1 Products liability-occurrence.....	3,939,682	3,939,682	2,753,264
18.2 Products liability-claims made.....	24,050	24,050	(39,178)
19.1 19.2 Private passenger auto liability.....	3,641,429	3,641,429	7,679,055
19.3 19.4 Commercial auto liability.....	38,484,268	38,484,268	37,604,006
21. Auto physical damage.....	13,513,558	13,513,558	12,896,767
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	11,298	11,298	5,738
24. Surety.....	134,908	134,908	(367,248)
26. Burglary and theft.....	6,446	6,446	3,770
27. Boiler and machinery.....	3,104,147	3,104,147	3,132,109
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	435,952,849	435,952,849	421,283,591
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2014 Loss and LAE Payments on Claims Reported as of Prior Year-End	2014 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2014 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2011 + Prior.....	2,437,802	3,090,410	5,528,212	174,448	15,118	189,566	2,355,381	16,898	2,934,491	5,306,769	92,026	(123,903)	(31,877)
2. 2012.....	472,727	700,709	1,173,436	80,005	4,915	84,920	436,434	9,985	631,965	1,078,384	43,711	(53,844)	(10,132)
3. Subtotals 2012 + Prior.....	2,910,529	3,791,119	6,701,648	254,452	20,034	274,486	2,791,814	26,883	3,566,456	6,385,153	135,737	(177,747)	(42,009)
4. 2013.....	600,955	1,150,100	1,751,055	191,559	35,200	226,759	539,364	27,120	940,789	1,507,273	129,968	(146,991)	(17,023)
5. Subtotals 2013 + Prior.....	3,511,484	4,941,219	8,452,703	446,011	55,234	501,245	3,331,178	54,003	4,507,245	7,892,426	265,705	(324,737)	(59,032)
6. 2014.....	XXX	XXX	XXX	XXX	185,351	185,351	XXX	156,209	385,284	541,494	XXX	XXX	XXX
7. Totals.....	3,511,484	4,941,219	8,452,703	446,011	240,585	686,596	3,331,178	210,212	4,892,529	8,433,919	265,705	(324,737)	(59,032)
8. Prior Year-End's Surplus As Regards Policyholders	6,706,125										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. ....7.6 %	2. ....(6.6)%	3. ....(0.7)%
													Col. 13, Line 7 Line 8
													4. ....(0.9)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Equities and deposits in pools and associations.....	49,990,014	0	49,990,014	45,974,905
2505. Service contract receivable.....	19,476,396	0	19,476,396	14,249,263
2506. Due from unaffiliated companies.....	16,184,909	0	16,184,909	12,524,888
2507. Amounts receivable under high deductible policies.....	14,642,060	1,463,767	13,178,293	17,672,822
2508. State surcharges receivable.....	11,371,747	0	11,371,747	10,975,704
2509. Other assets tri-party/tax credit bonds.....	3,866,603	0	3,866,603	3,636,001
2510. Ceded deposit asset.....	2,500	0	2,500	2,500
2511. Performance guarantees receivable.....	2,500	0	2,500	500
2512. Assumed reinsurance receivable and payable.....	1,465	0	1,465	(11,855)
2513. Other assets nonadmitted.....	764,688,369	764,688,369	0	0
2514. Miscellaneous ledger balances.....	50,023,218	50,023,218	0	0
2597. Summary of remaining write-ins for Line 25.....	930,249,781	816,175,355	114,074,426	105,024,728

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Federal excise tax-reinsurance contracts.....	134,535	5,127
2505. Other liabilities.....	0	90
2506. Undistributed salaries.....	(79,172)	(10,272)
2507. Retroactive reinsurance reserve ceded.....	(23,008,483)	(23,592,192)
2597. Summary of remaining write-ins for Line 25.....	(22,953,120)	(23,597,246)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and penalties of regulatory authorities.....	67,016	(84,142)	286,752
1405. Retroactive reinsurance gain/loss.....	(137,372)	(126,364)	(210,497)
1497. Summary of remaining write-ins for Line 14.....	(70,356)	(210,506)	76,255

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. AUS Australia.....	XXX	82,318	32,432	0	0	3,337	10,694
58005. Other Alien Combined.....	XXX	48,391	80,115	7,725	(1,083,903)	372,832	1,303,900
58006. NLD Netherlands.....	XXX	48,126	48,504	0	0	816	14,316
58007. EGY Egypt.....	XXX	44,846	6,051	0	0	230	460
58008. DEU Germany.....	XXX	40,673	28,533	0	0	(486)	39,873
58009. BEL Belgium.....	XXX	40,195	38,909	0	0	1,958	7,323
58010. NZL New Zealand.....	XXX	30,847	1,374	0	0	340	0
58011. FRA France.....	XXX	22,899	23,953	0	0	2,401	20,267
58012. POL Poland.....	XXX	17,789	11,130	0	0	455	5,535
58013. PRT Portugal.....	XXX	12,741	8,005	0	0	246	370
58014. HUN Hungary.....	XXX	8,211	8,148	0	0	346	1,422
58015. ITA Italy.....	XXX	7,644	8,703	0	107,881	781	11,793
58016. TWN Taiwan, Republic of China.....	XXX	5,370	0	0	0	107	0
58017. OMN Oman.....	XXX	4,891	4,729	0	0	160	807
58018. ESP Spain.....	XXX	4,331	4,173	0	0	251	1,809
58019. SGP Singapore.....	XXX	3,528	0	0	0	592	2,359
58020. RUS Russian Federation.....	XXX	3,313	3,050	0	0	64	14
58021. BRA Brazil.....	XXX	3,224	3,117	0	0	(247)	7,400
58022. IND India.....	XXX	924	618	0	0	(155)	1,465
58023. IRL Ireland.....	XXX	923	697	0	0	83	1,039
58024. VNM Viet Nam.....	XXX	920	55	0	0	18	0
58025. ARE United Arab Emirates.....	XXX	633	0	0	0	178	627
58026. CHE Switzerland.....	XXX	580	0	0	0	1,036	5,041
58027. HKG Hong Kong, Special Adminis.....	XXX	530	3,926	0	0	65	1,124
58028. DOM Dominican Republic.....	XXX	331	285	0	0	0	0
58029. IDN Indonesia.....	XXX	162	0	0	0	0	0
58030. MDV Maldives.....	XXX	0	0	0	0	11,214	0
58031. GRC Greece.....	XXX	0	3,622	0	0	1,102	11,397
58032. HRV Croatia.....	XXX	0	0	0	0	220	0
58033. SWE Sweden.....	XXX	0	17	0	0	208	649
58034. FIN Finland.....	XXX	0	755	0	0	185	2,217
58035. PER Peru.....	XXX	0	0	0	0	140	84
58036. GMB Gambia.....	XXX	0	0	0	0	121	0
58037. SWZ Swaziland.....	XXX	0	0	0	0	121	0
58038. DNK Denmark.....	XXX	0	0	0	0	54	23
58039. NOR Norway.....	XXX	0	0	0	0	8	9
58040. ABW Aruba.....	XXX	0	0	0	0	(22)	373
58041. AUT Austria.....	XXX	0	0	0	0	(22)	170
58042. CZE Czech Republic.....	XXX	0	0	0	0	(26)	366
58043. TUR Turkey.....	XXX	0	0	0	0	(32)	855
58044. ZAF South Africa.....	XXX	0	0	0	0	(33)	1,208
58045. MYS Malaysia.....	XXX	0	140	0	0	(47)	703
58046. CHL Chile.....	XXX	0	0	0	0	(57)	176
58047. ARG Argentina.....	XXX	0	0	0	0	(90)	3,304
58048. HND Honduras.....	XXX	0	0	0	0	(90)	575
58049. URY Uruguay.....	XXX	0	0	0	0	(98)	782
58050. KOR Korea, Republic of.....	XXX	0	0	0	0	(683)	23,141
58051. THA Thailand.....	XXX	(358)	325	0	0	1,978	1,177
58052. BHS Bahamas.....	XXX	0	26,130	0	0	0	99,255
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	433,982	347,496	7,725	(976,022)	399,559	1,584,102

THE TRAVELERS INDEMNITY COMPANY
SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	216,844,267	192,079,338
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	4,629,250
2.2 Additional investment made after acquisition.....	8,955,622	27,284,717
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.....	1,952,700	7,149,038
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	223,847,190	216,844,267
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	223,847,190	216,844,267

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	859,382,145	755,784,373
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	16,673,528	52,180,198
2.2 Additional investment made after acquisition.....	40,028,062	148,075,658
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	7,231,065	(4,423,701)
6. Total gain (loss) on disposals.....	0	(91,077)
7. Deduct amounts received on disposals.....	22,681,573	89,296,577
8. Deduct amortization of premium and depreciation.....	783,046	1,750,796
9. Total foreign exchange change in book/adjusted carrying value.....	124,225	(308,435)
10. Deduct current year's other than temporary impairment recognized.....	96,681	787,500
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	899,877,726	859,382,145
12. Deduct total nonadmitted amounts.....	236,308,392	257,435,913
13. Statement value at end of current period (Line 11 minus Line 12).....	663,569,334	601,946,233

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.....	16,134,984,131	16,681,078,859
2. Cost of bonds and stocks acquired.....	314,483,007	2,116,457,117
3. Accrual of discount.....	7,016,971	14,446,911
4. Unrealized valuation increase (decrease).....	128,165,361	230,119,702
5. Total gain (loss) on disposals.....	3,999,015	36,810,991
6. Deduct consideration for bonds and stocks disposed of.....	520,568,769	2,858,954,096
7. Deduct amortization of premium.....	17,451,245	77,774,502
8. Total foreign exchange change in book/adjusted carrying value.....	328	(3,042)
9. Deduct current year's other than temporary impairment recognized.....	3,088,026	7,197,810
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	16,047,540,773	16,134,984,131
11. Deduct total nonadmitted amounts.....	3,512,176	3,429,547
12. Statement value at end of current period (Line 10 minus Line 11).....	16,044,028,597	16,131,554,584

SCHEDULE D - PART 1B

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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	10,731,936,781	16,614,954,062	16,453,032,011	(7,124,423)	10,886,734,409	0	0	10,731,936,781
2. NAIC 2 (a).....	1,704,509,720	15,031,910	38,578,991	(12,923,923)	1,668,038,716	0	0	1,704,509,720
3. NAIC 3 (a).....	455,133,382	0	23,759,388	1,126,071	432,500,066	0	0	455,133,382
4. NAIC 4 (a).....	183,405,893	9,673,228	21,432,996	6,145,802	177,791,927	0	0	183,405,893
5. NAIC 5 (a).....	23,980,249	0	3,111,421	(2,137,609)	18,731,220	0	0	23,980,249
6. NAIC 6 (a).....	5,942,747	0	292,007	3,553,637	9,204,377	0	0	5,942,747
7. Total Bonds.....	13,104,908,772	16,639,659,201	16,540,206,814	(11,360,444)	13,193,000,714	0	0	13,104,908,772
PREFERRED STOCK								
8. NAIC 1.....	626,827	0	0	546,183	1,173,009	0	0	626,827
9. NAIC 2.....	37,243,653	0	0	38,705	37,282,358	0	0	37,243,653
10. NAIC 3.....	18,480,971	0	0	418,000	18,898,971	0	0	18,480,971
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	201,586	0	0	(201,586)	0	0	0	201,586
14. Total Preferred Stock.....	56,553,036	0	0	801,302	57,354,338	0	0	56,553,036
15. Total Bonds and Preferred Stock.....	13,161,461,808	16,639,659,201	16,540,206,814	(10,559,142)	13,250,355,052	0	0	13,161,461,808

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	.....802,429,739	.....XXX.....	.....802,429,739	.....13,358	.....0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....505,967,116	.....533,084,335
2. Cost of short-term investments acquired.....	.....16,306,464,985	.....66,492,936,113
3. Accrual of discount.....	.....0	.....4,591
4. Unrealized valuation increase (decrease).....	.....0	.....165
5. Total gain (loss) on disposals.....	.....0	.....0
6. Deduct consideration received on disposals.....	.....16,010,002,362	.....66,520,027,233
7. Deduct amortization of premium.....	.....0	.....30,855
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).....	.....802,429,739	.....505,967,116
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....802,429,739	.....505,967,116

**Sch. DB-Pt A-Verification
NONE**

**Sch. DB-Pt B-Verification
NONE**

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

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

**Sch. DB-Verification
NONE**

THE TRAVELERS INDEMNITY COMPANY
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.....	19,500,000	139,247,000
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.....	19,500,000	139,247,000
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

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
RE# 11112 & RE# 11118 700 Main Street.....	Hartford.....	CT.....	...03/31/2001	Various.....	.....0	.....0	.....0	.....4,283,726
RE# 10500 & RE# 10600 50 Prospect Street (Plaza Building).....	Hartford.....	CT.....	...03/31/2002	Various.....	.....0	.....0	.....0	.....109,232
99 Lambertson Rd.....	Windsor.....	CT.....	...01/01/2007	Various.....	.....0	.....0	.....0	.....4,562,664
0199999. Totals.....					.....0	.....0	.....0	.....8,955,622
0399999. Totals.....					.....0	.....0	.....0	.....8,955,622

QE01

SCHEDULE A - PART 3

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

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

SCHEDULE B - PART 2

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

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

NONE

QE02

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		3 City	4 State										
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated													
	Aby Partners IV, L.P.....	Boston.....	MA.....	Aby Partners.....		01/02/2001.....	.....3	.....0	.....1,016	.....0	.....107,270	.....0.2
	American Securities Partners III, L.P.....	New York.....	NY.....	American Securities Partners.....		08/22/2001.....	.....3	.....0	.....2,253	.....0	.....860,322	.....1.1
	Blackstone Capital Partners VI L.P.....	New York.....	NY.....	Blackstone Group.....		06/30/2010.....	.....3	.....0	.....3,054,487	.....0	.....12,451,223	.....0.1
	Blackstone Communication Partners I, L.P.....	New York.....	NY.....	Blackstone Group.....		08/29/2000.....	.....3	.....0	.....644	.....0	.....182,002	.....0.1
	Charles River Partnership XI, LP.....	Waltham.....	MA.....	Charles River Ventures.....		02/12/2001.....	.....1	.....0	.....10,508	.....0	.....1	.....0.2
	Consonance Private Equity, L.P.....	New York.....	NY.....	Consonance Capital Partners.....		01/18/2013.....	.....3	.....0	.....1,719,801	.....0	.....12,988,540	.....6.9
	Cortec Group Fund IV, L.P.....	New York.....	NY.....	Cortec Group.....		04/20/2006.....	.....3	.....0	.....42,692	.....0	.....1,662,391	.....3.5
	Fox Paine Capital Fund II, L.P.....	Foster City.....	CA.....	Fox Paine & Company.....		07/10/2000.....	.....3	.....0	.....38,722	.....0	.....3,915,616	.....1.3
	Kelso Investment Associates VIII, L.P.....	New York.....	NY.....	Kelso & Company.....		06/21/2007.....	.....3	.....0	.....417,518	.....0	.....4,069,808	.....0.5
	KRG Capital Fund II, L.P.....	Denver.....	CO.....	KRG Capital Partners.....		11/13/2001.....	.....3	.....0	.....(7,687)	.....0	.....70,852	.....0.8
	NB Secondary Opportunities Fund III LP.....	New York.....	NY.....	Neuberger Berman Investment Management.....		06/21/2013.....	.....3	.....0	.....675,000	.....0	.....13,616,467	.....0.8
	Trident V, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		09/22/2010.....	.....3	.....0	.....3,467,983	.....0	.....5,109,475	.....1.0
	Altaris Health Partners III, L.P.....	New York.....	NY.....	Altaris Capital Partners.....		05/16/2013.....	.....3	.....995,924	.....0	.....0	.....14,004,076	.....6.5
	Eureka III, L.P.....	Philadelphia.....	PA.....	Eureka Growth Capital.....		02/28/2014.....	.....3	.....1,385,434	.....0	.....0	.....8,614,566	.....5.7
	HCI Equity Partners IV, L.P.....	Washington.....	DC.....	HCI Equity Partners.....		09/30/2013.....	.....3	.....1,231,656	.....0	.....0	.....18,768,344	.....5.7
	1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							3,613,0149,422,937096,420,953XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
QE03	Blackstone Real Estate Debt Strategies II, L.P.....	New York.....	NY.....	BREDS II GP L.L.C.....		04/09/2013.....	.....0	.....0	.....1,374,745	.....0	.....16,764,208	.....0.9
	Brookfield Strategic Real Estate Partners B, L.P.....	New York.....	NY.....	Brookfield Strategic Real Estate Partners GP LLC.....		04/25/2013.....	.....0	.....0	.....3,947,481	.....0	.....11,149,001	.....0.6
	Cerberus Institutional Real Estate Partners III, L.P.....	New York.....	NY.....	Cerberus Real Estate GP III, L.L.C.....		04/24/2013.....	.....0	.....0	.....210,323	.....0	.....6,411,216	.....1.7
	Encore Housing Opportunity II, LP.....	Boca Raton.....	FL.....	Encore Housing Opportunity Fund II General Partner, LLC.....		03/21/2013.....	.....0	.....0	.....1,054,796	.....0	.....8,843,072	.....2.5
	HighBrook Income Property Fund, LP.....	New York.....	NY.....	HighBrook.....		10/11/2012.....	.....0	.....0	.....486,545	.....0	.....1,360,847	.....2.2
	Miller Global VII, LLC.....	New York.....	NY.....	Miller Global.....		12/31/2013.....	.....0	.....0	.....261,949	.....0	.....7,525,971	.....7.5
	Municipal Capital Appreciation Partners V, LP (MCAP V).....	New York.....	NY.....	Municipal Associates V, LLC.....		03/28/2013.....	.....0	.....0	.....450,000	.....0	.....3,900,000	.....14.5
	Prime Finance Partners III, LP.....	San Francisco.....	CA.....	Prime Finance Partners.....		10/17/2012.....	.....0	.....0	.....1,552,500	.....0	.....6,537,000	.....2.4
	Tishman Speyer Brazil Fund III, L.P.....	New York.....	NY.....	Tishman Speyer.....		11/02/2012.....	.....0	.....0	.....(45,623)	.....0	.....9,818,944	.....4.1
	Rubenstein Properties Fund II.....	Philadelphia.....	PA.....	Rubenstein Properties Fund II GP, LP.....		02/25/2014.....	.....0	.....0	.....4,250,000	.....0	.....15,750,000	.....5.1
	1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							4,250,0009,292,715088,060,260XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated													
	J.P. Morgan Global Maritime Investment Fund LP.....	Chicago.....	IL.....	JP Morgan Asset Management.....		06/09/2010.....	.....0	.....0	.....1,073,267	.....0	.....17,551,590	.....3.2
	Riverwood Capital Partners L.P.....	Menlo Park.....	CA.....	Riverwood Capital Management.....		06/29/2010.....	.....0	.....0	.....1,984,834	.....0	.....2,144,408	.....3.2
	StepStone Mezzanine Partners I-A LP.....	New York.....	NY.....	Citigroup Alternative Investments.....		12/31/2009.....	.....2	.....0	.....386,572	.....0	.....3,839,943	.....20.5
	Transportation Recovery Fund L.P.....	New York.....	NY.....	W.L. Ross.....		08/23/2013.....	.....0	.....0	.....5,420,114	.....0	.....16,829,533	.....5.4
	Wayzata Opportunities Fund III, L.P.....	Wayzata.....	MN.....	Wayzata Investment Partners.....		05/17/2013.....	.....0	.....0	.....589,500	.....0	.....13,197,000	.....0.6
	AF Encore Feeder Fund B, LLC.....	New York.....	NY.....	The Alchemy Music Company, LLC.....		01/17/2014.....	.....0	.....8,632,279	.....0	.....0	.....1,367,721	.....15.4
	Level Equity Growth Partners II, L.P.....	New York.....	NY.....	Level Equity Management LLC.....		11/14/2013.....	.....0	.....0	.....178,235	.....0	.....11,821,765	.....4.7
	2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							8,810,5149,454,287066,751,959XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated													
	Travelers Indemnity UK Investments LLC.....	Hartford.....	CT.....	Travelers Indemnity UK Investments LLC.....		05/18/2000.....	.....0	.....0	.....10,000,000	.....0	.....0	.....100.0
	2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....							010,000,00000XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated													
	WNC Inst Tax Credit Fund 38, LP.....	Various.....	CA.....	WNC.....		08/22/2013.....	.....0	.....0	.....930,231	.....0	.....3,507,510	.....5.0
	Stratford Fund VII, LP.....	Peabody.....	MA.....	Stratford Capital Group.....		07/03/2012.....	.....0	.....0	.....330,466	.....0	.....1,964,587	.....11.3
	Startford Fund XI, LP.....	Peabody.....	MA.....	Stratford Capital Group.....		11/23/2013.....	.....0	.....0	.....597,426	.....0	.....10,828,535	.....19.5

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								0	1,858,123	0	16,300,632	XXX
4499999. Subtotal - Unaffiliated.....								16,673,528	30,028,062	0	267,533,803	XXX
4599999. Subtotal - Affiliated.....								0	10,000,000	0	0	XXX
4699999. Totals.....								16,673,528	40,028,062	0	267,533,803	XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)							14 Total Foreign Exchange Change in B./A.C.V.
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	GSC European Mezzanine Offshore Parallel Investors, L.P.	Florham Park.....	NJ....	Distribution.....	03/30/2001	01/31/2014	55,030	0	0	0	0	0	55,030	55,030	0	0	0	0	
	MC Credit Fund I LP.....	New York.....	NY....	Distribution.....	08/14/2013	03/31/2014	271,427	0	0	0	0	0	271,427	271,427	0	0	0	0	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								326,457	0	0	0	0	326,457	326,457	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	03/31/2014	6,348	0	0	0	0	0	6,348	6,348	0	0	0	0	
	Advanced Technology Ventures VII, L.P.....	Waltham.....	MA....	Distribution.....	07/11/2001	02/11/2014	83,112	0	0	0	0	0	83,112	83,112	0	0	0	0	
	American Securities Partners IV, L.P.....	New York.....	NY....	Distribution.....	12/31/2009	02/11/2014	70,000	0	0	0	0	0	70,000	70,000	0	0	0	0	
	Baring Asia Private Equity Fund, L.P.....	Guernsey, Channel Islands	GBR...	Distribution.....	11/02/1999	02/11/2014	12,254	0	96,681	0	(96,681)	0	(84,427)	(84,427)	0	0	0	0	
	Blackstone Communication Partners I, L.P.....	New York.....	NY....	Distribution.....	08/29/2000	03/19/2014	644	0	0	0	0	0	644	644	0	0	0	0	
	Citi-Europe Co-Invest, L.P.....	New York.....	NY....	Distribution.....	08/31/2001	01/20/2014	1,663,071	0	0	0	0	0	1,663,071	1,663,071	0	0	0	0	
	ComVentures V, L.P., a Delaware limited partnership..	Palo Alto.....	CA....	Distribution.....	10/16/2000	03/24/2014	226,615	0	0	0	0	0	226,615	226,615	0	0	0	0	
	Cortec Group Fund IV, L.P.....	New York.....	NY....	Distribution.....	04/20/2006	02/26/2014	515,064	0	0	0	0	0	515,064	515,064	0	0	0	0	
	Highbridge Capital Corporation.....	Grand Cayman.....	CYM...	Distribution.....	12/11/1995	02/10/2014	121,913	0	0	0	0	0	121,913	121,913	0	0	0	0	
	KRG Capital Fund II, L.P.....	Denver.....	CO....	Distribution.....	11/13/2001	03/21/2014	(7,687)	0	0	0	0	0	(7,687)	(7,687)	0	0	0	0	
	Madison Dearborn Capital Partners IV, L.P.....	Chicago.....	IL....	Distribution.....	04/02/2001	03/04/2014	105,530	0	0	0	0	0	105,530	105,530	0	0	0	0	
	Mission Ventures II, L.P.....	San Diego.....	CA....	Distribution.....	04/24/2000	03/31/2014	27,240	0	0	0	0	0	27,240	27,240	0	0	0	0	
	NB Secondary Opportunities Fund III LP.....	New York.....	NY....	Distribution.....	06/21/2013	02/24/2014	116,467	0	0	0	0	0	116,467	116,467	0	0	0	0	
	New Enterprise Associates 10, Limited Partnership.....	Baltimore.....	MD....	Distribution.....	02/06/2001	02/21/2014	150,507	0	0	0	0	0	150,507	150,507	0	0	0	0	
	OZ Asia Domestic Partners, L.P.....	New York.....	NY....	Distribution.....	03/01/2006	03/20/2014	3,365	0	0	0	0	0	3,365	3,365	0	0	0	0	
	Prospect Venture Partners II, L.P.....	Palo Alto.....	CA....	Distribution.....	07/10/2001	01/24/2014	52,729	0	0	0	0	0	52,729	52,729	0	0	0	0	
	Quad-C Partners V, L.P.....	Charlottesville.....	VA....	Distribution.....	04/28/1998	02/07/2014	60,433	0	0	0	0	0	60,433	60,433	0	0	0	0	
	Redpoint Ventures II, L.P.....	Menlo Park.....	CA....	Distribution.....	11/07/2000	02/24/2014	163,700	0	0	0	0	0	163,700	163,700	0	0	0	0	
	SKM Equity Fund III, L.P.....	Stamford.....	CT....	Distribution.....	02/01/2000	03/13/2014	713,067	0	0	0	0	0	713,067	713,067	0	0	0	0	
	Summit Ventures VI-A, L.P.....	Boston.....	MA....	Distribution.....	03/23/2001	03/13/2014	393,402	0	0	0	0	0	393,402	393,402	0	0	0	0	
	Trident V, L.P.....	Greenwich.....	CT....	Distribution.....	09/22/2010	03/27/2014	326,795	0	0	0	0	0	326,795	326,795	0	0	0	0	
	Wicks Communications & Media Partners, L.P.....	New York.....	NY....	Distribution.....	12/16/1999	01/31/2014	3,021	0	0	0	0	0	3,021	3,021	0	0	0	0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								4,807,590	0	96,681	0	(96,681)	0	4,710,909	4,710,909	0	0	0	0

QE03.1

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Blackrock HPB Multi-Manager LLC.....	New York.....	NY...	Distribution.....	02/01/2009	03/31/2014	.....812,362	.....0	.....0	.....0	.....0	.....0	.....0	.....812,362	.....812,362	.....0	.....0	.....0	.....0
	Cerberus Institutional Partners, L.P. (Series Four).....	New York.....	NY...	Distribution.....	11/09/2006	02/28/2014	.....232,389	.....0	.....0	.....0	.....0	.....0	.....0	.....232,389	.....232,389	.....0	.....0	.....0	.....0
	OCM Principal Opportunities Fund II, L.P.....	Los Angeles.....	CA...	Distribution.....	04/24/2001	02/18/2014	.....17,016	.....0	.....0	.....0	.....0	.....0	.....0	.....17,016	.....17,016	.....0	.....0	.....0	.....0
	OZ Domestic Partners, L.P.....	New York.....	NY...	Distribution.....	12/31/2009	03/20/2014	.....381,326	.....0	.....0	.....0	.....0	.....0	.....0	.....381,326	.....381,326	.....0	.....0	.....0	.....0
	StepStone Mezzanine Partners I-A LP.....	New York.....	NY...	Distribution.....	12/31/2009	02/14/2014	.....782,839	.....0	.....0	.....0	.....0	.....0	.....0	.....782,839	.....782,839	.....0	.....0	.....0	.....0
	Wayzata Opportunities Fund, LLC.....	Wayzata.....	MN...	Distribution.....	02/22/2006	03/25/2014	.....491,439	.....0	.....0	.....0	.....0	.....0	.....0	.....491,439	.....491,439	.....0	.....0	.....0	.....0
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....2,717,372	.....0	.....0	.....0	.....0	.....0	.....2,717,372	.....2,717,372	.....0	.....0	.....0	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Blackstone Real Estate Partners V L.P.....	New York.....	NY...	Distribution.....	04/24/2006	02/28/2014	.....477,170	.....0	.....0	.....0	.....0	.....0	.....0	.....477,170	.....477,170	.....0	.....0	.....0	.....0
	Douglas Emmett Fund X, LLC.....	Hartford.....	CT...	Distribution.....	10/07/2008	03/31/2014	.....203,417	.....0	.....0	.....0	.....0	.....0	.....0	.....203,417	.....203,417	.....0	.....0	.....0	.....0
	Miller Global VII, LLC.....	New York.....	NY...	Distribution.....	12/31/2013	01/31/2014	.....958,463	.....0	.....0	.....0	.....0	.....0	.....0	.....958,463	.....958,463	.....0	.....0	.....0	.....0
	RCG Longview Debt Fund V,L.P.....	New York.....	NY...	Distribution.....	04/08/2013	02/26/2014	.....42,157	.....0	.....0	.....0	.....0	.....0	.....0	.....42,157	.....42,157	.....0	.....0	.....0	.....0
	Rialto Real Estate Fund II, LP.....	Miami.....	FL...	Distribution.....	07/31/2013	03/31/2014	.....246,352	.....0	.....0	.....0	.....0	.....0	.....0	.....246,352	.....246,352	.....0	.....0	.....0	.....0
	Tishman Speyer Brazil Fund III, L.P.....	New York.....	NY...	Distribution.....	11/02/2012	03/06/2014	.....(45,623)	.....0	.....0	.....0	.....0	.....0	.....0	.....(45,623)	.....(45,623)	.....0	.....0	.....0	.....0
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....1,881,935	.....0	.....0	.....0	.....0	.....0	.....1,881,935	.....1,881,935	.....0	.....0	.....0	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
	Tiercel, LLC.....	Wilmington.....	DE...	Return of Capital.....	11/19/2012	01/06/2014	.....13,044,900	.....0	.....0	.....0	.....0	.....0	.....0	.....13,044,900	.....13,044,900	.....0	.....0	.....0	.....0
2299999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....							.....13,044,900	.....0	.....0	.....0	.....0	.....0	.....13,044,900	.....13,044,900	.....0	.....0	.....0	.....0
4499999	Subtotal - Unaffiliated.....							.....9,733,354	.....0	.....0	.....96,681	.....0	.....(96,681)	.....9,636,673	.....9,636,673	.....0	.....0	.....0	.....0
4599999	Subtotal - Affiliated.....							.....13,044,900	.....0	.....0	.....0	.....0	.....0	.....13,044,900	.....13,044,900	.....0	.....0	.....0	.....0
4699999	Totals.....							.....22,778,254	.....0	.....0	.....96,681	.....0	.....(96,681)	.....22,681,573	.....22,681,573	.....0	.....0	.....0	.....0

QE03.2

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
38375B SF 0	GNR 2012-H11 BA CMO 2.000 2062 05.....		...03/20/2014	PAY IN KIND.....		73,522	73,522	0	1.....
38375B RQ 7	GNR 2012-H12 HA CMO 2.000 2062 03.....		...03/20/2014	PAY IN KIND.....		49,132	49,132	0	1.....
38375B TF 9	GNR 2012-H14 GA 2.000 2062 06.....		...03/20/2014	PAY IN KIND.....		73,585	73,585	0	1.....
38375B TA 0	GNR 2012-H16 HA 2.000 2062 07.....		...03/20/2014	PAY IN KIND.....		95,327	95,327	0	1.....
38375B K8 4	GNR 2013-H04 BA (CMO) 1.650 2063 02.....		...03/20/2014	PAY IN KIND.....		41,320	41,320	0	1.....
0599999. Total Bonds - U.S. Government.....						332,886	332,886	0	XXX.....
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
442565 8E 0	HOWARD CO GENERAL OBLIGA 4.000 2033 02.....		...03/18/2014	BAS-MERRILL LYNCH.....		7,219,170	7,000,000	0	1FE.....
442565 8F 7	HOWARD CO GENERAL OBLIGA 4.000 2034 02.....		...03/18/2014	BAS-MERRILL LYNCH.....		7,482,675	7,280,000	0	1FE.....
678519 QL 6	OKLAHOMA CITY GEN OBLIG 4.000 2029 03.....		...03/18/2014	BAS-MERRILL LYNCH.....		5,175,479	4,855,000	0	1FE.....
678519 QM 4	OKLAHOMA CITY GEN OBLIG 4.000 2030 03.....		...03/18/2014	BAS-MERRILL LYNCH.....		5,133,531	4,855,000	0	1FE.....
678519 QN 2	OKLAHOMA CITY GEN OBLIG 4.000 2031 03.....		...03/18/2014	BAS-MERRILL LYNCH.....		5,096,148	4,855,000	0	1FE.....
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....						30,107,003	28,845,000	0	XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
426170 LX 2	HENRICO CO WTR & SWR S20 4.000 2030 05.....		...03/19/2014	RAYMOND JAMES & ASSOC.....		2,433,239	2,310,000	0	1FE.....
426170 LZ 7	HENRICO CO WTR & SWR S20 4.000 2032 05.....		...03/19/2014	RAYMOND JAMES & ASSOC.....		2,653,674	2,555,000	0	1FE.....
57583U ZY 7	MASS DEV FIN AGY (PHILLI 5.000 2038 09.....		...03/21/2014	GOLDMAN SACHS & CO.....		7,260,934	6,625,000	23,003	1FE.....
57604P B8 6	MASSACHUSETTS WATER POLL 5.250 2028 08.....		...03/28/2014	RBC CAPITAL MARKETS.....		3,989,798	3,250,000	0	1FE.....
64972F SF 4	NEW YORK CITY FIN AUTH W .030 2024 06.....		...01/03/2014	RBC CAPITAL MARKETS.....		29,500,000	29,500,000	695	1FE.....
659079 CM 7	NORTH DAVIS CO SWR DIST 4.000 2033 03.....		...03/18/2014	PIPER JAFFRAY.....		2,058,960	2,000,000	0	1FE.....
659079 CN 5	NORTH DAVIS CO SWR DIST 4.000 2034 03.....		...03/18/2014	PIPER JAFFRAY.....		2,051,280	2,000,000	0	1FE.....
977123 H9 2	WISCONSIN TRANSPORTATION 4.500 2032 07.....		...03/20/2014	JEFFERIES & CO INC.....		6,310,140	6,000,000	0	1FE.....
977123 J2 5	WISCONSIN TRANSPORTATION 4.500 2033 07.....		...03/20/2014	JEFFERIES & CO INC.....		5,965,962	5,700,000	0	1FE.....
977123 J3 3	WISCONSIN TRANSPORTATION 4.500 2034 07.....		...03/20/2014	JEFFERIES & CO INC.....		6,780,085	6,500,000	0	1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....						69,004,071	66,440,000	23,699	XXX.....
Bonds - Industrial and Miscellaneous									
03027X AD 2	AMERICAN TOWER CORP 5.000 2024 02.....		...01/07/2014	RBC CAPITAL MARKETS.....		1,024,580	1,000,000	19,583	2FE.....
000000 00 0	ARAMARK CORP EXT TLE 3.250 2019 09.....		...02/24/2014	EXCHANGED.....		1,653,932	1,656,770	0	4FE.....
06051G EU 9	BANK OF AMERICA CORP 3.300 2023 01.....		...03/26/2014	RBC CAPITAL MARKETS.....		970,290	1,000,000	7,333	1FE.....
06051G FF 1	BANK OF AMERICA CORP 4.000 2024 04.....		...03/28/2014	VARIOUS.....		1,999,280	2,000,000	0	2FE.....
17275R AN 2	CISCO SYSTEMS 3.625 2024 03.....		...03/26/2014	MORGAN STANLEY.....		2,023,440	2,000,000	5,639	1FE.....
000000 00 0	DEL MONTE TLB1L (BIG HEA 3.500 2020 02.....		...02/24/2014	EXCHANGED.....		8,019,296	8,000,895	0	4FE.....
25459H BL 8	DIRECTV HOLDINGS/FINANCE 4.450 2024 04.....		...03/17/2014	BARCLAYS CAPITAL INC.....		996,300	1,000,000	0	2FE.....
29364N AS 7	ENTERGY MISSISSIPPI 3.750 2024 07.....		...03/18/2014	GOLDMAN SACHS & CO.....		999,700	1,000,000	0	1FE.....
30231G AC 6	EXXON MOBIL CORP 3.176 2024 03.....		...03/17/2014	MORGAN STANLEY.....		5,000,000	5,000,000	0	1FE.....
31428X AY 2	FEDEX CORP 4.000 2024 01.....		...01/06/2014	J P MORGAN CHASE SECURITIES INC.....		998,280	1,000,000	0	2FE.....
316773 CL 2	FIFTH THIRD BANK 3.500 2022 03.....		...03/26/2014	BNY MELLON CAPITAL MARKETS INC.....		1,008,860	1,000,000	1,556	2FE.....
369604 BG 7	GENERAL ELECTRIC COMPANY 3.375 2024 03.....		...03/27/2014	BAS-MERRILL LYNCH.....		1,012,580	1,000,000	0	1FE.....
485188 AL 0	KANSAS CITY SOUTHERN (14 3.850 2023 11.....		...01/03/2014	BAS-MERRILL LYNCH.....		970,440	1,000,000	7,379	2FE.....

QE04

SCHEDULE D - PART 3

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

QE04.1

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)
57636Q AB 0	MASTERCARD INC 3.375 2024 04		03/27/2014	CITIGROUP GLOBAL MARKETS		2,990,910	3,000,000	0	1FE
595620 AM 7	MIDAMERICAN ENERGY CO 3.500 2024 10		03/31/2014	WELLS FARGO SECURITIES		1,990,220	2,000,000	0	1FE
90131H AA 3	NEWS AMERICA INC 4.000 2023 10		03/20/2014	WELLS FARGO SECURITIES		1,014,080	1,000,000	19,444	2FE
712704 AA 3	PEOPLE'S UNITED 3.650 2022 12		03/31/2014	JEFFERIES & CO INC		983,590	1,000,000	0	1FE
740189 AG 0	PRECISION CAST 2.500 2023 01		03/25/2014	CREDIT SUISSE FIRST BOSTON		935,530	1,000,000	5,069	1FE
80282K AC 0	SANTANDER HOLDINGS USA 3.450 2018 08	R	03/26/2014	STEPHENS INC		1,038,930	1,000,000	3,258	2FE
02360F AA 4	UNION ELECTRIC CO 5.100 2019 10		03/24/2014	MORGAN STANLEY		2,351,377	2,084,000	51,961	1FE
907818 DV 7	UNION PACIFIC CO 3.750 2024 03		01/07/2014	BARCLAYS CAPITAL INC		992,470	1,000,000	0	2FE
918204 AV 0	VF CORP 3.500 2021 09		03/27/2014	DA DAVIDSON		921,462	890,000	0	1FE
962166 BW 3	WEYERHAEUSER CO 4.625 2023 09		03/25/2014	BARCLAYS CAPITAL INC		1,047,860	1,000,000	1,670	2FE
963320 AR 7	WHIRLPOOL CORP 4.000 2024 03		03/31/2014	DEUTSCHE BANC		1,005,420	1,000,000	0	2FE
136385 AT 8	CANADIAN NATURAL RESOURC 3.800 2024 04	A	03/27/2014	BAS-MERRILL LYNCH		2,006,460	2,000,000	0	2FE
344419 AA 4	FEMSA 2.875 2023 05	F	03/27/2014	CITIGROUP GLOBAL MARKETS		928,950	1,000,000	0	2FE
65557C AL 7	NORDEA BANK NA (144A) 2.375 2019 04	F	03/31/2014	CITIGROUP GLOBAL MARKETS		995,700	1,000,000	0	1FE
83051G AC 2	SKANDINAVISKA ENSKILDA B 2.375 2019 03	F	03/18/2014	CITIGROUP GLOBAL MARKETS		999,250	1,000,000	0	1FE
85771P AN 2	STATOIL ASA 3.700 2024 03	F	03/25/2014	J P MORGAN CHASE SECURITIES INC		2,033,540	2,000,000	4,831	1FE
89153V AL 3	TOTAL CAPITAL INTERNATIO 3.750 2024 04	F	01/08/2014	BARCLAYS CAPITAL INC		992,490	1,000,000	0	1FE
81745N AR 0	SEMT 2014-1 2A5 CMO (144 4.000 2044 04		03/25/2014	BAS-MERRILL LYNCH		23,045,039	22,750,000	0	1FE
14313Q AA 3	CARMX 2014-1 A1 .190 2015 02		02/04/2014	BAS-MERRILL LYNCH		13,000,000	13,000,000	0	1
13056W AA 3	CRART 2014-1 A1 .250 2015 04		03/18/2014	CREDIT SUISSE FIRST BOSTON		11,300,000	11,300,000	0	1Z
31679J AA 1	FITAT 2014-1 A1 .200 2015 03		02/11/2014	CREDIT SUISSE FIRST BOSTON		25,000,000	25,000,000	0	1
34530H AA 8	FORDO 2014-A A1 (144A) .230 2015 01		01/14/2014	J P MORGAN CHASE SECURITIES INC		11,000,000	11,000,000	0	1FE
43813J AA 3	HAROT 2014-1 A1 .190 2015 03		02/19/2014	J P MORGAN CHASE SECURITIES INC		20,000,000	20,000,000	0	1FE
44890R AA 9	HART 2014-A A1 .200 2015 02		01/28/2014	CITIGROUP GLOBAL MARKETS		9,000,000	9,000,000	0	1FE
65477P AA 9	NAROT 2014-A A1 .190 2015 02		02/11/2014	BAS-MERRILL LYNCH		11,000,000	11,000,000	0	1
80283N AA 7	SDART 2014-1 A1 .270 2015 01		01/08/2014	BARCLAYS CAPITAL INC		20,000,000	20,000,000	0	1
90290K AA 3	USAOT 2014-1 A1 .190 2015 03		02/25/2014	J P MORGAN CHASE SECURITIES INC		18,000,000	18,000,000	0	1
92887F AA 9	VFET 2014-1A A1 (144A) .210 2015 03		02/25/2014	J P MORGAN CHASE SECURITIES INC		3,000,000	3,000,000	0	1FE
3899999. Total Bonds - Industrial and Miscellaneous						214,250,256	213,681,665	127,724	XXX
8399997. Total Bonds - Part 3						313,694,216	309,299,551	151,423	XXX
8399999. Total Bonds						313,694,216	309,299,551	151,423	XXX
Common Stocks - Industrial and Miscellaneous									
09739D 10 0	BOISE CASCADE CO		03/04/2014	DIST FROM PARTNERSHIP	11,325,000	335,741	XXX	0	L
159179 10 0	CHANNELADVISOR CORP		02/11/2014	DIST FROM PARTNERSHIP	1,675,000	69,211	XXX	0	L
379890 10 6	GLU MOBILE INC		02/20/2014	DIST FROM PARTNERSHIP	8,494,000	41,960	XXX	0	L
43739Q 10 0	HOMEAWAY INC		02/21/2014	DIST FROM PARTNERSHIP	3,429,000	163,700	XXX	0	L
57776J 10 0	MAXLINEAR INC - CLASS A		01/27/2014	DIST FROM PARTNERSHIP	4,171,000	43,873	XXX	0	L
737010 10 8	PORTOLA PHARMACEUTICALS INC		01/24/2014	DIST FROM PARTNERSHIP	1,782,000	52,729	XXX	0	L
98933Q 10 8	ZELTIQ AESTHETICS INC		01/16/2014	DIST FROM PARTNERSHIP	3,331,000	81,576	XXX	0	L
9099999. Total Common Stocks - Industrial and Miscellaneous						788,792	XXX	0	XXX

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)
9799997	Total Common Stocks - Part 3					788,792	.XXX	.0	XXX
9799999	Total Common Stocks					788,792	.XXX	.0	XXX
9899999	Total Preferred and Common Stocks					788,792	.XXX	.0	XXX
9999999	Total Bonds, Preferred and Common Stocks					314,483,007	.XXX	151,423	XXX

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

QE04.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
12802R AA 3	CAL DIVE INT 4.930		02/01/2014	REDEEMED		39,358	39,358	39,358	39,358	0	0	0	0	0	39,358	0	0	0	970	02/01/2027	4FE
217194 AB 5	COP I LLC 3.650		03/05/2014	REDEEMED		76,710	76,710	76,710	76,710	0	0	0	0	0	76,710	0	0	0	700	12/05/2021	1FE
367333 AA 9	GATE CAPITAL 3.550		03/11/2014	REDEEMED		81,312	81,312	81,312	81,312	0	0	0	0	0	81,312	0	0	0	722	06/11/2021	1FE
911759 FM 5	HOUSING URBAN DEVELOPM 5.430		02/01/2014	REDEEMED		110,000	110,000	110,039	110,000	0	0	0	0	0	110,000	0	0	0	2,987	08/01/2014	1
911759 FN 3	HOUSING URBAN DEVELOPM 5.560		02/01/2014	REDEEMED		147,000	147,000	147,132	147,000	0	0	0	0	0	147,000	0	0	0	4,087	08/01/2015	1
89609G AA 0	TRICAHUE LEASING 3.503		02/19/2014	REDEEMED		151,422	151,422	151,422	151,422	0	0	0	0	0	151,422	0	0	0	1,326	11/19/2021	1FE
925387 AF 9	VESSEL MANAGEMENT SERV 3.432		02/15/2014	REDEEMED		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	515	08/15/2036	1FE
925387 AG 7	VESSEL MANAGEMENT SERV 3.477		01/16/2014	REDEEMED		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	695	01/16/2037	1FE
02265Q AA 6	AMAL LIMITED 3.465	E.	02/21/2014	REDEEMED		98,113	98,113	98,113	98,113	0	0	0	0	0	98,113	0	0	0	850	08/21/2021	1FE
36179M E2 2	GNMA II PASS #00MA0153 3.000		03/20/2014	PAID ON PRINCIPAL		81,690	81,690	82,852	82,755	0	(1,064)	0	(1,064)	0	81,690	0	0	0	387	06/20/2042	1
36202C 3X 9	GNMA II PASS #2614 6.000		03/20/2014	PAID ON PRINCIPAL		3,628	3,628	3,517	3,545	0	83	0	83	0	3,628	0	0	0	36	07/20/2028	1
36202D G6 2	GNMA II PASS #2921 7.500		03/20/2014	PAID ON PRINCIPAL		259	259	262	268	0	(10)	0	(10)	0	259	0	0	0	3	05/20/2030	1
36202D J8 5	GNMA II PASS #2987 7.500		03/20/2014	PAID ON PRINCIPAL		52	52	53	53	0	(0)	0	(0)	0	52	0	0	0	1	10/20/2030	1
36202D 6D 8	GNMA II PASS #3568 5.000		03/20/2014	PAID ON PRINCIPAL		217,532	217,532	216,173	216,357	0	1,176	0	1,176	0	217,532	0	0	0	1,729	06/20/2034	1
36202E BU 2	GNMA II PASS #3651 5.000		03/20/2014	PAID ON PRINCIPAL		688,941	688,941	684,635	685,286	0	3,654	0	3,654	0	688,941	0	0	0	5,436	12/20/2034	1
36202E DD 8	GNMA II PASS #3700 4.500		03/20/2014	PAID ON PRINCIPAL		23,373	23,373	22,135	22,398	0	974	0	974	0	23,373	0	0	0	222	04/20/2035	1
36202E ET 2	GNMA II PASS #3746 4.500		03/20/2014	PAID ON PRINCIPAL		440,403	440,403	419,730	423,979	0	16,424	0	16,424	0	440,403	0	0	0	3,610	08/20/2035	1
36202E E7 0	GNMA II PASS #3758 4.500		03/20/2014	PAID ON PRINCIPAL		191,011	191,011	182,296	184,708	0	6,302	0	6,302	0	191,011	0	0	0	1,124	09/20/2035	1
36202E E8 8	GNMA II PASS #3759 5.000		03/20/2014	PAID ON PRINCIPAL		200,135	200,135	199,541	199,534	0	601	0	601	0	200,135	0	0	0	1,594	09/20/2035	1
36202E FL 8	GNMA II PASS #3771 4.500		03/20/2014	PAID ON PRINCIPAL		379,409	379,409	364,885	368,421	0	10,989	0	10,989	0	379,409	0	0	0	3,679	10/20/2035	1
36202E F2 0	GNMA II PASS #3785 5.000		03/20/2014	PAID ON PRINCIPAL		434,298	434,298	425,137	427,504	0	6,793	0	6,793	0	434,298	0	0	0	3,396	11/20/2035	1
36202E HF 9	GNMA II PASS #3830 5.500		03/20/2014	PAID ON PRINCIPAL		268,507	268,507	257,473	259,330	0	9,177	0	9,177	0	268,507	0	0	0	2,443	03/20/2036	1
36177P CY 9	GNMA PASS TH #00794586 3.500		03/15/2014	PAID ON PRINCIPAL		391,797	391,797	408,387	409,559	0	(17,762)	0	(17,762)	0	391,797	0	0	0	2,312	03/15/2042	1
36216C KY 2	GNMA PASS TH #160611 9.500		03/15/2014	PAID ON PRINCIPAL		259	259	276	268	0	(9)	0	(9)	0	259	0	0	0	4	09/15/2016	1
36216G N3 8	GNMA PASS TH #164310 9.500		03/15/2014	PAID ON PRINCIPAL		32	32	35	34	0	(1)	0	(1)	0	32	0	0	0	1	09/15/2018	1
362160 Q9 7	GNMA PASS TH #179680 9.500		03/15/2014	PAID ON PRINCIPAL		106	106	113	108	0	(3)	0	(3)	0	106	0	0	0	2	10/15/2016	1
362161 7E 5	GNMA PASS TH #180993 9.500		03/15/2014	PAID ON PRINCIPAL		87	87	93	89	0	(2)	0	(2)	0	87	0	0	0	1	11/15/2019	1
36217D UZ 5	GNMA PASS TH #190600 9.500		03/15/2014	PAID ON PRINCIPAL		165	165	176	167	0	(2)	0	(2)	0	165	0	0	0	3	08/15/2016	1
36217S TL 5	GNMA PASS TH #202255 9.500		03/15/2014	PAID ON PRINCIPAL		75	75	80	77	0	(2)	0	(2)	0	75	0	0	0	1	08/15/2017	1
36217T CA 5	GNMA PASS TH #202665 9.500		03/15/2014	PAID ON PRINCIPAL		159	159	169	166	0	(7)	0	(7)	0	159	0	0	0	3	11/15/2019	1
36217T CQ 0	GNMA PASS TH #202679 9.500		03/15/2014	PAID ON PRINCIPAL		25	25	27	27	0	(2)	0	(2)	0	25	0	0	0	0	12/15/2019	1
362172 N4 6	GNMA PASS TH #210211 9.500		03/15/2014	PAID ON PRINCIPAL		19	19	20	19	0	(1)	0	(1)	0	19	0	0	0	0	07/15/2017	1
362191 X7 8	GNMA PASS TH #264502 9.500		03/15/2014	PAID ON PRINCIPAL		37	37	39	39	0	(2)	0	(2)	0	37	0	0	0	1	09/15/2018	1
36205F 5V 1	GNMA PASS TH #389760 5.000		03/15/2014	PAID ON PRINCIPAL		9,562	9,562	9,780	9,619	0	(57)	0	(57)	0	9,562	0	0	0	80	11/15/2017	1
36213E WV 4	GNMA PASS TH #552460 6.000		03/15/2014	PAID ON PRINCIPAL		1,514	1,514	1,471	1,465	0	49	0	49	0	1,514	0	0	0	15	03/15/2032	1

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SCHEDULE D - PART 4

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

QE05.1

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36201M A8 5	GNMA PASS TH #586931	5.000		03/15/2014	PAID ON PRINCIPAL		3,123	3,123	3,202	3,142	0	(18)	0	(18)	0	3,123	0	0	0	26	10/15/2017	1
36201M SA 1	GNMA PASS TH #587413	5.500		03/15/2014	PAID ON PRINCIPAL		30,301	30,301	30,963	30,870	0	(570)	0	(570)	0	30,301	0	0	0	278	11/15/2032	1
36201M SJ 2	GNMA PASS TH #587421	5.500		03/15/2014	PAID ON PRINCIPAL		1,994	1,994	2,038	2,026	0	(31)	0	(31)	0	1,994	0	0	0	18	11/15/2032	1
36201P VA 0	GNMA PASS TH #589309	5.000		03/15/2014	PAID ON PRINCIPAL		9,159	9,159	9,391	9,214	0	(55)	0	(55)	0	9,159	0	0	0	76	08/15/2017	1
36201U BA 1	GNMA PASS TH #593233	5.000		03/15/2014	PAID ON PRINCIPAL		4,922	4,922	5,035	4,959	0	(37)	0	(37)	0	4,922	0	0	0	41	10/15/2017	1
36201V ZG 0	GNMA PASS TH #594843	5.000		03/15/2014	PAID ON PRINCIPAL		8,226	8,226	8,434	8,291	0	(65)	0	(65)	0	8,226	0	0	0	64	08/15/2017	1
36200A A7 4	GNMA PASS TH #595030	5.000		03/15/2014	PAID ON PRINCIPAL		6,902	6,902	7,077	6,949	0	(47)	0	(47)	0	6,902	0	0	0	57	10/15/2017	1
36200M YX 5	GNMA PASS TH #604726	4.500		03/15/2014	PAID ON PRINCIPAL		11,316	11,316	10,785	10,863	0	453	0	453	0	11,316	0	0	0	84	10/15/2033	1
36290R YQ 0	GNMA PASS TH #615519	4.500		03/15/2014	PAID ON PRINCIPAL		58,761	58,761	55,364	56,025	0	2,736	0	2,736	0	58,761	0	0	0	373	09/15/2033	1
36290R 6X 6	GNMA PASS TH #615686	4.500		03/15/2014	PAID ON PRINCIPAL		17,210	17,210	16,215	16,408	0	802	0	802	0	17,210	0	0	0	96	10/15/2033	1
3620AQ PR 8	GNMA PASS TH #736732	4.500		03/15/2014	PAID ON PRINCIPAL		60,644	60,644	60,924	60,876	0	(232)	0	(232)	0	60,644	0	0	0	390	05/15/2040	1
3620AW FY 1	GNMA PASS TH #741883	4.500		03/15/2014	PAID ON PRINCIPAL		81,561	81,561	81,937	81,891	0	(330)	0	(330)	0	81,561	0	0	0	783	05/15/2040	1
38375B SF 0	GNR 2012-H11 BA CMO	2.000		03/20/2014	PAID ON PRINCIPAL		266,126	266,126	265,992	265,951	0	175	0	175	0	266,126	0	0	0	891	05/20/2062	1
38375B RQ 7	GNR 2012-H12 HA CMO	2.000		03/20/2014	PAID ON PRINCIPAL		411,232	411,232	410,984	410,936	0	296	0	296	0	411,232	0	0	0	891	03/20/2062	1
38375B TF 9	GNR 2012-H14 GA	2.000		03/20/2014	PAID ON PRINCIPAL		4,599	4,599	4,589	4,590	0	9	0	9	0	4,599	0	0	0	14	06/20/2062	1
38375B TA 0	GNR 2012-H16 HA	2.000		03/20/2014	PAID ON PRINCIPAL		103,890	103,890	104,182	104,098	0	(208)	0	(208)	0	103,890	0	0	0	243	07/20/2062	1
38375B K8 4	GNR 2013-H04 BA (CMO)	1.650		03/20/2014	PAID ON PRINCIPAL		12,474	12,474	12,447	12,449	0	25	0	25	0	12,474	0	0	0	43	02/20/2063	1
36225C B7 0	G2 (ARM) #80061	1.625		03/20/2014	PAID ON PRINCIPAL		657	657	663	653	0	4	0	4	0	657	0	0	0	1	04/20/2027	1
36225C CN 4	G2 (ARM) #80076	1.625		03/20/2014	PAID ON PRINCIPAL		600	600	607	597	0	3	0	3	0	600	0	0	0	2	05/20/2027	1
36225C C9 5	G2 (ARM) #80095	1.625		03/20/2014	PAID ON PRINCIPAL		478	478	484	476	0	2	0	2	0	478	0	0	0	2	07/20/2027	1
38373M VH 0	GNR 2006-30 C (PROJECT)	5.286		03/16/2014	PAID ON PRINCIPAL		1,710,627	1,710,627	1,642,156	1,694,589	0	16,038	0	16,038	0	1,710,627	0	0	0	16,541	06/30/2036	1
59021* AK 7	MERRILL LYNCH FHA PROJ	7.430		03/25/2014	PAID ON PRINCIPAL		7,987	7,987	7,820	7,889	0	98	0	98	0	7,987	0	0	0	99	10/25/2019	1
831641 EW 1	SBIC 2012-10A	2.766		03/10/2014	PAID ON PRINCIPAL		63,029	63,029	63,029	63,018	0	11	0	11	0	63,029	0	0	0	865	03/10/2022	1
0599999	Total Bonds - U.S Government						6,982,807	6,982,807	6,857,754	6,926,448	0	56,359	0	56,359	0	6,982,807	0	0	0	60,810	XXX	XXX
Bonds - All Other Government																						
91086Q AQ 1	UNITED MEXICAN STATES	5.875	F	01/15/2014	MATURED		3,000,000	3,000,000	3,025,420	2,999,968	0	32	0	32	0	3,000,000	0	0	0	88,125	01/15/2014	2FE
1099999	Total Bonds - All Other Government						3,000,000	3,000,000	3,025,420	2,999,968	0	32	0	32	0	3,000,000	0	0	0	88,125	XXX	XXX
Bonds - U.S. States, Territories and Possessions																						
574192 WQ 9	MARYLAND GENERAL OBLIG	5.000		02/01/2014	MATURED		7,000,000	7,000,000	7,813,540	7,008,116	0	(8,116)	0	(8,116)	0	7,000,000	0	0	0	175,000	02/01/2014	1FE
574192 UQ 1	MARYLAND GENERAL OBLIG	5.250		03/01/2014	MATURED		24,650,000	24,650,000	27,741,110	24,704,566	0	(54,566)	0	(54,566)	0	24,650,000	0	0	0	647,063	03/01/2014	1FE
644682 TP 1	NEW HAMPSHIRE GO CAP I	5.000		03/15/2014	MATURED		4,500,000	4,500,000	4,838,985	4,509,315	0	(9,315)	0	(9,315)	0	4,500,000	0	0	0	112,500	03/15/2014	1FE
647293 LU 1	NEW MEXICO CAP PROJS G	5.000		03/01/2014	MATURED		12,000,000	12,000,000	13,330,440	12,027,511	0	(27,511)	0	(27,511)	0	12,000,000	0	0	0	300,000	03/01/2014	1FE
658256 QG 0	NORTH CAROLINA GENERAL	5.000		03/01/2014	REDEEMED		5,000,000	5,000,000	5,294,300	5,006,353	0	(6,353)	0	(6,353)	0	5,000,000	0	0	0	125,000	03/01/2020	1FE
677519 5S 5	OHIO GENERAL OBLIGATIO	5.000		03/01/2014	REDEEMED		1,000,000	1,000,000	1,082,250	1,001,655	0	(1,655)	0	(1,655)	0	1,000,000	0	0	0	25,000	03/01/2017	1FE
677519 5T 3	OHIO GENERAL OBLIGATIO	5.000		03/01/2014	REDEEMED		3,360,000	3,360,000	3,617,443	3,365,147	0	(5,147)	0	(5,147)	0	3,360,000	0	0	0	84,000	03/01/2018	1FE
1799999	Total Bonds - U.S. States, Territories and Possessions						57,510,000	57,510,000	63,718,068	57,622,663	0	(112,663)	0	(112,663)	0	57,510,000	0	0	0	1,468,563	XXX	XXX

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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)

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

166393	K2	3	01/01/2014	CHESTERFIELD CO GENERA	5,000	2,000,000	2,000,000	2,152,740	2,000,000	0	0	0	0	0	2,000,000	0	0	0	50,000	01/01/2014	1FE	
235218	ZN	7	02/15/2014	DALLAS GO LTD REF S200	5,000	2,000,000	2,000,000	2,160,280	2,002,140	0	(2,140)	0	(2,140)	0	2,000,000	0	0	0	50,000	02/15/2014	1FE	
235308	FT	5	02/15/2014	DALLAS ISD GO S2004 (P	5,000	5,000,000	5,000,000	5,387,600	5,009,676	0	(9,676)	0	(9,676)	0	5,000,000	0	0	0	125,000	02/15/2016	1FE	
235308	FW	8	02/15/2014	DALLAS ISD GO S2004 (P	5,000	525,000	525,000	545,622	525,495	0	(495)	0	(495)	0	525,000	0	0	0	13,125	02/15/2019	1FE	
240451	WH	3	01/10/2014	DE KALB CO GENERAL OBL	5,000	2,540,000	2,540,000	2,750,287	2,540,000	0	0	0	0	2,540,000	0	0	0	66,675	01/01/2019	1FE		
262633	EX	4	01/01/2014	DU PAGE CO GO S93	5,600	860,000	860,000	937,998	897,009	0	(37,009)	0	(37,009)	0	860,000	0	0	0	24,080	01/01/2021	1FE	
667825	LT	8	02/15/2014	NORTHWEST ISD GO S2004	5,000	590,000	590,000	622,102	590,431	0	(431)	0	(431)	0	590,000	0	0	0	14,750	02/15/2018	1FE	
727199	WA	5	02/15/2014	PLANO ISD GENERAL OBLI	5,000	8,440,000	8,440,000	9,634,344	8,456,721	0	(16,721)	0	(16,721)	0	8,440,000	0	0	0	211,000	02/15/2014	1FE	
727199	WB	3	02/15/2014	PLANO ISD GENERAL OBLI	5,000	1,560,000	1,560,000	1,780,756	1,563,091	0	(3,091)	0	(3,091)	0	1,560,000	0	0	0	39,000	02/15/2014	1FE	
751617	4R	9	02/01/2014	RAMSEY CO CAP IMPT GO	5,000	1,685,000	1,685,000	1,853,534	1,686,839	0	(1,839)	0	(1,839)	0	1,685,000	0	0	0	42,125	02/01/2014	1FE	
850000	YP	9	02/15/2014	SPRING ISD GO S2004 (P	5,000	1,670,000	1,670,000	1,799,726	1,671,807	0	(1,807)	0	(1,807)	0	1,670,000	0	0	0	41,750	02/15/2015	1FE	
850000	YQ	7	02/15/2014	SPRING ISD GO S2004 (P	5,000	1,760,000	1,760,000	1,883,499	1,761,702	0	(1,702)	0	(1,702)	0	1,760,000	0	0	0	44,000	02/15/2016	1FE	
850000	YR	5	02/15/2014	SPRING ISD GO S2004 (P	5,000	850,000	850,000	903,312	850,729	0	(729)	0	(729)	0	850,000	0	0	0	21,250	02/15/2017	1FE	
850000	YS	3	02/15/2014	SPRING ISD GO S2004 (P	5,000	1,940,000	1,940,000	2,045,749	1,941,423	0	(1,423)	0	(1,423)	0	1,940,000	0	0	0	48,500	02/15/2018	1FE	
850000	YT	1	02/15/2014	SPRING ISD GO S2004 (P	5,000	2,040,000	2,040,000	2,136,268	2,041,267	0	(1,267)	0	(1,267)	0	2,040,000	0	0	0	51,000	02/15/2019	1FE	
850000	YU	8	02/15/2014	SPRING ISD GO S2004 (P	5,000	2,145,000	2,145,000	2,230,650	2,146,095	0	(1,095)	0	(1,095)	0	2,145,000	0	0	0	53,625	02/15/2020	1FE	
955686	PS	3	02/01/2014	WEST ST PAUL ISD #197	4,500	3,200,000	3,200,000	3,221,312	3,199,998	0	2	0	2	0	3,200,000	0	0	0	72,000	02/01/2020	1FE	
2499999	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						38,805,000	38,805,000	42,045,778	38,884,422	0	(79,422)	0	(79,422)	0	38,805,000	0	0	0	967,880	.XXX	.XXX

Bonds - U.S. Special Revenue and Special Assessment

04057P	BP	2	01/21/2014	ARIZONA SCH FACS COP S	5,250	5,185,000	5,185,000	5,663,092	5,185,000	0	0	0	0	5,185,000	0	0	0	105,860	09/01/2014	1FE	
139883	AA	0	03/27/2014	CAPITAL CITY ECONOMIC	5,000	125,298	125,298	125,298	125,298	0	0	0	0	125,298	0	0	0	526	12/01/2027	1	
914233	LL	3	01/15/2014	CONNECTICUT UNIV REV R	5,000	13,000,000	13,000,000	14,791,920	13,007,848	0	(7,848)	0	(7,848)	0	13,000,000	0	0	0	325,000	01/15/2014	1FE
379700	KL	0	01/01/2014	GLOUCESTER CO UTILS SE	5,000	1,105,000	1,105,000	1,202,870	1,105,000	0	0	0	0	1,105,000	0	0	0	27,625	01/01/2014	1FE	
454623	3N	7	02/01/2014	INDIANA BOND BANK REV	5,000	11,955,000	11,955,000	13,465,036	11,969,399	0	(14,399)	0	(14,399)	0	11,955,000	0	0	0	298,875	02/01/2014	1FE
60636P	2L	3	01/01/2014	MISSOURI ENV IMP & ENE	5,000	2,210,000	2,210,000	2,314,865	2,210,000	0	0	0	0	2,210,000	0	0	0	55,250	01/01/2023	1	
646139	XM	2	01/01/2014	NEW JERSEY TURNPIKE AU	6,000	1,720,000	1,720,000	2,048,570	1,720,000	0	0	0	0	1,720,000	0	0	0	51,600	01/01/2014	1	
646139	XV	2	01/01/2014	NEW JERSEY TURNPIKE AU	6,000	3,330,000	3,330,000	3,966,127	3,330,000	0	0	0	0	3,330,000	0	0	0	99,900	01/01/2014	1FE	
646139	XE	0	01/01/2014	NEW JERSEY TURNPIKE AU	6,500	2,380,000	2,380,000	2,840,776	2,473,036	0	(93,036)	0	(93,036)	0	2,380,000	0	0	0	77,350	01/01/2016	1
64972F	SF	4	01/24/2014	NEW YORK CITY FIN AUTH	.030	29,500,000	29,500,000	29,500,000	29,500,000	0	0	0	0	29,500,000	0	0	0	1,107	06/15/2024	1FE	
681793	A2	1	02/01/2014	OMAHA PUB POWER DIST E	5,700	735,000	735,000	737,675	735,000	0	0	0	0	735,000	0	0	0	20,948	02/01/2017	1	
681793	W8	4	02/01/2014	OMAHA PUB PWR DIST ELE	4,650	4,000,000	4,000,000	3,969,800	3,997,806	0	2,194	0	2,194	0	4,000,000	0	0	0	93,000	02/01/2030	1FE
79061A	BF	3	01/24/2014	SAINT JOSEPH CO EDU FA	.030	24,100,000	24,100,000	24,100,000	24,100,000	0	0	0	0	24,100,000	0	0	0	957	03/01/2040	1FE	
796253	NT	5	02/01/2014	SAN ANTONIO ELEC & GAS	5,000	1,560,000	1,560,000	1,648,249	1,589,719	0	(29,719)	0	(29,719)	0	1,560,000	0	0	0	39,000	02/01/2017	1
3128JM	N7	8	03/15/2014	FH (3/1 ARM) #1B2313	2,360	6,080	6,080	6,048	6,011	0	.69	0	.69	0	6,080	0	0	0	25	08/15/2035	1
3128JM	QF	7	03/15/2014	FH (3/1 ARM) #1B2353	2,421	197,701	197,701	196,457	196,098	0	1,603	0	1,603	0	197,701	0	0	0	458	09/15/2035	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3128JM SB 4	FH (3/1 ARM) #1B2413 2.360		03/15/2014	PAID ON PRINCIPAL		45,670	45,670	45,563	45,194	0	475	0	475	0	45,670	0	0	0	180	10/01/2035	1
31296J ZX 7	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		244	244	239	240	0	4	0	4	0	244	0	0	0	2	06/15/2033	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		1,403	1,403	1,373	1,380	0	23	0	23	0	1,403	0	0	0	13	06/15/2033	1
31296J 2F 2	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		142	142	139	140	0	2	0	2	0	142	0	0	0	1	07/15/2033	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		276	276	270	270	0	6	0	6	0	276	0	0	0	3	07/15/2033	1
31296J 3V 6	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		1,481	1,481	1,450	1,449	0	32	0	32	0	1,481	0	0	0	20	07/15/2033	1
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		59,888	59,888	58,631	59,180	0	707	0	707	0	59,888	0	0	0	548	07/15/2033	1
31296K AL 7	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		1,292	1,292	1,265	1,258	0	34	0	34	0	1,292	0	0	0	12	04/15/2033	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		818	818	801	805	0	13	0	13	0	818	0	0	0	8	07/15/2033	1
31296K E3 3	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		75	75	73	74	0	1	0	1	0	75	0	0	0	1	07/15/2033	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		12,779	12,779	12,511	12,548	0	232	0	232	0	12,779	0	0	0	117	07/15/2033	1
31296K QD 8	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		21,351	21,351	20,903	20,997	0	354	0	354	0	21,351	0	0	0	227	07/15/2033	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		97,724	97,724	95,673	95,968	0	1,757	0	1,757	0	97,724	0	0	0	682	07/15/2033	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000		03/15/2014	PAID ON PRINCIPAL		160,798	160,798	159,793	160,039	0	760	0	760	0	160,798	0	0	0	1,388	08/15/2033	1
31296L AV 3	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		34	34	34	34	0	0	0	0	0	34	0	0	0	0	08/15/2033	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		686	686	672	677	0	9	0	9	0	686	0	0	0	6	08/15/2033	1
31296L P6 2	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		10	10	10	10	0	0	0	0	0	10	0	0	0	0	08/15/2033	1
31296L QV 6	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		3,347	3,347	3,276	3,274	0	72	0	72	0	3,347	0	0	0	30	08/15/2033	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		5,456	5,456	5,342	5,354	0	102	0	102	0	5,456	0	0	0	27	08/15/2033	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		1,450	1,450	1,420	1,428	0	22	0	22	0	1,450	0	0	0	13	08/15/2033	1
31296L 6E 6	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		268	268	262	263	0	5	0	5	0	268	0	0	0	2	08/15/2033	1
31296M CE 7	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		651	651	637	638	0	13	0	13	0	651	0	0	0	7	05/15/2033	1
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000		03/15/2014	PAID ON PRINCIPAL		66,257	66,257	65,843	65,919	0	338	0	338	0	66,257	0	0	0	536	09/15/2033	1
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000		03/15/2014	PAID ON PRINCIPAL		9,524	9,524	9,465	9,479	0	46	0	46	0	9,524	0	0	0	80	09/15/2033	1
312966 KL 7	FHLMC GOLD PASSTHRU 4.000		03/15/2014	PAID ON PRINCIPAL		25,954	25,954	24,965	25,273	0	682	0	682	0	25,954	0	0	0	113	05/15/2019	1
312966 SM 7	FHLMC GOLD PASSTHRU 4.000		03/15/2014	PAID ON PRINCIPAL		18,202	18,202	17,238	17,748	0	454	0	454	0	18,202	0	0	0	146	05/15/2019	1
312966 TP 9	FHLMC GOLD PASSTHRU 4.000		03/15/2014	PAID ON PRINCIPAL		114,518	114,518	108,452	111,828	0	2,690	0	2,690	0	114,518	0	0	0	658	05/15/2019	1
312966 TQ 7	FHLMC GOLD PASSTHRU 4.000		03/15/2014	PAID ON PRINCIPAL		174,238	174,238	165,009	170,112	0	4,126	0	4,126	0	174,238	0	0	0	1,020	05/15/2019	1
312967 HM 7	FHLMC GOLD PASSTHRU 4.000		03/15/2014	PAID ON PRINCIPAL		9,510	9,510	9,007	9,296	0	214	0	214	0	9,510	0	0	0	63	05/15/2019	1
312967 KD 3	FHLMC GOLD PASSTHRU 4.000		03/15/2014	PAID ON PRINCIPAL		131,058	131,058	124,116	128,065	0	2,993	0	2,993	0	131,058	0	0	0	731	05/15/2019	1
312967 PC 0	FHLMC GOLD PASSTHRU 4.000		03/15/2014	PAID ON PRINCIPAL		39,366	39,366	37,281	38,480	0	886	0	886	0	39,366	0	0	0	241	05/15/2019	1
31292G 6L 5	FHLMC GOLD PASSTHRU 7.500		03/15/2014	PAID ON PRINCIPAL		780	780	820	874	0	(95)	0	(95)	0	780	0	0	0	6	10/15/2029	1
31292G 6T 8	FHLMC GOLD PASSTHRU 7.500		03/15/2014	PAID ON PRINCIPAL		394	394	415	445	0	(51)	0	(51)	0	394	0	0	0	5	11/15/2029	1
31292G 7H 3	FHLMC GOLD PASSTHRU 7.500		03/15/2014	PAID ON PRINCIPAL		1,029	1,029	1,082	1,163	0	(135)	0	(135)	0	1,029	0	0	0	12	12/15/2029	1
31292H EV 2	FHLMC GOLD PASSTHRU 7.000		03/15/2014	PAID ON PRINCIPAL		56	56	59	64	0	(8)	0	(8)	0	56	0	0	0	1	08/15/2030	1
31292H G5 7	FHLMC GOLD PASSTHRU 7.000		03/15/2014	PAID ON PRINCIPAL		2,947	2,947	3,439	3,331	0	(383)	0	(383)	0	2,947	0	0	0	33	01/15/2031	1

QE05.3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31292H M2 7	FHLMC GOLD PASSTHRU 7.000		03/15/2014	PAID ON PRINCIPAL		1,487	1,487	1,565	1,650	0	(163)	0	(163)	0	1,487	0	0	0	20	11/15/2031	1
31292H P9 9	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		848	848	830	830	0	17	0	17	0	848	0	0	0	6	03/15/2032	1
31292H Q0 0	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		1,304	1,304	1,277	1,278	0	26	0	26	0	1,304	0	0	0	14	04/15/2032	1
31292H XK 5	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		26,844	26,844	26,281	26,384	0	460	0	460	0	26,844	0	0	0	242	07/15/2033	1
31293E N4 8	FHLMC GOLD PASSTHRU 6.000		03/15/2014	PAID ON PRINCIPAL		844	844	795	794	0	50	0	50	0	844	0	0	0	8	12/15/2028	1
31293M FE 7	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		22	22	21	21	0	1	0	1	0	22	0	0	0	0	03/15/2029	1
31293Q 2V 4	FHLMC GOLD PASSTHRU 7.000		03/15/2014	PAID ON PRINCIPAL		92	92	97	101	0	(9)	0	(9)	0	92	0	0	0	1	06/15/2029	1
31293V FH 0	FHLMC GOLD PASSTHRU 7.500		03/15/2014	PAID ON PRINCIPAL		20	20	21	22	0	(3)	0	(3)	0	20	0	0	0	0	08/15/2029	1
31293W ZQ 6	FHLMC GOLD PASSTHRU 7.500		03/15/2014	PAID ON PRINCIPAL		49	49	51	57	0	(8)	0	(8)	0	49	0	0	0	1	10/15/2029	1
31293W 6X 3	FHLMC GOLD PASSTHRU 7.500		03/15/2014	PAID ON PRINCIPAL		2,323	2,323	2,444	2,499	0	(175)	0	(175)	0	2,323	0	0	0	16	10/15/2029	1
31293X EG 9	FHLMC GOLD PASSTHRU 7.500		03/15/2014	PAID ON PRINCIPAL		86	86	90	92	0	(7)	0	(7)	0	86	0	0	0	1	10/15/2029	1
31293X RH 3	FHLMC GOLD PASSTHRU 7.500		03/15/2014	PAID ON PRINCIPAL		30	30	32	33	0	(3)	0	(3)	0	30	0	0	0	0	10/15/2029	1
31293Y DY 9	FHLMC GOLD PASSTHRU 7.500		03/15/2014	PAID ON PRINCIPAL		210	210	221	237	0	(27)	0	(27)	0	210	0	0	0	3	11/15/2029	1
31293Y GV 2	FHLMC GOLD PASSTHRU 7.500		03/15/2014	PAID ON PRINCIPAL		74	74	78	87	0	(13)	0	(13)	0	74	0	0	0	1	11/15/2029	1
31293Y KN 5	FHLMC GOLD PASSTHRU 7.500		03/15/2014	PAID ON PRINCIPAL		180	180	189	205	0	(25)	0	(25)	0	180	0	0	0	2	11/15/2029	1
31293Y LG 9	FHLMC GOLD PASSTHRU 7.500		03/15/2014	PAID ON PRINCIPAL		46	46	49	54	0	(8)	0	(8)	0	46	0	0	0	1	11/15/2029	1
31293Y LV 6	FHLMC GOLD PASSTHRU 7.500		03/15/2014	PAID ON PRINCIPAL		200	200	211	224	0	(24)	0	(24)	0	200	0	0	0	3	11/15/2029	1
31293Y L6 1	FHLMC GOLD PASSTHRU 7.500		03/15/2014	PAID ON PRINCIPAL		10	10	10	12	0	(2)	0	(2)	0	10	0	0	0	0	12/15/2029	1
31293Y Q8 2	FHLMC GOLD PASSTHRU 7.500		03/15/2014	PAID ON PRINCIPAL		162	162	171	189	0	(27)	0	(27)	0	162	0	0	0	2	12/15/2029	1
31293Y RF 5	FHLMC GOLD PASSTHRU 7.500		03/15/2014	PAID ON PRINCIPAL		157	157	165	174	0	(18)	0	(18)	0	157	0	0	0	2	12/15/2029	1
31294B NE 1	FHLMC GOLD PASSTHRU 7.500		03/15/2014	PAID ON PRINCIPAL		21	21	22	25	0	(4)	0	(4)	0	21	0	0	0	0	12/15/2029	1
31294B 5Y 7	FHLMC GOLD PASSTHRU 7.000		03/15/2014	PAID ON PRINCIPAL		178	178	187	200	0	(23)	0	(23)	0	178	0	0	0	2	01/15/2030	1
31294G Q9 8	FHLMC GOLD PASSTHRU 7.000		03/15/2014	PAID ON PRINCIPAL		57	57	60	64	0	(7)	0	(7)	0	57	0	0	0	1	06/15/2030	1
31298E 3C 7	FHLMC GOLD PASSTHRU 7.000		03/15/2014	PAID ON PRINCIPAL		854	854	899	918	0	(64)	0	(64)	0	854	0	0	0	5	01/15/2029	1
31298Q GD 4	FHLMC GOLD PASSTHRU 7.000		02/15/2014	PAID ON PRINCIPAL		5,015	5,015	5,279	5,893	0	(878)	0	(878)	0	5,015	0	0	0	58	06/15/2031	1
31298S UV 4	FHLMC GOLD PASSTHRU 7.000		03/15/2014	PAID ON PRINCIPAL		112	112	118	129	0	(17)	0	(17)	0	112	0	0	0	1	01/15/2031	1
31298V ZF 7	FHLMC GOLD PASSTHRU 7.000		03/15/2014	PAID ON PRINCIPAL		118	118	124	130	0	(12)	0	(12)	0	118	0	0	0	1	10/15/2031	1
31298V ZH 3	FHLMC GOLD PASSTHRU 7.000		03/15/2014	PAID ON PRINCIPAL		38	38	40	41	0	(3)	0	(3)	0	38	0	0	0	0	10/15/2031	1
31287M FB 1	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		56	56	54	54	0	2	0	2	0	56	0	0	0	1	12/15/2031	1
31287M UB 4	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		240	240	232	232	0	8	0	8	0	240	0	0	0	2	01/15/2032	1
31287P E9 0	FHLMC GOLD PASSTHRU 7.000		03/15/2014	PAID ON PRINCIPAL		3,529	3,529	3,714	4,021	0	(492)	0	(492)	0	3,529	0	0	0	41	02/15/2032	1
31287P S2 0	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		171	171	167	168	0	3	0	3	0	171	0	0	0	2	02/15/2032	1
31287Q FF 3	FHLMC GOLD PASSTHRU 7.000		03/15/2014	PAID ON PRINCIPAL		120	120	127	135	0	(15)	0	(15)	0	120	0	0	0	1	03/15/2032	1
31287Q L6 6	FHLMC GOLD PASSTHRU 7.000		03/15/2014	PAID ON PRINCIPAL		94	94	99	103	0	(9)	0	(9)	0	94	0	0	0	1	03/15/2032	1
31287Q NB 3	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		19	19	19	19	0	0	0	0	0	19	0	0	0	0	01/15/2032	1
31287R ML 0	FHLMC GOLD PASSTHRU 7.000		03/15/2014	PAID ON PRINCIPAL		100	100	105	107	0	(7)	0	(7)	0	100	0	0	0	1	04/15/2032	1

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SCHEDULE D - PART 4

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

QE05.5

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31287T DJ 1	FHLMC GOLD PASSTHRU	7.000	03/15/2014	PAID ON PRINCIPAL		78,572	78,572	82,868	87,422	0	(8,850)	0	(8,850)	0	78,572	0	0	0	.463	05/15/2032	1
31287T SE 6	FHLMC GOLD PASSTHRU	7.000	03/15/2014	PAID ON PRINCIPAL		.273	.273	.287	.298	0	(25)	0	(25)	0	.273	0	0	0	.3	06/15/2032	1
31287T 3G 8	FHLMC GOLD PASSTHRU	7.000	03/15/2014	PAID ON PRINCIPAL		.292	.292	.307	.337	0	(46)	0	(46)	0	.292	0	0	0	.3	06/15/2032	1
31287U B7 6	FHLMC GOLD PASSTHRU	7.000	03/15/2014	PAID ON PRINCIPAL		.2	.2	.2	.2	0	(0)	0	(0)	0	.2	0	0	0	.0	06/15/2032	1
31287U GL 0	FHLMC GOLD PASSTHRU	7.000	03/15/2014	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	03/15/2014	PAID ON PRINCIPAL		.546	.546	.576	.634	0	(88)	0	(88)	0	.546	0	0	0	.6	07/15/2032	1
31287V 6N 5	FHLMC GOLD PASSTHRU	7.000	03/15/2014	PAID ON PRINCIPAL		.78	.78	.82	.84	0	(6)	0	(6)	0	.78	0	0	0	.1	07/15/2032	1
31288A MM 4	FHLMC GOLD PASSTHRU	7.000	03/15/2014	PAID ON PRINCIPAL		.196	.196	.207	.229	0	(34)	0	(34)	0	.196	0	0	0	.2	10/15/2032	1
31288A X4 2	FHLMC GOLD PASSTHRU	7.000	03/15/2014	PAID ON PRINCIPAL		.213	.213	.224	.253	0	(40)	0	(40)	0	.213	0	0	0	.2	06/15/2032	1
31288D AJ 8	FHLMC GOLD PASSTHRU	5.500	03/15/2014	PAID ON PRINCIPAL		2,507	2,507	2,455	2,457	0	.51	0	.51	0	2,507	0	0	0	.13	12/15/2032	1
31288D FL 8	FHLMC GOLD PASSTHRU	5.500	03/15/2014	PAID ON PRINCIPAL		.624	.624	.611	.612	0	.12	0	.12	0	.624	0	0	0	.5	01/15/2033	1
31288F W7 5	FHLMC GOLD PASSTHRU	5.500	03/15/2014	PAID ON PRINCIPAL		.328	.328	.322	.320	0	.8	0	.8	0	.328	0	0	0	.4	02/15/2033	1
31288F XM 1	FHLMC GOLD PASSTHRU	5.500	03/15/2014	PAID ON PRINCIPAL		.81	.81	.79	.80	0	.1	0	.1	0	.81	0	0	0	.1	03/15/2033	1
31288G G8 9	FHLMC GOLD PASSTHRU	7.000	03/15/2014	PAID ON PRINCIPAL		.981	.981	1,033	1,022	0	(40)	0	(40)	0	.981	0	0	0	.11	02/15/2033	1
31288G JV 5	FHLMC GOLD PASSTHRU	5.500	03/15/2014	PAID ON PRINCIPAL		.195	.195	.196	.196	0	(1)	0	(1)	0	.195	0	0	0	.2	03/15/2033	1
31288G TB 8	FHLMC GOLD PASSTHRU	5.500	03/15/2014	PAID ON PRINCIPAL		.13	.13	.13	.13	0	.0	0	.0	0	.13	0	0	0	.0	04/15/2033	1
31288G 4G 4	FHLMC GOLD PASSTHRU	5.500	03/15/2014	PAID ON PRINCIPAL		2,832	2,832	2,772	2,783	0	.48	0	.48	0	2,832	0	0	0	.24	04/15/2033	1
31288H X4 7	FHLMC GOLD PASSTHRU	5.500	03/15/2014	PAID ON PRINCIPAL		.609	.609	.596	.598	0	.11	0	.11	0	.609	0	0	0	.6	04/15/2033	1
31288H 4E 7	FHLMC GOLD PASSTHRU	5.500	03/15/2014	PAID ON PRINCIPAL		.221	.221	.217	.215	0	.7	0	.7	0	.221	0	0	0	.2	05/15/2033	1
31288H 7A 2	FHLMC GOLD PASSTHRU	5.500	03/15/2014	PAID ON PRINCIPAL		2,252	2,252	2,205	2,213	0	.39	0	.39	0	2,252	0	0	0	.17	05/15/2033	1
31288J QN 9	FHLMC GOLD PASSTHRU	5.500	03/15/2014	PAID ON PRINCIPAL		.669	.669	.655	.656	0	.13	0	.13	0	.669	0	0	0	.5	05/15/2033	1
31288J QP 4	FHLMC GOLD PASSTHRU	5.500	03/15/2014	PAID ON PRINCIPAL		1,510	1,510	1,515	1,513	0	(3)	0	(3)	0	1,510	0	0	0	.14	05/15/2033	1
31288J WV 4	FHLMC GOLD PASSTHRU	5.500	03/15/2014	PAID ON PRINCIPAL		.645	.645	.647	.646	0	(1)	0	(1)	0	.645	0	0	0	.6	04/15/2033	1
31288J YL 4	FHLMC GOLD PASSTHRU	5.500	03/15/2014	PAID ON PRINCIPAL		.439	.439	.441	.440	0	(1)	0	(1)	0	.439	0	0	0	.4	02/15/2033	1
31288J ZX 7	FHLMC GOLD PASSTHRU	5.500	03/15/2014	PAID ON PRINCIPAL		.173	.173	.170	.170	0	.3	0	.3	0	.173	0	0	0	.2	05/15/2033	1
31288J 4L 7	FHLMC GOLD PASSTHRU	5.500	03/15/2014	PAID ON PRINCIPAL		.42	.42	.41	.41	0	.1	0	.1	0	.42	0	0	0	.0	05/15/2033	1
31335H Z7 1	FHLMC GOLD PASSTHRU	5.500	03/15/2014	PAID ON PRINCIPAL		56,574	56,574	57,776	57,289	0	(715)	0	(715)	0	56,574	0	0	0	.479	12/15/2023	1
313970 RF 4	FHLMC GOLD PASSTHRU	7.000	03/15/2014	PAID ON PRINCIPAL		7,640	7,640	7,684	7,654	0	(15)	0	(15)	0	7,640	0	0	0	.48	03/15/2023	1
31294K FJ 9	FHLMC GOLD PASSTHRU	5.000	03/15/2014	PAID ON PRINCIPAL		3,461	3,461	3,448	3,452	0	.9	0	.9	0	3,461	0	0	0	.28	11/15/2016	1
31294M GB 1	FHLMC GOLD PASSTHRU	3.500	03/15/2014	PAID ON PRINCIPAL		311,984	311,984	312,530	312,691	0	(707)	0	(707)	0	311,984	0	0	0	.1,841	05/15/2026	1
3128G9 MN 6	FHLMC GOLD PASSTHRU	5.500	02/15/2014	VARIOUS		.846	.846	.884	.845	0	.0	0	.0	0	.845	0	.1	.1	.6	02/15/2014	1
3128GP P8 0	FHLMC GOLD PASSTHRU	5.000	03/15/2014	PAID ON PRINCIPAL		9,638	9,638	9,602	9,613	0	.25	0	.25	0	9,638	0	0	0	.80	12/15/2016	1
3128GU 6N 7	FHLMC GOLD PASSTHRU	5.000	03/15/2014	PAID ON PRINCIPAL		2,759	2,759	2,773	2,766	0	(7)	0	(7)	0	2,759	0	0	0	.23	08/15/2017	1
31283H HE 8	FHLMC GOLD PASSTHRU	7.000	03/15/2014	PAID ON PRINCIPAL		1,833	1,833	1,929	2,049	0	(216)	0	(216)	0	1,833	0	0	0	.24	06/15/2030	1
31283H JN 6	FHLMC GOLD PASSTHRU	5.500	03/15/2014	PAID ON PRINCIPAL		.351	.351	.343	.344	0	.7	0	.7	0	.351	0	0	0	.3	01/15/2030	1

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31283H J4 8	FHLMC GOLD PASSTHRU 7.000		03/15/2014	PAID ON PRINCIPAL		1,101	1,101	1,159	1,251	0	(150)	0	(150)	0	1,101	0	0	0	11	02/15/2031	1
31283H LC 7	FHLMC GOLD PASSTHRU 7.000		03/15/2014	PAID ON PRINCIPAL		435	435	458	481	0	(46)	0	(46)	0	435	0	0	0	5	10/15/2029	1
31283H MD 4	FHLMC GOLD PASSTHRU 7.000		03/15/2014	PAID ON PRINCIPAL		218	218	229	244	0	(26)	0	(26)	0	218	0	0	0	3	05/15/2031	1
31283H MZ 5	FHLMC GOLD PASSTHRU 7.000		03/15/2014	PAID ON PRINCIPAL		166	166	175	185	0	(19)	0	(19)	0	166	0	0	0	2	06/15/2031	1
31283H N4 3	FHLMC GOLD PASSTHRU 7.000		03/15/2014	PAID ON PRINCIPAL		5,901	5,901	6,253	6,696	0	(796)	0	(796)	0	5,901	0	0	0	54	09/15/2031	1
31283H N8 4	FHLMC GOLD PASSTHRU 7.000		03/15/2014	PAID ON PRINCIPAL		146	146	154	164	0	(18)	0	(18)	0	146	0	0	0	2	09/15/2031	1
31283H TE 5	FHLMC GOLD PASSTHRU 7.000		03/15/2014	PAID ON PRINCIPAL		80	80	84	89	0	(10)	0	(10)	0	80	0	0	0	1	07/15/2032	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		25,264	25,264	24,821	24,884	0	380	0	380	0	25,264	0	0	0	221	06/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		03/15/2014	PAID ON PRINCIPAL		91,356	91,356	81,136	82,978	0	8,378	0	8,378	0	91,356	0	0	0	530	05/15/2034	1
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500		03/15/2014	PAID ON PRINCIPAL		194,913	194,913	192,031	192,214	0	2,698	0	2,698	0	194,913	0	0	0	1,602	12/15/2036	1
3128M S6 8	FHLMC GOLD PASSTHRU 3.000		03/15/2014	PAID ON PRINCIPAL		99,377	99,377	95,266	95,366	0	4,011	0	4,011	0	99,377	0	0	0	511	08/15/2043	1
3128PT 3L 7	FHLMC GOLD PASSTHRU 3.500		03/15/2014	PAID ON PRINCIPAL		62,901	62,901	62,587	62,613	0	289	0	289	0	62,901	0	0	0	371	02/15/2026	1
3132KE EH 4	FHLMC GOLD PASSTHRU 2.500		03/15/2014	PAID ON PRINCIPAL		187,522	187,522	188,723	188,671	0	(1,149)	0	(1,149)	0	187,522	0	0	0	686	06/15/2028	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		03/15/2014	PAID ON PRINCIPAL		92,780	92,780	92,581	92,529	0	251	0	251	0	92,780	0	0	0	926	01/15/2031	1
31339N AG 1	FHR 2400 MK CMO 6.500		03/15/2014	PAID ON PRINCIPAL		234,499	234,499	231,274	232,390	0	2,109	0	2,109	0	234,499	0	0	0	1,971	01/15/2032	1
31339N F2 7	FHR 2413 MH CMO 6.500		03/15/2014	PAID ON PRINCIPAL		353,870	353,870	349,004	350,563	0	3,306	0	3,306	0	353,870	0	0	0	3,014	02/15/2032	1
31339D GP 7	FHR 2422 CH CMO 6.500		03/15/2014	PAID ON PRINCIPAL		121,461	121,461	118,956	120,282	0	1,178	0	1,178	0	121,461	0	0	0	1,255	02/15/2032	1
31393F LT 1	FHR 2527 BM CMO 5.500		03/15/2014	PAID ON PRINCIPAL		65,015	65,015	67,209	65,261	0	(246)	0	(246)	0	65,015	0	0	0	582	11/15/2017	1
31393P MY 7	FHR 2600 LA CMO 5.000		01/15/2014	PAID ON PRINCIPAL		32,653	32,653	34,368	32,630	0	24	0	24	0	32,653	0	0	0	136	11/15/2017	1
31394R YV 5	FHR 2769 CY CMO 5.000		03/15/2014	PAID ON PRINCIPAL		593,866	593,866	591,268	592,202	0	1,664	0	1,664	0	593,866	0	0	0	4,858	03/15/2024	1
31406G 5S 4	FN (10/1 ARM #810057 4.941		03/25/2014	PAID ON PRINCIPAL		303,824	303,824	306,625	303,968	0	(144)	0	(144)	0	303,824	0	0	0	2,502	03/01/2035	1
31406L MX 3	FN (10/1 ARM #813174 5.053		03/25/2014	PAID ON PRINCIPAL		738	738	744	739	0	(1)	0	(1)	0	738	0	0	0	6	02/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.450		03/25/2014	PAID ON PRINCIPAL		446,235	446,235	446,492	444,952	0	1,283	0	1,283	0	446,235	0	0	0	4,614	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.693		03/25/2014	PAID ON PRINCIPAL		62,957	62,957	63,154	62,946	0	12	0	12	0	62,957	0	0	0	292	07/01/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.940		03/25/2014	PAID ON PRINCIPAL		703,461	703,461	704,545	702,511	0	950	0	950	0	703,461	0	0	0	4,877	07/25/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.961		03/25/2014	PAID ON PRINCIPAL		105,642	105,642	104,684	105,034	0	608	0	608	0	105,642	0	0	0	596	07/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.680		03/25/2014	PAID ON PRINCIPAL		21,976	21,976	21,630	21,806	0	170	0	170	0	21,976	0	0	0	179	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.383		03/25/2014	PAID ON PRINCIPAL		23,266	23,266	23,161	23,182	0	84	0	84	0	23,266	0	0	0	92	08/01/2035	1
31406M 6S 0	FN (3/1 ARM) #814581 2.263		03/25/2014	PAID ON PRINCIPAL		308,329	308,329	306,823	307,438	0	891	0	891	0	308,329	0	0	0	1,230	04/01/2035	1
31406W LD 4	FN (3/1 ARM) #822124 2.353		03/25/2014	PAID ON PRINCIPAL		7,412	7,412	7,379	7,373	0	40	0	40	0	7,412	0	0	0	29	06/01/2035	1
31407C D8 7	FN (3/1 ARM) #826427 2.420		03/25/2014	PAID ON PRINCIPAL		19,507	19,507	19,372	19,386	0	121	0	121	0	19,507	0	0	0	80	07/25/2035	1
31407F ML 1	FN (3/1 ARM) #829363 2.273		03/25/2014	PAID ON PRINCIPAL		163,437	163,437	162,709	162,072	0	1,365	0	1,365	0	163,437	0	0	0	341	10/01/2035	1
31403K 3F 8	FN (5/1 ARM) #751498 2.340		03/25/2014	PAID ON PRINCIPAL		6,690	6,690	6,644	6,633	0	57	0	57	0	6,690	0	0	0	26	11/01/2033	1
31403V G4 5	FN (5/1 ARM) #759019 2.218		03/25/2014	PAID ON PRINCIPAL		80,191	80,191	79,477	79,495	0	695	0	695	0	80,191	0	0	0	295	01/01/2034	1
31405R UD 6	FN (7/1 ARM) #797180 2.383		03/25/2014	PAID ON PRINCIPAL		259,548	259,548	259,304	255,274	0	4,273	0	4,273	0	259,548	0	0	0	545	12/01/2034	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		03/25/2014	PAID ON PRINCIPAL		5,808	5,808	6,007	5,911	0	(103)	0	(103)	0	5,808	0	0	0	66	12/25/2041	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138AE LY 7	FNMA PASS TH #A1242	3.500	03/25/2014	PAID ON PRINCIPAL		119,777	119,777	119,431	119,424	0	353	0	353	0	119,777	0	0	0	698	04/25/2026	1
31367B 2T 3	FNMA PASS TH #164686	7.500	03/25/2014	PAID ON PRINCIPAL		95	95	95	95	0	0	0	0	0	95	0	0	0	1	09/25/2022	1
31367P HS 8	FNMA PASS TH #174941	7.500	03/25/2014	PAID ON PRINCIPAL		63	63	63	63	0	0	0	0	0	63	0	0	0	1	09/25/2022	1
31367S F6 2	FNMA PASS TH #177589	7.500	03/25/2014	PAID ON PRINCIPAL		41	41	41	41	0	0	0	0	0	41	0	0	0	1	09/25/2022	1
31367S F7 0	FNMA PASS TH #177590	7.500	03/25/2014	PAID ON PRINCIPAL		67	67	67	67	0	0	0	0	0	67	0	0	0	1	09/25/2022	1
31367S GQ 7	FNMA PASS TH #177607	7.500	03/25/2014	PAID ON PRINCIPAL		68	68	68	68	0	0	0	0	0	68	0	0	0	1	09/25/2022	1
31367S R7 7	FNMA PASS TH #177910	7.500	03/25/2014	PAID ON PRINCIPAL		221	221	221	220	0	1	0	1	0	221	0	0	0	3	09/25/2022	1
31367S R8 5	FNMA PASS TH #177911	7.500	03/25/2014	PAID ON PRINCIPAL		236	236	236	236	0	1	0	1	0	236	0	0	0	3	09/25/2022	1
31367S 2T 6	FNMA PASS TH #178186	7.500	03/25/2014	PAID ON PRINCIPAL		137	137	137	136	0	0	0	0	0	137	0	0	0	2	09/25/2022	1
31368H KV 4	FNMA PASS TH #190308	7.500	03/25/2014	PAID ON PRINCIPAL		14	14	14	16	0	(2)	0	(2)	0	14	0	0	0	0	09/25/2030	1
31371H FM 5	FNMA PASS TH #252272	6.000	03/25/2014	PAID ON PRINCIPAL		34,942	34,942	34,620	34,651	0	291	0	291	0	34,942	0	0	0	313	01/25/2029	1
31371H KR 8	FNMA PASS TH #252404	6.000	03/25/2014	PAID ON PRINCIPAL		1,810	1,810	1,784	1,794	0	16	0	16	0	1,810	0	0	0	21	03/25/2029	1
31371J PV 0	FNMA PASS TH #253436	7.500	03/25/2014	PAID ON PRINCIPAL		273	273	285	312	0	(39)	0	(39)	0	273	0	0	0	2	09/25/2030	1
31371K KH 3	FNMA PASS TH #254196	6.000	03/25/2014	PAID ON PRINCIPAL		3,213	3,213	3,352	3,274	0	(60)	0	(60)	0	3,213	0	0	0	33	02/25/2017	1
31371K LQ 2	FNMA PASS TH #254235	6.000	03/25/2014	PAID ON PRINCIPAL		4,288	4,288	4,473	4,374	0	(85)	0	(85)	0	4,288	0	0	0	43	03/25/2017	1
31371K NY 3	FNMA PASS TH #254307	6.000	03/25/2014	PAID ON PRINCIPAL		9,169	9,169	9,563	9,361	0	(192)	0	(192)	0	9,169	0	0	0	89	05/25/2017	1
31371K P3 9	FNMA PASS TH #254342	6.000	03/25/2014	PAID ON PRINCIPAL		496	496	517	507	0	(11)	0	(11)	0	496	0	0	0	5	06/25/2017	1
31371K 3A 7	FNMA PASS TH #254693	5.500	03/25/2014	PAID ON PRINCIPAL		41,284	41,284	41,206	41,185	0	99	0	99	0	41,284	0	0	0	339	04/25/2033	1
31371L DM 8	FNMA PASS TH #254908	5.000	03/25/2014	PAID ON PRINCIPAL		311,222	311,222	312,827	311,627	0	(405)	0	(405)	0	311,222	0	0	0	2,481	09/25/2023	1
31371L DQ 9	FNMA PASS TH #254911	5.000	03/25/2014	PAID ON PRINCIPAL		47,610	47,610	47,528	47,487	0	123	0	123	0	47,610	0	0	0	390	10/25/2023	1
31371L EZ 8	FNMA PASS TH #254952	4.500	03/25/2014	PAID ON PRINCIPAL		41,056	41,056	41,146	41,009	0	47	0	47	0	41,056	0	0	0	299	11/25/2018	1
31371L E3 9	FNMA PASS TH #254954	4.500	03/25/2014	PAID ON PRINCIPAL		174,191	174,191	168,992	171,218	0	2,973	0	2,973	0	174,191	0	0	0	1,245	10/25/2023	1
31371L FY 0	FNMA PASS TH #254983	5.500	03/25/2014	PAID ON PRINCIPAL		2,569	2,569	2,564	2,562	0	6	0	6	0	2,569	0	0	0	21	12/25/2033	1
31373U FJ 1	FNMA PASS TH #303569	6.500	03/25/2014	PAID ON PRINCIPAL		495	495	464	473	0	22	0	22	0	495	0	0	0	4	10/25/2025	1
31374A PC 8	FNMA PASS TH #308319	11.500	03/25/2014	PAID ON PRINCIPAL		807	807	888	828	0	(21)	0	(21)	0	807	0	0	0	16	04/25/2019	1
31374W Y8 9	FNMA PASS TH #326635	6.500	03/25/2014	PAID ON PRINCIPAL		813	813	762	777	0	35	0	35	0	813	0	0	0	9	10/25/2025	1
31375D CH 4	FNMA PASS TH #331372	6.500	03/25/2014	PAID ON PRINCIPAL		154	154	144	147	0	6	0	6	0	154	0	0	0	2	11/25/2025	1
31375Q XL 3	FNMA PASS TH #341883	7.000	03/25/2014	PAID ON PRINCIPAL		170	170	166	167	0	3	0	3	0	170	0	0	0	2	04/25/2026	1
31375S J3 5	FNMA PASS TH #343282	7.000	03/25/2014	PAID ON PRINCIPAL		183	183	179	180	0	3	0	3	0	183	0	0	0	2	04/25/2026	1
31376K B2 1	FNMA PASS TH #357457	5.500	03/25/2014	PAID ON PRINCIPAL		953,393	953,393	951,608	950,959	0	2,434	0	2,434	0	953,393	0	0	0	7,895	11/25/2033	1
31378R S5 9	FNMA PASS TH #406540	6.500	03/25/2014	PAID ON PRINCIPAL		204	204	204	205	0	(1)	0	(1)	0	204	0	0	0	2	12/25/2027	1
31384V ZT 2	FNMA PASS TH #535454	6.000	03/25/2014	PAID ON PRINCIPAL		1,860	1,860	1,940	1,863	0	(3)	0	(3)	0	1,860	0	0	0	18	02/25/2015	1
31385H WJ 7	FNMA PASS TH #545249	5.500	03/25/2014	PAID ON PRINCIPAL		60	60	55	57	0	3	0	3	0	60	0	0	0	1	10/25/2016	1
31385H YA 4	FNMA PASS TH #545305	6.000	03/25/2014	PAID ON PRINCIPAL		1,740	1,740	1,815	1,775	0	(35)	0	(35)	0	1,740	0	0	0	17	11/25/2016	1
31385J LH 9	FNMA PASS TH #545828	6.000	03/25/2014	PAID ON PRINCIPAL		876	876	914	876	0	0	0	0	0	876	0	0	0	8	12/25/2014	1
31385J NQ 7	FNMA PASS TH #545899	5.500	03/25/2014	PAID ON PRINCIPAL		2,638	2,638	2,706	2,669	0	(31)	0	(31)	0	2,638	0	0	0	23	09/25/2017	1

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SCHEDULE D - PART 4

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

QE05.8

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31385W 2N 8	FNMA PASS TH #555281	6.000	03/25/2014	PAID ON PRINCIPAL		12,082	12,082	12,403	12,480	0	(398)	0	(398)	0	12,082	0	0	0	110	03/25/2033	1
31385X F9 3	FNMA PASS TH #555592	5.500	03/25/2014	PAID ON PRINCIPAL		28,175	28,175	28,122	28,108	0	66	0	66	0	28,175	0	0	0	239	07/25/2033	1
31385X 6M 4	FNMA PASS TH #556276	6.000	03/25/2014	PAID ON PRINCIPAL		1,022	1,022	1,066	1,038	0	(16)	0	(16)	0	1,022	0	0	0	12	03/25/2016	1
31386T QH 1	FNMA PASS TH #572956	6.000	03/25/2014	PAID ON PRINCIPAL		31	31	32	32	0	(1)	0	(1)	0	31	0	0	0	0	04/25/2016	1
31387R DC 9	FNMA PASS TH #591499	6.500	03/25/2014	PAID ON PRINCIPAL		4,501	4,501	4,452	4,445	0	56	0	56	0	4,501	0	0	0	49	09/25/2031	1
31388M JZ 2	FNMA PASS TH #608780	6.000	03/25/2014	PAID ON PRINCIPAL		1,041	1,041	1,086	1,061	0	(20)	0	(20)	0	1,041	0	0	0	10	10/25/2016	1
31388N KR 6	FNMA PASS TH #609704	6.000	03/25/2014	PAID ON PRINCIPAL		381	381	398	390	0	(9)	0	(9)	0	381	0	0	0	4	02/25/2017	1
31388V P3 6	FNMA PASS TH #616142	6.000	03/25/2014	PAID ON PRINCIPAL		91	91	95	93	0	(2)	0	(2)	0	91	0	0	0	1	12/25/2016	1
31388W WL 6	FNMA PASS TH #617251	6.000	03/25/2014	PAID ON PRINCIPAL		517	517	539	527	0	(10)	0	(10)	0	517	0	0	0	5	12/25/2016	1
31388X G9 9	FNMA PASS TH #617724	6.000	03/25/2014	PAID ON PRINCIPAL		2,034	2,034	2,121	2,066	0	(32)	0	(32)	0	2,034	0	0	0	16	06/25/2017	1
31389D QT 7	FNMA PASS TH #622466	5.500	03/25/2014	PAID ON PRINCIPAL		41,875	41,875	41,417	41,588	0	287	0	287	0	41,875	0	0	0	402	12/25/2016	1
31390B ED 6	FNMA PASS TH #641032	6.000	03/25/2014	PAID ON PRINCIPAL		305	305	318	310	0	(5)	0	(5)	0	305	0	0	0	3	01/25/2018	1
31390C PC 4	FNMA PASS TH #642219	6.000	03/25/2014	PAID ON PRINCIPAL		1,950	1,950	2,033	1,999	0	(49)	0	(49)	0	1,950	0	0	0	15	05/25/2017	1
31390J SN 2	FNMA PASS TH #647725	6.000	03/25/2014	PAID ON PRINCIPAL		6,128	6,128	6,391	6,270	0	(142)	0	(142)	0	6,128	0	0	0	66	05/25/2017	1
31400E Q3 7	FNMA PASS TH #685474	4.500	03/25/2014	PAID ON PRINCIPAL		48,391	48,391	48,187	48,218	0	173	0	173	0	48,391	0	0	0	361	04/25/2018	1
31400S ER 6	FNMA PASS TH #695944	5.000	03/25/2014	PAID ON PRINCIPAL		226,012	226,012	232,192	228,087	0	(2,076)	0	(2,076)	0	226,012	0	0	0	1,819	05/25/2018	1
31400V 2K 7	FNMA PASS TH #699278	4.500	03/25/2014	PAID ON PRINCIPAL		31,530	31,530	31,345	31,396	0	134	0	134	0	31,530	0	0	0	222	04/25/2018	1
31401W AP 4	FNMA PASS TH #720114	5.500	03/25/2014	PAID ON PRINCIPAL		12,400	12,400	12,377	12,371	0	30	0	30	0	12,400	0	0	0	79	07/25/2033	1
31401X UH 8	FNMA PASS TH #721584	5.500	03/25/2014	PAID ON PRINCIPAL		131,249	131,249	131,002	130,995	0	254	0	254	0	131,249	0	0	0	1,764	07/25/2033	1
31401Y FH 3	FNMA PASS TH #722068	5.500	03/25/2014	PAID ON PRINCIPAL		56,665	56,665	56,559	56,531	0	134	0	134	0	56,665	0	0	0	416	07/25/2033	1
31401Y KZ 7	FNMA PASS TH #722212	4.500	03/25/2014	PAID ON PRINCIPAL		958	958	864	898	0	60	0	60	0	958	0	0	0	7	07/25/2033	1
31401Y LS 2	FNMA PASS TH #722237	5.500	03/25/2014	PAID ON PRINCIPAL		5,723	5,723	5,713	5,709	0	15	0	15	0	5,723	0	0	0	53	07/25/2033	1
31402B FR 0	FNMA PASS TH #723876	5.500	03/25/2014	PAID ON PRINCIPAL		1,960	1,960	1,957	1,956	0	4	0	4	0	1,960	0	0	0	18	07/25/2033	1
31402D C4 0	FNMA PASS TH #725591	5.000	03/25/2014	PAID ON PRINCIPAL		85,367	85,367	82,019	82,885	0	2,482	0	2,482	0	85,367	0	0	0	687	07/25/2034	1
31402G PK 3	FNMA PASS TH #728626	4.500	03/25/2014	PAID ON PRINCIPAL		801	801	722	746	0	55	0	55	0	801	0	0	0	6	08/25/2033	1
31402H VV 0	FNMA PASS TH #729728	5.500	03/25/2014	PAID ON PRINCIPAL		154,124	154,124	153,835	153,732	0	393	0	393	0	154,124	0	0	0	1,285	07/25/2033	1
31402J RE 9	FNMA PASS TH #730485	4.500	03/25/2014	PAID ON PRINCIPAL		21,239	21,239	19,457	19,867	0	1,373	0	1,373	0	21,239	0	0	0	115	08/25/2033	1
31402J 4W 4	FNMA PASS TH #730837	5.500	03/25/2014	PAID ON PRINCIPAL		12,947	12,947	12,923	12,916	0	31	0	31	0	12,947	0	0	0	80	07/25/2033	1
31402Q GH 8	FNMA PASS TH #734700	4.000	03/25/2014	PAID ON PRINCIPAL		59,870	59,870	57,924	59,082	0	788	0	788	0	59,870	0	0	0	381	09/25/2018	1
31402R U6 4	FNMA PASS TH #736005	4.000	03/25/2014	PAID ON PRINCIPAL		17,078	17,078	16,523	16,846	0	232	0	232	0	17,078	0	0	0	109	08/25/2018	1
31402V UR 9	FNMA PASS TH #739592	5.500	03/25/2014	PAID ON PRINCIPAL		4,980	4,980	4,970	4,969	0	11	0	11	0	4,980	0	0	0	24	09/25/2033	1
31402W NN 4	FNMA PASS TH #740297	5.500	03/25/2014	PAID ON PRINCIPAL		200,292	200,292	199,915	199,787	0	505	0	505	0	200,292	0	0	0	1,716	10/25/2033	1
31402W 3P 1	FNMA PASS TH #740706	4.500	03/25/2014	PAID ON PRINCIPAL		75,749	75,749	75,305	75,442	0	307	0	307	0	75,749	0	0	0	631	09/25/2018	1
31402W 3W 6	FNMA PASS TH #740713	4.500	03/25/2014	PAID ON PRINCIPAL		5,267	5,267	5,237	5,245	0	22	0	22	0	5,267	0	0	0	39	08/25/2018	1
31402W 4N 5	FNMA PASS TH #740729	4.500	03/25/2014	PAID ON PRINCIPAL		53,247	53,247	52,935	53,023	0	224	0	224	0	53,247	0	0	0	399	11/25/2018	1
31403A 2X 2	FNMA PASS TH #743390	4.500	03/25/2014	PAID ON PRINCIPAL		15,525	15,525	15,559	15,510	0	15	0	15	0	15,525	0	0	0	118	11/25/2018	1

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

QE05.9

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31403B NN 9	FNMA PASS TH #743897 4.500		03/25/2014	PAID ON PRINCIPAL		59,534	59,534	59,185	59,279	0	255	0	255	0	59,534	0	0	0	322	11/25/2018	1
31403C WE 7	FNMA PASS TH #745045 4.500		03/25/2014	PAID ON PRINCIPAL		419,336	419,336	392,865	398,985	0	20,351	0	20,351	0	419,336	0	0	0	3,272	12/25/2034	1
31403L D5 7	FNMA PASS TH #751724 4.500		03/25/2014	PAID ON PRINCIPAL		53,334	53,334	53,021	53,108	0	226	0	226	0	53,334	0	0	0	358	11/25/2018	1
31403R CK 2	FNMA PASS TH #755274 4.500		03/25/2014	PAID ON PRINCIPAL		45,499	45,499	45,598	45,453	0	46	0	46	0	45,499	0	0	0	305	12/25/2018	1
31404J MA 0	FNMA PASS TH #769953 5.000		03/25/2014	PAID ON PRINCIPAL		6,638	6,638	6,634	6,628	0	11	0	11	0	6,638	0	0	0	77	03/25/2034	1
31404Y YE 6	FNMA PASS TH #782909 5.000		03/25/2014	PAID ON PRINCIPAL		68,385	68,385	65,660	66,334	0	2,051	0	2,051	0	68,385	0	0	0	445	06/25/2034	1
31406V 2P 0	FNMA PASS TH #821682 5.000		03/25/2014	PAID ON PRINCIPAL		350,384	350,384	347,203	347,705	0	2,678	0	2,678	0	350,384	0	0	0	2,785	06/25/2035	1
31410F V3 6	FNMA PASS TH #888134 5.000		03/25/2014	PAID ON PRINCIPAL		861,537	861,537	831,457	834,547	0	26,990	0	26,990	0	861,537	0	0	0	7,209	02/25/2037	1
31410K PV 0	FNMA PASS TH #889736 5.000		03/25/2014	PAID ON PRINCIPAL		113,802	113,802	107,062	107,650	0	6,152	0	6,152	0	113,802	0	0	0	774	12/25/2033	1
31359H WH 3	FNR 1994-79 Z CMO 7.000		03/25/2014	PAID ON PRINCIPAL		19,404	19,404	19,924	19,883	0	(479)	0	(479)	0	19,404	0	0	0	217	04/25/2024	1
31393T Z8 2	FNR 2003-106 C CMO 4.500		03/25/2014	PAID ON PRINCIPAL		248,571	248,571	235,366	243,601	0	4,970	0	4,970	0	248,571	0	0	0	1,837	11/25/2023	1
31393U TY 9	FNR 2003-134 ZA CMO 5.000		03/25/2014	PAID ON PRINCIPAL		3,216,010	3,216,010	3,029,255	3,144,536	0	71,474	0	71,474	0	3,216,010	0	0	0	26,212	12/25/2023	1
31393U Z6 3	FNR 2004-1 DY CMO 4.500		03/25/2014	PAID ON PRINCIPAL		451,857	451,857	421,780	441,342	0	10,514	0	10,514	0	451,857	0	0	0	3,258	02/25/2024	1
31393X PG 6	FNR 2004-16 LB CMO 4.500		03/25/2014	PAID ON PRINCIPAL		798,106	798,106	753,213	783,354	0	14,752	0	14,752	0	798,106	0	0	0	6,026	04/25/2024	1
31393R GG 9	FSPC T-56 A5 CMO 5.231		03/25/2014	PAID ON PRINCIPAL		251,755	251,755	244,753	245,768	0	5,987	0	5,987	0	251,755	0	0	0	2,179	05/25/2043	1
69573V AC 7	PWT L 4 CMO 8.950		03/01/2014	PAID ON PRINCIPAL		2,597	2,597	2,745	2,620	0	(24)	0	(24)	0	2,597	0	0	0	40	07/01/2018	1FE
3138NJ AA 6	FN FN0000 3.584		03/25/2014	PAID ON PRINCIPAL		21,149	21,149	20,363	20,519	0	630	0	630	0	21,149	0	0	0	134	09/25/2020	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						117,402,029	117,402,029	122,457,283	117,329,683	0	72,346	0	72,346	0	117,402,028	0	1	1	1,321,195	...XXX...	...XXX...

Bonds - Industrial and Miscellaneous

013817 AU 5	ALCOA INC 6.150		01/14/2014	NOMURA SECURITIES INT		1,087,250	1,000,000	1,018,190	1,014,607	0	(57)	0	(57)	0	1,014,550	0	72,700	72,700	25,967	08/15/2020	2FE
013817 AV 3	ALCOA INC 5.400		01/21/2014	BARCLAYS CAPITAL INC		1,039,090	1,000,000	998,480	998,721	0	7	0	7	0	998,728	0	40,362	40,362	14,850	04/15/2021	2FE
03674P AJ 2	ANTERO RESOURCES 6.000		01/21/2014	J P MORGAN CHASE SECU		1,062,500	1,000,000	1,045,000	1,040,768	0	(495)	0	(495)	0	1,040,274	0	22,226	22,226	8,833	12/01/2020	4FE
038521 C# 5	ARAMARK CORP EXT TLB 3.746		02/24/2014	EXCHANGED		907,437	907,437	907,437	907,437	0	0	0	0	0	907,437	0	0	0	7,463	07/26/2016	4FE
038521 D@ 6	ARAMARK CORP EXT TLC 3.746		02/24/2014	EXCHANGED		746,496	749,334	744,246	746,170	0	326	0	326	0	746,496	0	0	0	6,163	07/26/2016	4FE
05566S AA 1	BNSF 2005-3 TRUST 4.830		01/15/2014	REDEEMED		153,321	153,321	153,321	153,321	0	0	0	0	0	153,321	0	0	0	3,702	01/15/2023	1FE
05568B AA 6	BNSF 2006-1 TRUST 5.720		01/15/2014	REDEEMED		211,132	211,132	211,132	211,132	0	0	0	0	0	211,132	0	0	0	6,038	01/15/2024	1FE
10138M AH 8	BOTTLING GROUP LLC 6.950		03/15/2014	MATURED		2,060,000	2,060,000	2,348,820	2,072,911	0	(12,911)	0	(12,911)	0	2,060,000	0	0	0	71,585	03/15/2014	1FE
110122 AR 9	BRISTOL-MYERS SQUIBB 5.450		02/28/2014	REDEEMED		2,322,920	2,000,000	2,266,120	2,176,167	0	(6,018)	0	(6,018)	0	2,170,148	0	152,772	152,772	35,425	05/01/2018	1FE
15200D AD 9	CENTERPOINT ENERGY 200 5.170		02/01/2014	REDEEMED		44,323	44,323	44,312	44,317	0	6	0	6	0	44,323	0	0	0	1,146	08/01/2019	1FE
15200M AA 5	CENTERPOINT ENERGY 200 4.192		02/01/2014	REDEEMED		72,448	72,448	72,420	72,430	0	18	0	18	0	72,448	0	0	0	1,519	02/01/2020	1FE
171798 AB 7	CIMAREX ENERGY 5.875		01/10/2014	WELLS FARGO SECURITIE		1,072,500	1,000,000	1,072,500	1,061,499	0	(354)	0	(354)	0	1,061,144	0	11,356	11,356	12,076	05/01/2022	3FE
191216 AM 2	COCA-COLA CO 4.875		01/14/2014	CREDIT SUISSE FIRST B		1,130,490	1,000,000	1,165,870	1,120,714	0	(965)	0	(965)	0	1,119,749	0	10,741	10,741	16,521	03/15/2019	1FE
202795 HW 3	COMMONWEALTH EDISON 1.625		01/15/2014	MATURED		1,000,000	1,000,000	998,550	999,976	0	24	0	24	0	1,000,000	0	0	0	8,125	01/15/2014	1FE
12543D AL 4	COMMUNITY HEALTH SYSTE 8.000		01/22/2014	BAS-MERRILL LYNCH		2,200,000	2,000,000	2,195,000	2,147,643	0	(2,782)	0	(2,782)	0	2,144,861	0	55,139	55,139	32,000	11/15/2019	4FE
20605P AE 1	CONCHO RESOURCES 5.500		01/21/2014	J P MORGAN CHASE SECU		1,027,500	1,000,000	998,750	998,759	0	12	0	12	0	998,771	0	28,729	28,729	17,264	04/01/2023	3FE
221643 AD 1	COTT BEVERAGES 8.375		02/19/2014	REDEEMED		80,171	77,000	82,486	79,459	0	(169)	0	(169)	0	79,290	0	881	881	1,684	11/15/2017	4FE

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
126650 BP 4	CVS LEASE PASS THRU CE 6.036		03/10/2014	REDEEMED		16,927	16,927	16,927	16,927	0	0	0	0	0	16,927	0	0	0	171	12/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		03/10/2014	REDEEMED		12,409	12,409	14,301	14,109	0	(1,701)	0	(1,701)	0	12,409	0	0	0	144	01/10/2030	2FE
126650 BS 8	CVS LEASE PASS THRU CE 7.507		03/10/2014	REDEEMED		30,891	30,891	30,891	30,891	0	0	0	0	0	30,891	0	0	0	387	01/10/2032	2FE
126650 BV 1	CVS LEASE PASS THRU CE 5.773		03/10/2014	REDEEMED		38,678	38,678	39,626	39,602	0	(923)	0	(923)	0	38,678	0	0	0	373	01/10/2033	2FE
126650 BY 5	CVS LEASE PASS THRU CE 5.926		03/10/2014	REDEEMED		31,240	31,240	31,240	31,240	0	0	0	0	0	31,240	0	0	0	309	01/10/2034	2FE
237266 AD 3	DARLING INTERNATIONAL 8.500		02/07/2014	REDEEMED		11,503,531	10,370,000	11,330,200	10,954,066	0	(23,895)	0	(23,895)	0	10,930,171	0	573,360	573,360	127,321	12/15/2018	3FE
23918K D* 6	DAVITA INC TLB 4.500		03/31/2014	PAID ON PRINCIPAL		12,500	12,500	12,597	12,549	0	(49)	0	(49)	0	12,500	0	0	0	141	10/20/2016	3
245217 AS 3	DEL MONTE CORP 7.625		03/13/2014	REDEEMED		670,632	646,000	649,845	647,784	0	(140)	0	(140)	0	647,644	0	22,988	22,988	28,460	02/15/2019	5FE
24522P A* 4	DEL MONTE FOODS TLB 4.000		02/24/2014	VARIOUS		9,316,362	9,297,960	9,330,503	9,308,589	11,472	(3,700)	0	7,772	0	9,316,362	0	0	0	76,823	03/08/2018	4FE
25179M AG 8	DEVON ENERGY CORPORATI 5.625		01/15/2014	MATURED		2,000,000	2,000,000	1,995,480	1,999,845	0	155	0	155	0	2,000,000	0	0	0	56,250	01/15/2014	2FE
263534 BV 0	DUPONT EI NEMOUR 5.875		01/15/2014	MATURED		333,000	333,000	331,438	332,965	0	35	0	35	0	333,000	0	0	0	9,782	01/15/2014	1FE
278058 DG 4	EATON CORP 5.950		03/20/2014	MATURED		1,500,000	1,500,000	1,689,360	1,514,083	0	(14,083)	0	(14,083)	0	1,500,000	0	0	0	44,625	03/20/2014	2FE
278642 AB 9	EBAY INC 1.625		01/21/2014	CITIGROUP GLOBAL MARK		510,120	500,000	512,650	506,756	0	(240)	0	(240)	0	506,516	0	3,604	3,604	2,234	10/15/2015	1FE
29335* AA 3	ENHANCED CAPITAL PARTN 7.060		03/01/2014	REDEEMED		30	30	30	30	0	0	0	0	0	30	0	0	0	701	03/01/2019	1
26884T AC 6	ERAC USA FINANCE COMPA 2.250		01/10/2014	MATURED		2,000,000	2,000,000	1,996,140	1,999,954	0	46	0	46	0	2,000,000	0	0	0	22,500	01/10/2014	2FE
345397 WD 1	FORD MOTOR CREDIT 3.000		02/26/2014	BNY MELLON CAPITAL MA		1,040,510	1,000,000	999,630	999,729	0	(5)	0	(5)	0	999,725	0	40,785	40,785	6,750	06/12/2017	2FE
17453B AW 1	FRONTIER COMMUNICATION 7.125		03/24/2014	BAS-MERRILL LYNCH		4,420,000	4,000,000	4,088,444	4,078,534	0	(2,548)	0	(2,548)	0	4,075,986	0	344,014	344,014	146,854	03/15/2019	3FE
38143U AB 7	GOLDMAN SACHS GROUP 5.150		01/15/2014	MATURED		3,000,000	3,000,000	2,878,468	2,998,990	0	1,010	0	1,010	0	3,000,000	0	0	0	77,250	01/15/2014	1FE
412690 AB 5	HARLAND CLARKE 9.500		03/06/2014	REDEEMED		1,427,000	1,427,000	1,409,672	1,419,516	0	810	0	810	0	1,420,326	0	6,674	6,674	41,799	05/15/2015	5FE
428236 AT 0	HEWLETT-PACKARD CO 6.125		03/01/2014	MATURED		2,000,000	2,000,000	1,991,220	1,999,261	0	739	0	739	0	2,000,000	0	0	0	61,250	03/01/2014	2FE
437076 AP 7	HOME DEPOT INC 5.400		01/30/2014	KGS-ALPHA CAPITAL MAR		1,153,677	1,050,000	1,220,741	1,144,305	0	(3,934)	0	(3,934)	0	1,140,372	0	13,306	13,306	24,098	03/01/2016	1FE
438516 AY 2	HONEYWELL INTERNATIONA 3.875		02/15/2014	MATURED		1,000,000	1,000,000	997,360	999,858	0	142	0	142	0	1,000,000	0	0	0	19,375	02/15/2014	1FE
44108E BA 5	HOST HOTELS & RESORTS 6.750		02/10/2014	REDEEMED		60,675	60,000	43,800	49,555	0	383	0	383	0	49,938	0	10,737	10,737	776	06/01/2016	2FE
459200 HC 8	IBM CORP 1.250		01/27/2014	WELLS FARGO SECURITIE		1,005,420	1,000,000	995,570	997,215	0	74	0	74	0	997,288	0	8,132	8,132	6,042	02/06/2017	1FE
475070 AD 0	JEFFERSON-PILOT CORP 4.750		01/30/2014	MATURED		5,000,000	5,000,000	4,993,874	4,999,546	0	454	0	454	0	5,000,000	0	0	0	118,750	01/30/2014	2FE
24422E RA 9	JOHN DEERE CAPITAL COR 1.600		03/03/2014	MATURED		2,000,000	2,000,000	1,999,040	1,999,914	0	86	0	86	0	2,000,000	0	0	0	16,000	03/03/2014	1FE
46625H BJ 8	JP MORGAN CHASE 4.875		03/15/2014	MATURED		2,000,000	2,000,000	1,948,600	1,998,106	0	1,894	0	1,894	0	2,000,000	0	0	0	48,750	03/15/2014	1FE
46625H JD 3	JP MORGAN CHASE 4.500		01/10/2014	WELLS FARGO SECURITIE		1,069,790	1,000,000	1,072,360	1,061,837	0	(245)	0	(245)	0	1,061,592	0	8,198	8,198	21,375	01/24/2022	1FE
485260 BH 5	KANSAS GAS & ELECTRIC 5.647		03/29/2014	REDEEMED		69,787	69,787	68,847	69,237	0	550	0	550	0	69,787	0	0	0	1,970	03/29/2021	1FE
487836 BJ 6	KELLOGG CO 3.125		03/10/2014	TENDERED		958,000	1,000,000	992,830	993,849	0	117	0	117	0	993,966	0	(35,966)	(35,966)	39,809	05/17/2022	2FE
501044 CL 3	KROGER CO 7.500		01/15/2014	MATURED		1,000,000	1,000,000	998,080	999,883	0	117	0	117	0	1,000,000	0	0	0	37,500	01/15/2014	2FE
513075 D* 9	LAMAR MEDIA TLB 4.000		01/10/2014	PAID ON PRINCIPAL		19,223	19,223	19,127	19,178	0	45	0	45	0	19,223	0	0	0	21	12/31/2016	3FE
576203 AJ 2	MASSEY ENERGY CO 3.250		03/06/2014	J P MORGAN CHASE SECU		751,875	750,000	769,688	750,938	3,883	(585)	0	3,298	0	754,236	0	(2,361)	(2,361)	14,896	08/01/2015	5FE
581557 AW 5	MCKESSON CORP 6.500		02/15/2014	MATURED		1,000,000	1,000,000	1,103,810	1,003,015	0	(3,015)	0	(3,015)	0	1,000,000	0	0	0	32,500	02/15/2014	1FE
594918 AH 7	MICROSOFT CORP 3.000		01/24/2014	J P MORGAN CHASE SECU		1,029,600	1,000,000	991,360	993,862	0	66	0	66	0	993,929	0	35,671	35,671	9,833	10/01/2020	1FE
61532X AC 0	MONUMENTAL GLOBAL FUND 5.250	R	01/15/2014	MATURED		1,000,000	1,000,000	996,420	999,926	0	74	0	74	0	1,000,000	0	0	0	26,250	01/15/2014	1FE

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1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
637432 DC 6	NATIONAL RURAL UTILITI	4.750		03/01/2014	MATURED		749,000	749,000	748,161	748,887	0	113	0	113	0	749,000	0	0	0	17,789	03/01/2014	1FE
U74078 BQ 5	NESTLE HOLDINGS	2.125	R..	03/12/2014	MATURED		2,000,000	2,000,000	2,067,680	2,003,993	0	(3,993)	0	(3,993)	0	2,000,000	0	0	0	42,500	03/12/2014	1FE
66989H AA 6	NOVARTIS CAPITAL	4.125	R..	02/10/2014	MATURED		1,000,000	1,000,000	998,970	999,903	0	97	0	97	0	1,000,000	0	0	0	20,625	02/10/2014	1FE
674215 AC 2	OASIS PETROLEUM	7.250		03/10/2014	MORGAN STANLEY		2,145,000	2,000,000	2,172,500	2,137,224	0	(11,787)	0	(11,787)	0	2,125,437	0	19,563	19,563	89,417	02/01/2019	4FE
68233L AD 1	ONCOR 2003-1 A4	5.420		02/15/2014	REDEEMED		194,635	194,635	194,590	194,610	0	26	0	26	0	194,635	0	0	0	5,275	08/15/2017	1FE
69373U AA 5	PACCAR INC	6.875		02/15/2014	MATURED		2,000,000	2,000,000	2,181,050	2,007,135	0	(7,135)	0	(7,135)	0	2,000,000	0	0	0	68,750	02/15/2014	1FE
713448 BW 7	PEPSICO INC	3.000		02/06/2014	JEFFERIES & CO INC		1,005,240	1,000,000	993,930	995,168	0	78	0	78	0	995,246	0	9,994	9,994	13,833	08/25/2021	1FE
742718 DV 8	PROCTER & GAMBLE CO	1.450		01/24/2014	WELLS FARGO SECURITIE		508,155	500,000	510,065	505,872	0	(171)	0	(171)	0	505,701	0	2,454	2,454	3,303	08/15/2016	1FE
74432N AA 0	PRUDENTIAL COVERED TRU	2.997		03/30/2014	REDEEMED		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	2,248	09/30/2015	2FE
771196 AS 1	ROCHE HOLDINGS INC (14	6.000	R..	03/03/2014	REDEEMED		1,322,512	1,111,000	1,249,338	1,214,744	0	(3,156)	0	(3,156)	0	1,211,588	0	110,924	110,924	33,700	03/01/2019	1FE
777779 AD 1	ROSETTA RESOURCES INC	5.625		03/04/2014	CANTOR FITZGERALD		2,472,000	2,400,000	2,458,500	2,406,000	47,250	(1,598)	0	45,653	0	2,451,653	0	20,347	20,347	47,250	05/01/2021	4FE
78355H JL 4	RYDER SYSTEM INC	5.850		03/01/2014	MATURED		2,000,000	2,000,000	1,999,740	1,999,617	0	383	0	383	0	2,000,000	0	0	0	58,500	03/01/2014	2FE
842434 CH 3	SOUTHERN CALIFORNIA GA	5.500		03/15/2014	MATURED		2,000,000	2,000,000	1,996,980	1,999,510	0	490	0	490	0	2,000,000	0	0	0	55,000	03/15/2014	1FE
784635 AL 8	SPX CORP	7.625		02/11/2014	REDEEMED		360,053	340,000	340,000	340,000	0	0	0	0	0	340,000	0	20,053	20,053	4,033	12/15/2014	3FE
855030 AJ 1	STAPLES INC	9.750		01/15/2014	MATURED		2,000,000	2,000,000	2,220,210	2,002,351	0	(2,351)	0	(2,351)	0	2,000,000	0	0	0	97,500	01/15/2014	2FE
880779 AX 1	TEREX CORP	6.500		03/31/2014	BAS-MERRILL LYNCH		543,750	500,000	500,000	500,000	0	0	0	0	0	500,000	0	43,750	43,750	0	04/01/2020	4FE
882508 AR 5	TEXAS INSTRUMENTS INC	2.375		02/05/2014	JEFFERIES & CO INC		1,038,010	1,000,000	1,028,680	1,014,585	0	(656)	0	(656)	0	1,013,929	0	24,081	24,081	5,608	05/16/2016	1FE
88732J AQ 1	TIME WARNER CABLE	8.250		02/14/2014	MATURED		1,000,000	1,000,000	1,117,880	1,003,260	0	(3,260)	0	(3,260)	0	1,000,000	0	0	0	41,250	02/14/2014	2FE
890027 A* 6	TOMKINS LLC TERM A-2 L	3.750		03/31/2014	PAID ON PRINCIPAL		74,562	74,562	74,469	74,533	0	29	0	29	0	74,562	0	0	0	500	09/29/2015	3FE
890027 A@ 4	TOMKINS LLC TERM B-2 L	3.750		03/31/2014	PAID ON PRINCIPAL		35,627	35,627	35,746	35,664	34	(72)	0	(37)	0	35,627	0	0	0	52	09/29/2016	3FE
89233P 5Z 5	TOYOTA MOTOR CREDIT	1.000	R..	01/28/2014	JEFFERIES & CO INC		755,175	750,000	748,875	749,570	0	33	0	33	0	749,603	0	5,572	5,572	3,417	02/17/2015	1FE
90783V AA 3	UNION PACIFIC PASS THR	5.082		01/02/2014	REDEEMED		48,396	48,396	48,396	48,396	0	0	0	0	0	48,396	0	0	0	1,230	01/02/2029	1
90783X AA 9	UNION PACIFIC PASS THR	6.176		01/02/2014	REDEEMED		22,642	22,642	22,642	22,642	0	0	0	0	0	22,642	0	0	0	699	01/02/2031	1FE
92343V AG 9	VERIZON COMMUNICATIONS	5.500		03/18/2014	TENDERED		1,133,220	1,000,000	1,136,640	1,073,445	0	(4,634)	0	(4,634)	0	1,068,811	0	64,409	64,409	25,667	04/01/2017	2FE
92343V AM 6	VERIZON COMMUNICATIONS	6.100		03/18/2014	TENDERED		1,170,070	1,000,000	1,238,950	1,181,405	0	(8,839)	0	(8,839)	0	1,172,566	0	(2,496)	(2,496)	26,094	04/15/2018	2FE
92344S AK 6	VERIZON WIRELESS	8.500		03/30/2014	REDEEMED		5,381,625	4,233,000	5,131,300	4,805,088	0	(26,210)	0	(26,210)	0	4,778,878	0	602,747	602,747	134,927	11/15/2018	1FE
931142 CN 1	WAL-MART STORES	3.000		02/03/2014	MATURED		1,000,000	1,000,000	1,016,810	1,000,333	0	(333)	0	(333)	0	1,000,000	0	0	0	15,167	02/03/2014	1FE
94973B AA 9	WELLS ENTERPRISE (144A	6.750		03/28/2014	REDEEMED		90,640	88,000	93,676	88,440	4,627	(141)	0	4,486	0	92,926	0	(2,286)	(2,286)	3,440	02/01/2020	4FE
94974B FE 5	WELLS FARGO	1.500		01/31/2014	WELLS FARGO SECURITIE		1,013,480	1,000,000	998,040	999,011	0	57	0	57	0	999,068	0	14,412	14,412	8,917	07/01/2015	1FE
966387 AF 9	WHITING PETROLEUM CORP	6.500		02/18/2014	VARIOUS		2,125,000	2,000,000	2,150,000	2,096,261	0	(3,634)	0	(3,634)	0	2,092,626	0	32,374	32,374	44,056	10/01/2018	3FE
013716 AT 2	ALCAN INC	5.200	A..	01/15/2014	MATURED		2,000,000	2,000,000	1,918,640	1,999,359	0	641	0	641	0	2,000,000	0	0	0	52,000	01/15/2014	1FE
064159 AM 8	BANK OF NOVA SCOTIA	2.550	A..	01/23/2014	BARCLAYS CAPITAL INC		1,144,462	1,100,000	1,156,474	1,137,732	0	(941)	0	(941)	0	1,137,791	0	6,671	6,671	15,272	01/12/2017	1FE
292506 AA 0	ENCANA HOLDINGS FINANC	5.800	A..	03/13/2014	TENDERED		2,009,180	2,000,000	2,080,140	2,003,589	0	(2,805)	0	(2,805)	0	2,000,784	0	8,396	8,396	53,333	05/01/2014	2FE
26875U AA 8	EOG RESOURCES (144A)	4.750	G..	03/15/2014	MATURED		2,000,000	2,000,000	1,936,740	1,997,124	0	2,876	0	2,876	0	2,000,000	0	0	0	47,500	03/15/2014	1FE
63307E AA 5	NATIONAL BANK OF CANAD	1.650	A..	01/30/2014	MATURED		1,000,000	1,000,000	999,740	999,983	0	17	0	17	0	1,000,000	0	0	0	8,250	01/30/2014	1FE
02364W AF 2	AMERICA MOVIL SA	5.500	F..	03/01/2014	MATURED		2,000,000	2,000,000	1,957,820	1,998,578	0	1,422	0	1,422	0	2,000,000	0	0	0	55,000	03/01/2014	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
034863 AE 0	ANGLO AMERICAN (144A) 2.625	F...	02/18/2014	BARCLAYS CAPITAL INC.		2,032,890	2,000,000	1,995,620	1,997,044	0	92	0	92	0	1,997,136	0	35,754	35,754	18,010	04/03/2017	2FE
05565Q BJ 6	BP CAPITAL PLC 4.750	F...	01/29/2014	NOMURA SECURITIES INT		2,245,740	2,000,000	2,281,620	2,222,390	0	(3,222)	0	(3,222)	0	2,219,168	0	26,572	26,572	36,944	03/10/2019	1FE
05565Q BY 3	BP CAPITAL PLC 1.846	F...	01/13/2014	NOMURA SECURITIES INT		1,017,690	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	17,690	17,690	3,641	05/05/2017	1FE
G1591# AA 0	BRITVIC PLC 5.800	F...	02/20/2014	MATURED		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	87,000	02/20/2014	2
25243Y AN 9	DIAGEO CAPITAL PLC 7.375	F...	01/15/2014	MATURED		1,000,000	1,000,000	1,019,670	1,000,088	0	(88)	0	(88)	0	1,000,000	0	0	0	36,875	01/15/2014	1FE
35177P AS 6	FRANCE TELECOM 4.375	F...	03/12/2014	REDEEMED		1,519,275	1,500,000	1,493,145	1,499,202	0	142	0	142	0	1,499,343	0	19,932	19,932	44,479	07/08/2014	2FE
G55356 AG 7	LLOYDS BANK PERPETUAL 625	F...	02/04/2014	IMPERIAL CAPITAL		1,995,000	3,000,000	900,000	900,000	0	0	0	0	0	900,000	0	1,095,000	1,095,000	2,635	06/21/2049	3FE
65504L AA 5	NOBLE HLDG INTL 7.375	F...	03/15/2014	MATURED		2,000,000	2,000,000	1,993,900	1,999,074	0	926	0	926	0	2,000,000	0	0	0	73,750	03/15/2014	2FE
654902 AB 1	NOKIA CORP 5.375	F...	02/11/2014	BAS-MERRILL LYNCH		2,077,500	2,000,000	1,981,500	1,988,735	0	170	0	170	0	1,988,905	0	88,595	88,595	26,576	05/15/2019	4FE
785712 AA 8	SABLE INTERNATIONAL FI 7.750	F...	02/28/2014	REDEEMED		3,012,375	2,900,000	2,929,000	2,914,387	0	(779)	0	(779)	0	2,913,608	0	98,767	98,767	120,491	02/15/2017	3FE
822582 AM 4	SHELL INTERNATIONAL FI 4.375	F...	01/16/2014	BAS-MERRILL LYNCH		1,104,350	1,000,000	1,115,640	1,088,162	0	(753)	0	(753)	0	1,087,409	0	16,941	16,941	14,219	03/25/2020	1FE
88166D AA 4	TEVA PHARM FIN III 1.700	F...	03/21/2014	MATURED		1,000,000	1,000,000	999,420	999,938	0	62	0	62	0	1,000,000	0	0	0	8,500	03/21/2014	1FE
92857W AG 5	VODAFONE GROUP PLC 5.000	F...	03/26/2014	REDEEMED		2,132,540	2,000,000	1,911,520	1,979,260	0	2,862	0	2,862	0	1,982,122	0	150,418	150,418	53,056	09/15/2015	1FE
92857W AU 4	VODAFONE GROUP PLC 3.375	F...	03/26/2014	REDEEMED		3,138,540	3,000,000	2,976,000	2,991,794	0	959	0	959	0	2,992,752	0	145,788	145,788	34,313	11/24/2015	1FE
04542B MS 8	ABFC 2005-AQ1 A4 5.010		03/25/2014	PAID ON PRINCIPAL		201,471	201,471	196,434	191,001	0	10,470	0	10,470	0	201,471	0	0	0	1,769	06/25/2035	1FM
007036 QM 1	ARMT 2005-8 4A21 CMO 4.947		03/25/2014	PAID ON PRINCIPAL		497,432	497,432	452,176	416,005	0	81,427	0	81,427	0	497,432	0	0	0	3,060	07/25/2035	1FM
00213F AY 5	ASG 2011-3 A70 CMO (14 2.376		03/28/2014	PAID ON PRINCIPAL		307,692	307,692	300,192	301,214	0	6,478	0	6,478	0	307,692	0	0	0	991	12/28/2035	1FM
07386H SW 2	BALTA 2005-4 2A2 CMO 2.817		03/25/2014	PAID ON PRINCIPAL		258,273	258,273	136,885	104,939	0	153,334	0	153,334	0	258,273	0	0	0	1,771	05/25/2035	1FM
05536L AA 3	BCAP 2011-RR8 1A1 CMO 2.706		03/26/2014	PAID ON PRINCIPAL		234,074	234,074	222,078	222,783	0	11,291	0	11,291	0	234,074	0	0	0	1,229	07/26/2036	1FM
06050H D3 9	BOAMS 2003-B 2A2 CMO 2.929		03/25/2014	PAID ON PRINCIPAL		3,313	3,313	3,190	3,064	0	249	0	249	0	3,313	0	0	0	24	03/25/2033	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.875		03/25/2014	PAID ON PRINCIPAL		17,091	17,091	16,585	16,476	0	615	0	615	0	17,091	0	0	0	48	05/25/2033	1FM
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		03/25/2014	PAID ON PRINCIPAL		46,818	46,818	45,715	46,076	0	742	0	742	0	46,818	0	0	0	385	09/25/2018	1FM
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.162		03/25/2014	PAID ON PRINCIPAL		203,722	203,722	189,770	186,130	0	17,592	0	17,592	0	203,722	0	0	0	1,874	07/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 2.755		03/25/2014	PAID ON PRINCIPAL		32,193	32,193	30,684	20,830	0	11,363	0	11,363	0	32,193	0	0	0	185	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 2.755		03/25/2014	WRITTEN OFF		0	7,718	7,356	4,994	0	644	0	644	0	5,638	0	(5,638)	(5,638)	45	11/25/2035	1FM
05949C MD 5	BOAMS 2005-10 2A1 CMO 5.250		03/25/2014	PAID ON PRINCIPAL		256,684	256,684	255,581	255,683	0	1,000	0	1,000	0	256,684	0	0	0	2,374	11/25/2020	3FM
05949C FG 6	BOAMS 2005-7 2A1 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		79,203	79,203	79,289	78,986	0	217	0	217	0	79,203	0	0	0	850	07/25/2020	1FM
05949C JX 5	BOAMS 2005-9 3A1 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		127,056	127,056	126,176	126,472	0	584	0	584	0	127,056	0	0	0	881	10/25/2020	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		03/25/2014	PAID ON PRINCIPAL		141,374	141,374	130,771	120,194	0	21,180	0	21,180	0	141,374	0	0	0	1,607	03/25/2037	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		03/25/2014	WRITTEN OFF		0	60,243	55,725	51,218	0	455	0	455	0	51,672	0	(51,672)	(51,672)	664	03/25/2037	1FM
07384M F8 0	BSARM 2004-1 11A1 CMO 2.796		03/25/2014	PAID ON PRINCIPAL		77,685	77,685	63,556	61,969	0	15,716	0	15,716	0	77,685	0	0	0	515	04/25/2034	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 2.486		03/25/2014	PAID ON PRINCIPAL		93,593	93,593	58,028	48,776	0	44,818	0	44,818	0	93,593	0	0	0	339	02/25/2036	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 2.486		02/25/2014	WRITTEN OFF		0	20,662	12,811	10,768	0	625	0	625	0	11,393	0	(11,393)	(11,393)	60	02/25/2036	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 5.054		03/25/2014	PAID ON PRINCIPAL		186,182	186,182	134,051	102,463	0	83,718	0	83,718	0	186,182	0	0	0	1,565	06/25/2047	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 5.054		03/25/2014	WRITTEN OFF		0	6,451	4,645	3,550	0	751	0	751	0	4,302	0	(4,302)	(4,302)	35	06/25/2047	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		03/25/2014	PAID ON PRINCIPAL		86,804	86,804	86,028	86,179	0	625	0	625	0	86,804	0	0	0	849	11/25/2033	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 4.753		03/25/2014	PAID ON PRINCIPAL		148,040	148,040	126,862	125,856	(0)	22,183	0	22,183	0	148,040	0	0	0	1,267	01/25/2036	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 4.753		03/25/2014	WRITTEN OFF		0	4,985	4,271	4,238	0	(9)	0	(9)	0	4,229	0	(4,229)	(4,229)	38	01/25/2036	1FM
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		159,103	159,103	158,311	158,423	0	679	0	679	0	159,103	0	0	0	918	08/25/2035	1FM
172973 4J 5	CMSI 2005-8 2A3 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		249,431	249,431	223,241	197,365	0	52,066	0	52,066	0	249,431	0	0	0	2,072	11/25/2020	1FM
17310B AD 6	CMSI 2006-3 1A4 CMO 6.000		03/25/2014	PAID ON PRINCIPAL		295,800	295,800	269,882	268,388	0	27,412	0	27,412	0	295,800	0	0	0	3,248	06/25/2036	1FM
17312D AA 6	CMSI 2007-8 1A1 CMO 6.000		03/25/2014	PAID ON PRINCIPAL		141,788	141,788	94,998	64,100	0	77,688	0	77,688	0	141,788	0	0	0	1,553	09/25/2037	1FM
12628K AA 0	CSAB 2006-3 A1A CMO 6.000		03/25/2014	PAID ON PRINCIPAL		25,995	25,995	17,993	10,771	0	15,224	0	15,224	0	25,995	0	0	0	242	11/26/2036	1FM
22540V 6Q 0	CSFB 2002-19 2M1 CMO 5.658		03/25/2014	PAID ON PRINCIPAL		136,634	136,634	101,516	100,254	0	36,380	0	36,380	0	136,634	0	0	0	1,923	06/25/2032	1FM
22540V 6Q 0	CSFB 2002-19 2M1 CMO 5.660		01/25/2014	PAID ON PRINCIPAL		2,254	2,254	1,675	1,654	0	600	0	600	0	2,254	0	0	0	11	06/25/2032	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		03/25/2014	PAID ON PRINCIPAL		41,119	41,119	42,635	43,001	0	(1,882)	0	(1,882)	0	41,119	0	0	0	579	11/25/2033	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		28,249	28,249	28,170	28,151	0	99	0	99	0	28,249	0	0	0	236	02/25/2020	1FM
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		129,246	129,246	111,152	110,465	0	18,782	0	18,782	0	129,246	0	0	0	1,073	08/25/2020	1FM
225458 G3 6	CSFB 2005-7 4A1 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		97,376	97,376	97,467	97,045	0	331	0	331	0	97,376	0	0	0	692	08/25/2020	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		03/25/2014	PAID ON PRINCIPAL		253,202	253,202	206,137	207,952	0	45,249	0	45,249	0	253,202	0	0	0	2,126	02/25/2037	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		03/25/2014	WRITTEN OFF		0	15,005	12,216	12,324	0	(50)	0	(50)	0	12,274	0	(12,274)	(12,274)	218	02/25/2037	1FM
12647M BW 4	CSMC 2013-6 2A3 CMO 3.500		03/25/2014	PAID ON PRINCIPAL		24,608	24,608	24,158	24,180	0	428	0	428	0	24,608	0	0	0	144	07/25/2043	1FE
02149D AD 1	CWALT 2006-HY13 2A1 CM 5.133		03/25/2014	PAID ON PRINCIPAL		965,283	965,283	834,043	671,193	0	294,090	0	294,090	0	965,283	0	0	0	9,446	01/25/2037	1FM
02149D AD 1	CWALT 2006-HY13 2A1 CM 5.133		03/25/2014	WRITTEN OFF		0	6,761	5,841	4,701	0	(417)	0	(417)	0	4,284	0	(4,284)	(4,284)	87	01/25/2037	1FM
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		03/25/2014	PAID ON PRINCIPAL		293,723	293,723	207,853	209,774	0	83,949	0	83,949	0	293,723	0	0	0	3,285	03/25/2036	1FM
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		03/25/2014	WRITTEN OFF		0	42,532	30,098	30,376	0	1,022	0	1,022	0	31,399	0	(31,399)	(31,399)	537	03/25/2036	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		03/25/2014	PAID ON PRINCIPAL		238,877	238,877	196,417	184,513	0	54,364	0	54,364	0	238,877	0	0	0	2,470	04/25/2036	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		03/25/2014	WRITTEN OFF		0	58,073	47,751	44,857	0	831	0	831	0	45,688	0	(45,688)	(45,688)	510	04/25/2036	1FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		48,851	48,851	48,998	48,687	0	163	0	163	0	48,851	0	0	0	246	06/25/2018	1FM
12669E HN 9	CWHL 2003-27 A1 CMO 2.742		03/25/2014	PAID ON PRINCIPAL		42,393	42,393	40,524	39,913	0	2,481	0	2,481	0	42,393	0	0	0	142	06/25/2033	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500		03/25/2014	PAID ON PRINCIPAL		359,838	359,838	315,421	291,661	0	68,177	0	68,177	0	359,838	0	0	0	3,010	09/25/2035	1FM
12669A PG 7	CWHL 2005-28 A2 CMO 5.500		03/25/2014	PAID ON PRINCIPAL		30,945	30,945	30,767	27,784	0	3,162	0	3,162	0	30,945	0	0	0	219	09/25/2035	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		03/25/2014	PAID ON PRINCIPAL		183,432	183,432	164,171	150,304	0	33,128	0	33,128	0	183,432	0	0	0	1,500	12/25/2036	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		03/25/2014	WRITTEN OFF		0	9,380	8,395	7,686	0	(288)	0	(288)	0	7,398	0	(7,398)	(7,398)	97	12/25/2036	1FM
12669A W9 5	CWHL 2006-9 A8 CMO 6.000		03/25/2014	PAID ON PRINCIPAL		106,342	106,342	91,672	87,741	0	18,601	0	18,601	0	106,342	0	0	0	1,144	03/25/2036	1FM
12669A W9 5	CWHL 2006-9 A8 CMO 6.000		03/25/2014	WRITTEN OFF		0	13,305	11,469	10,978	0	(76)	0	(76)	0	10,902	0	(10,902)	(10,902)	199	03/25/2036	1FM
126671 PV 2	CWL 2002-S1 A5 6.460		03/25/2014	PAID ON PRINCIPAL		6,901	6,901	7,250	6,892	0	9	0	9	0	6,901	0	0	0	67	11/25/2016	1FM
126671 RX 6	CWL 2002-S3 M1 4.800		03/25/2014	PAID ON PRINCIPAL		3,300	3,300	3,314	3,289	48	(37)	0	11	0	3,300	0	0	0	13	05/25/2032	2FM
126673 TD 4	CWL 2004-S1 A3 5.115		03/25/2014	PAID ON PRINCIPAL		185,465	185,465	168,773	175,154	0	10,311	0	10,311	0	185,465	0	0	0	1,688	02/25/2035	1FM
12668T AB 0	CWL 2007-BC1 2A1 .214		03/25/2014	PAID ON PRINCIPAL		701,207	701,207	607,519	550,203	0	151,004	0	151,004	0	701,207	0	0	0	258	05/25/2037	1FM
12668T AB 0	CWL 2007-BC1 2A1 .214		03/25/2014	WRITTEN OFF		0	2,235	1,936	1,753	0	(262)	0	(262)	0	1,491	0	(1,491)	(1,491)	1	05/25/2037	1FM

QE05.13

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
294751 DC 3	EQABS 2003-4 AF6 4.833		03/25/2014	PAID ON PRINCIPAL		256,651	256,651	256,651	255,903	0	748	0	748	0	256,651	0	0	0	2,097	10/25/2034	1FM
29977K AA 1	EVER 2013-2 A (CMO) 3.000		03/25/2014	PAID ON PRINCIPAL		132,436	132,436	131,358	131,375	0	1,061	0	1,061	0	132,436	0	0	0	706	06/25/2043	1FM
32029A AE 7	FFML 2006-FF18 A2D .364		03/25/2014	PAID ON PRINCIPAL		193,433	193,433	87,940	89,050	0	104,383	0	104,383	0	193,433	0	0	0	134	12/25/2037	1FM
32051D L3 4	FHASI 2003-8 2AI CMO 4.500		03/25/2014	PAID ON PRINCIPAL		58,909	58,909	57,657	58,289	0	619	0	619	0	58,909	0	0	0	443	09/25/2018	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		03/25/2014	PAID ON PRINCIPAL		26,019	26,019	18,767	4,186	0	21,833	0	21,833	0	26,019	0	0	0	216	04/25/2036	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		03/25/2014	WRITTEN OFF		0	1,305	941	210	0	34	0	34	0	244	0	(244)	(244)	12	04/25/2036	1FM
36186M AC 5	GMACM 2007-HE3 2A1 6.858		03/25/2014	PAID ON PRINCIPAL		262,993	262,993	225,519	189,402	0	73,591	0	73,591	0	262,993	0	0	0	2,960	09/25/2037	1FM
36228F YS 9	GSAMP 2003-SEA2 A1 (AM 4.421		03/25/2014	PAID ON PRINCIPAL		52,243	52,243	45,190	46,020	0	6,222	0	6,222	0	52,243	0	0	0	387	07/25/2033	1FM
36242D HQ 9	GSAMP 2004-AHL M1 1.129		03/25/2014	PAID ON PRINCIPAL		357,579	357,579	271,984	283,757	0	73,822	0	73,822	0	357,579	0	0	0	698	07/25/2034	1FM
36242D JW 4	GSMPS 2004-4 2A1 CMO 3.319		03/25/2014	PAID ON PRINCIPAL		106,915	106,915	103,440	101,893	0	5,022	0	5,022	0	106,915	0	0	0	581	06/25/2034	1FM
362341 LS 6	GSMPS 2005-RP3 2A1 CMO 3.056		03/25/2014	PAID ON PRINCIPAL		181,611	181,611	171,623	169,074	0	12,537	0	12,537	0	181,611	0	0	0	885	09/25/2035	1FM
36242D XY 4	GSR 2005-2F 1A1 CMO 5.500		03/25/2014	PAID ON PRINCIPAL		181,785	181,785	179,058	170,245	0	11,540	0	11,540	0	181,785	0	0	0	1,437	03/25/2035	1FM
36242D 6C 2	GSR 2005-5F 2A8 CMO 5.500		03/25/2014	PAID ON PRINCIPAL		972,494	972,494	930,859	920,608	0	51,887	0	51,887	0	972,494	0	0	0	8,496	06/25/2035	1FM
36297X AF 0	GSR 2006-5F 2A5 CMO 6.000		03/25/2014	PAID ON PRINCIPAL		457,065	457,065	436,008	426,402	0	30,663	0	30,663	0	457,065	0	0	0	4,365	05/25/2036	1FM
456652 AA 4	IMJA 2007-A1 A1 CMO 6.000		03/25/2014	PAID ON PRINCIPAL		291,860	291,860	240,785	204,944	0	86,917	0	86,917	0	291,860	0	0	0	3,031	08/25/2037	1FM
456652 AA 4	IMJA 2007-A1 A1 CMO 6.000		03/25/2014	WRITTEN OFF		0	18,501	15,263	12,991	0	(565)	0	(565)	0	12,427	0	(12,427)	(12,427)	187	08/25/2037	1FM
47232F AC 1	JMAC 2010-R1 2A1 (144A .321		03/26/2014	PAID ON PRINCIPAL		660,879	660,879	594,791	576,824	0	84,054	0	84,054	0	660,879	0	0	0	331	11/26/2036	1FM
466247 LU 5	JPMMT 2005-A1 4A1 (CMO 3.156		03/25/2014	PAID ON PRINCIPAL		507,412	507,412	518,828	508,627	0	(1,215)	0	(1,215)	0	507,412	0	0	0	2,711	02/25/2035	1FM
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.081		03/25/2014	PAID ON PRINCIPAL		188,548	188,548	174,201	170,518	0	18,030	0	18,030	0	188,548	0	0	0	1,758	11/25/2035	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 2.665		03/25/2014	PAID ON PRINCIPAL		110,477	110,477	78,527	75,658	(0)	34,819	0	34,819	0	110,477	0	0	0	462	08/25/2036	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 2.665		03/25/2014	WRITTEN OFF		0	10,469	7,441	7,169	0	164	0	164	0	7,333	0	(7,333)	(7,333)	46	08/25/2036	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 2.526		03/25/2014	PAID ON PRINCIPAL		37,082	37,082	31,305	21,895	0	15,187	0	15,187	0	37,082	0	0	0	116	11/25/2036	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 2.526		03/25/2014	WRITTEN OFF		0	2,316	1,955	1,367	0	251	0	251	0	1,618	0	(1,618)	(1,618)	5	11/25/2036	1FM
46628Y AA 8	JPMMT 2006-S2 1A1 CMO 5.500		03/25/2014	PAID ON PRINCIPAL		969,384	969,384	861,721	853,253	0	116,131	0	116,131	0	969,384	0	0	0	8,751	07/25/2036	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 4.862		03/25/2014	PAID ON PRINCIPAL		60,940	60,940	59,483	48,882	0	12,057	0	12,057	0	60,940	0	0	0	510	04/25/2037	1FM
46640B AC 8	JPMMT 2013-2 A2 (CMO) 3.500		03/25/2014	PAID ON PRINCIPAL		109,382	109,382	110,766	110,728	0	(1,346)	0	(1,346)	0	109,382	0	0	0	710	05/25/2043	1FM
55265K NU 9	MASTR 2002-8 1A11 CMO 5.500		03/25/2014	PAID ON PRINCIPAL		8,626	8,626	8,717	8,596	0	31	0	31	0	8,626	0	0	0	66	12/25/2017	1FM
55265K Y2 9	MASTR 2003-11 3A2 CMO 4.500		03/25/2014	PAID ON PRINCIPAL		26,800	26,800	26,348	26,607	0	193	0	193	0	26,800	0	0	0	198	12/25/2018	1FM
55265K RX 9	MASTR 2003-2 2A10 CMO 4.500		03/25/2014	PAID ON PRINCIPAL		86,819	86,819	86,087	86,476	0	343	0	343	0	86,819	0	0	0	455	03/25/2018	1FM
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		12,126	12,126	12,063	12,076	0	49	0	49	0	12,126	0	0	0	90	10/25/2018	1FM
59020U S3 0	MLMI 2005-HE2 A2C .524		03/25/2014	PAID ON PRINCIPAL		476,092	476,092	271,373	363,886	0	112,206	0	112,206	0	476,092	0	0	0	397	09/25/2036	1FM
61758M AA 5	MSRR 2009-R2 1A1A (CMO 6.000		03/26/2014	PAID ON PRINCIPAL		185,044	185,044	186,316	180,028	0	5,016	0	5,016	0	185,044	0	0	0	1,944	04/26/2036	1FM
69121P DE 0	OWNIT 2006-2 A2B 5.632		03/25/2014	PAID ON PRINCIPAL		260,394	260,394	219,870	171,992	0	88,402	0	88,402	0	260,394	0	0	0	1,863	01/25/2037	1FM
69337V AA 8	PHHMC 2007-6 A1 CMO 5.632		03/18/2014	PAID ON PRINCIPAL		243,602	243,602	253,498	251,655	3,312	(11,365)	0	(8,053)	0	243,602	0	0	0	2,770	12/18/2037	1FM
73316P EL 0	POPLR 2005-B M1 .634		03/25/2014	PAID ON PRINCIPAL		302,070	302,070	284,418	294,914	0	7,156	0	7,156	0	302,070	0	0	0	337	08/25/2035	1FM
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		93,816	93,816	93,552	93,504	0	312	0	312	0	93,816	0	0	0	785	10/25/2020	1FM

QE05.14

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250		03/25/2014	PAID ON PRINCIPAL		211,351	211,351	211,566	211,082	0	269	0	269	0	211,351	0	0	0	0	2,018	10/25/2020	1FM
760985 WR 8	RAMP 2003-RZ3 M1 4.620		02/25/2014	PAID ON PRINCIPAL		51,103	51,103	51,081	50,958	0	145	0	145	0	51,103	0	0	0	0	219	06/25/2033	1FM
760985 YV 7	RAMP 2003-RZ4 A7 4.790		03/25/2014	PAID ON PRINCIPAL		64,186	64,186	64,179	64,008	0	178	0	178	0	64,186	0	0	0	0	511	06/25/2033	1FM
76110W LL 8	RASC 2001-KS2 A15 7.514		03/25/2014	PAID ON PRINCIPAL		2,266	2,266	2,110	2,029	0	237	0	237	0	2,266	0	0	0	0	29	06/25/2031	1FM
75406V AC 7	RASC 2006-KS5 A3 .314		03/25/2014	PAID ON PRINCIPAL		529,285	529,285	370,500	414,372	0	114,914	0	114,914	0	529,285	0	0	0	0	280	07/25/2036	1FM
45660N PZ 2	RAST 2003-A5 A1 CMO 5.500		03/25/2014	PAID ON PRINCIPAL		449,443	449,443	426,782	426,782	0	22,661	0	22,661	0	449,443	0	0	0	0	2,924	06/25/2033	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		03/25/2014	PAID ON PRINCIPAL		87,693	87,693	78,178	75,153	0	12,540	0	12,540	0	87,693	0	0	0	0	933	07/25/2036	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		03/25/2014	WRITTEN OFF		0	10,650	9,495	9,127	0	155	0	155	0	9,283	0	(9,283)	(9,283)	88	07/25/2036	1FM	
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		03/25/2014	PAID ON PRINCIPAL		290,661	290,661	275,674	236,729	0	53,932	0	53,932	0	290,661	0	0	0	0	2,844	01/25/2037	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		03/25/2014	WRITTEN OFF		0	32,240	30,578	26,258	0	562	0	562	0	26,820	0	(26,820)	(26,820)	256	01/25/2037	1FM	
76110V EU 8	RFMS2 2000-H14 A17 (AM 7.980		03/25/2014	PAID ON PRINCIPAL		7,863	7,863	8,413	7,833	0	31	0	31	0	7,863	0	0	0	0	112	09/25/2030	1FM
76110V KS 6	RFMS2 2002-HS3 1A6 (FG 4.480		03/25/2014	PAID ON PRINCIPAL		23,867	23,867	23,822	23,852	0	15	0	15	0	23,867	0	0	0	0	159	08/25/2017	1FM
81744Q AA 1	SEMT 2011-2 A1 CMO 3.900		03/25/2014	PAID ON PRINCIPAL		324,882	324,882	325,491	324,802	0	80	0	80	0	324,882	0	0	0	0	1,938	09/25/2041	1FM
81744U AB 0	SEMT 2012-2 A2 3.500		03/25/2014	PAID ON PRINCIPAL		268,834	268,834	272,607	267,065	3,554	(4,785)	0	(1,231)	0	268,834	0	0	0	0	1,400	03/25/2042	1FM
81745F AA 4	SEMT 2012-3 A1 CMO 3.500		03/25/2014	PAID ON PRINCIPAL		105,002	105,002	107,955	102,350	5,435	(2,782)	0	2,653	0	105,002	0	0	0	0	783	07/25/2042	1FM
81744V AA 0	SEMT 2012-4 A1 CMO 3.500		03/25/2014	PAID ON PRINCIPAL		138,880	138,880	145,022	137,039	7,766	(5,924)	0	1,842	0	138,880	0	0	0	0	678	09/25/2042	1FM
81745A AB 3	SEMT 2013-5 A2 CMO (14 3.000		03/25/2014	PAID ON PRINCIPAL		79,496	79,496	78,725	78,682	0	814	0	814	0	79,496	0	0	0	0	436	05/25/2043	1FM
81745B AB 1	SEMT 2013-6 A2 CMO 3.000		03/25/2014	PAID ON PRINCIPAL		231,531	231,531	235,312	234,939	0	(3,408)	0	(3,408)	0	231,531	0	0	0	0	1,002	05/25/2043	1FM
81745C AB 9	SEMT 2013-7 A2 (CMO) 3.000		03/25/2014	PAID ON PRINCIPAL		115,258	115,258	112,685	112,657	0	2,601	0	2,601	0	115,258	0	0	0	0	580	06/25/2043	1FM
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		27,852	27,852	28,213	27,768	0	84	0	84	0	27,852	0	0	0	0	230	03/25/2018	1FM
929227 ZC 3	WAMU 2002-AR18 A CMO 2.496		03/25/2014	PAID ON PRINCIPAL		462	462	420	418	0	44	0	44	0	462	0	0	0	0	2	01/25/2033	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.117		03/25/2014	PAID ON PRINCIPAL		2,435	2,435	2,198	2,186	0	249	0	249	0	2,435	0	0	0	0	8	03/25/2033	1FM
92922F HL 5	WAMU 2003-S12 1A1 CMO 4.500		03/25/2014	PAID ON PRINCIPAL		63,147	63,147	61,628	62,449	0	698	0	698	0	63,147	0	0	0	0	471	11/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		03/25/2014	PAID ON PRINCIPAL		28,240	28,240	28,326	28,150	0	90	0	90	0	28,240	0	0	0	0	241	07/25/2018	1FM
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500		03/25/2014	PAID ON PRINCIPAL		18,975	18,975	18,631	18,813	0	163	0	163	0	18,975	0	0	0	0	134	08/25/2018	1FM
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		46,534	46,534	46,825	46,408	0	126	0	126	0	46,534	0	0	0	0	386	09/25/2018	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 2.409		03/25/2014	PAID ON PRINCIPAL		11,159	11,159	6,877	4,045	0	7,114	0	7,114	0	11,159	0	0	0	0	47	10/25/2036	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 2.409		02/25/2014	WRITTEN OFF		0	3,349	2,064	1,214	0	(4)	0	(4)	0	1,210	0	(1,210)	(1,210)	14	10/25/2036	1FM	
949775 AB 6	WFMBS 2003-18 A2 CMO 5.250		01/25/2014	PAID ON PRINCIPAL		329,110	329,110	322,399	324,830	0	4,280	0	4,280	0	329,110	0	0	0	0	1,440	12/25/2033	1FM
94983F AA 8	WFMBS 2006-1 A1 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		123,358	123,358	120,872	120,585	(0)	2,773	0	2,773	0	123,358	0	0	0	0	1,015	09/25/2020	1FM
94984A AS 9	WFMBS 2006-6 1A17 CMO 5.750		03/25/2014	PAID ON PRINCIPAL		598,969	598,969	564,276	548,173	0	50,796	0	50,796	0	598,969	0	0	0	0	5,644	05/25/2036	1FM
94980S AD 7	WFMBS 2006-9 1A4 CMO 6.000		03/25/2014	PAID ON PRINCIPAL		1,259,472	1,259,472	1,201,933	1,186,852	0	72,619	0	72,619	0	1,259,472	0	0	0	0	10,520	07/25/2036	1FM
94985R AR 3	WFMBS 2007-4 A16 CMO 5.500		03/25/2014	PAID ON PRINCIPAL		81,691	81,691	75,182	71,230	0	10,461	0	10,461	0	81,691	0	0	0	0	679	04/25/2037	1FM
94985R AR 3	WFMBS 2007-4 A16 CMO 5.500		03/25/2014	WRITTEN OFF		0	16,162	14,874	14,092	0	(292)	0	(292)	0	13,800	0	(13,800)	(13,800)	117	04/25/2037	1FM	
92977Y BQ 3	WMLT 2005-B 3A1 CMO 2.621		03/20/2014	PAID ON PRINCIPAL		51,307	51,307	40,276	29,974	(0)	21,333	0	21,333	0	51,307	0	0	0	0	142	10/20/2035	1FM
23305X AA 9	DBUBS 2011-LC2A A1 (14 3.527		03/10/2014	PAID ON PRINCIPAL		53,130	53,130	53,659	53,494	0	(364)	0	(364)	0	53,130	0	0	0	0	331	01/10/2021	1FM

QE05.15

SCHEDULE D - PART 4

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

QE05.16

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36828Q DQ 6	GECMC 2004-C1 C 4.722		01/10/2014	PAID ON PRINCIPAL		446,285	446,285	448,501	445,702	0	582	0	582	0	446,285	0	0	0	1,756	11/10/2038	1FM
36828Q DU 7	GECMC 2004-C1 D 4.773		02/10/2014	PAID ON PRINCIPAL		5,040,000	5,040,000	5,065,078	5,033,419	0	6,581	0	6,581	0	5,040,000	0	0	0	20,093	11/10/2038	1FM
36828Q MC 7	GECMC 2005-C2 A4 4.978		03/10/2014	PAID ON PRINCIPAL		45,030	45,030	32,872	42,056	0	2,974	0	2,974	0	45,030	0	0	0	470	05/10/2043	1FM
46625Y DD 2	JPMCC 2004-CBX A5 4.654		03/12/2014	PAID ON PRINCIPAL		102,266	102,266	104,248	102,308	0	(41)	0	(41)	0	102,266	0	0	0	878	01/12/2037	1FM
52108H ZY 3	LBUBS 2004-C2 A4 4.367		02/15/2014	PAID ON PRINCIPAL		2,470,304	2,470,304	2,482,506	2,469,130	0	1,173	0	1,173	0	2,470,304	0	0	0	11,442	03/15/2036	1FM
14313Q AA 3	CARMX 2014-1 A1 190		02/24/2014	TRAVELERS MMLP		13,000,000	13,000,000	13,000,000	13,000,000	0	(4)	0	(4)	0	12,999,996	0	4	4	823	02/17/2015	1
22237S AC 1	CPMH 2007-1 A3 (144A) 5.593		03/15/2014	PAID ON PRINCIPAL		289,215	289,215	296,084	292,895	0	(3,680)	0	(3,680)	0	289,215	0	0	0	2,597	07/15/2037	5AM
31679J AA 1	FITAT 2014-1 A1 200		03/17/2014	PAID ON PRINCIPAL		3,238,700	3,238,700	3,238,700	3,238,700	0	0	0	0	0	3,238,700	0	0	0	450	03/16/2015	1
31679J AA 1	FITAT 2014-1 A1 200		03/19/2014	TRAVELERS MMLP		21,761,300	21,761,300	21,761,300	21,761,300	0	31	0	31	0	21,761,331	0	(31)	(31)	3,281	03/16/2015	1
34530H AA 8	FORDO 2014-A A1 (144A) 230		01/24/2014	TRAVELERS MMLP		11,000,000	11,000,000	11,000,000	11,000,000	0	(0)	0	(0)	0	11,000,000	0	0	0	141	01/15/2015	1FE
393505 F5 6	GT 1998-4 A6 6.530		03/01/2014	PAID ON PRINCIPAL		48,485	48,485	49,970	48,503	336	(354)	0	(18)	0	48,485	0	0	0	553	04/01/2030	3AM
43813J AA 3	HAROT 2014-1 A1 190		03/21/2014	PAID ON PRINCIPAL		2,263,583	2,263,583	2,263,583	2,263,583	0	0	0	0	0	2,263,583	0	0	0	263	03/23/2015	1FE
44890R AA 9	HART 2014-A A1 200		02/24/2014	TRAVELERS MMLP		9,000,000	9,000,000	9,000,000	9,000,000	0	(6)	0	(6)	0	8,999,994	0	6	6	950	02/17/2015	1FE
525170 BD 7	LMH 1998-1 2A1 6.545		03/15/2014	PAID ON PRINCIPAL		288,622	288,622	276,271	235,189	0	53,434	0	53,434	0	288,622	0	0	0	3,092	07/15/2028	6FE
525170 BD 7	LMH 1998-1 2A1 6.545		03/15/2014	WRITTEN OFF		0	4,179	4,001	3,406	0	(21)	0	(21)	0	3,385	0	(3,385)	(3,385)	42	07/15/2028	6FE
65477P AA 9	NAROT 2014-A A1 190		02/24/2014	TRAVELERS MMLP		11,000,000	11,000,000	11,000,000	11,000,000	0	(1)	0	(1)	0	10,999,999	0	1	1	290	02/17/2015	1
65106M AA 5	NCIT 2011-MH1 A (144A) 2.450		03/10/2014	PAID ON PRINCIPAL		471,353	471,353	471,293	471,075	0	279	0	279	0	471,353	0	0	0	1,860	12/10/2033	1FE
68619A BJ 5	ORGN 2005-A A3 4.970		03/15/2014	PAID ON PRINCIPAL		109,245	109,245	88,883	107,419	0	1,826	0	1,826	0	109,245	0	0	0	852	10/15/2021	1FE
80283N AA 7	SDART 2014-1 A1 270		01/24/2014	TRAVELERS MMLP		20,000,000	20,000,000	20,000,000	20,000,000	0	(34)	0	(34)	0	19,999,966	0	34	34	1,350	01/15/2015	1
90290K AA 3	USAOT 2014-1 A1 190		03/17/2014	PAID ON PRINCIPAL		2,556,926	2,556,926	2,556,926	2,556,926	0	0	0	0	0	2,556,926	0	0	0	202	03/16/2015	1
90290K AA 3	USAOT 2014-1 A1 190		03/19/2014	TRAVELERS MMLP		15,443,074	15,443,074	15,443,074	15,443,074	0	149	0	149	0	15,443,223	0	(149)	(149)	1,397	03/16/2015	1
92887F AA 9	VFET 2014-1A A1 (144A) 210		03/19/2014	TRAVELERS MMLP		3,000,000	3,000,000	3,000,000	3,000,000	0	(1)	0	(1)	0	2,999,999	0	1	1	245	03/16/2015	1FE
3899999. Total Bonds - Industrial and Miscellaneous						290,838,165	286,354,400	287,160,246	284,198,241	87,716	2,718,660	0	2,806,376	0	287,004,617	0	3,833,547	3,833,547	3,259,977	XXX	XXX
8399997. Total Bonds - Part 4						514,538,000	510,054,236	525,264,550	507,961,425	87,716	2,655,311	0	2,743,027	0	510,704,452	0	3,833,548	3,833,548	7,166,549	XXX	XXX
8399999. Total Bonds						514,538,000	510,054,236	525,264,550	507,961,425	87,716	2,655,311	0	2,743,027	0	510,704,452	0	3,833,548	3,833,548	7,166,549	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
159179 10 0	CHANNELADVISOR CORP		02/26/2014	CITIGROUP GLOBAL MKTS		1,675,000	70,156	XXX	69,211	0	0	0	0	69,211	0	945	945	0	XXX	L	
379890 10 6	GLU MOBILE INC		03/04/2014	CITIGROUP GLOBAL MKTS		8,494,000	43,342	XXX	41,960	0	0	0	0	41,960	0	1,382	1,382	0	XXX	L	
57776J 10 0	MAXLINEAR INC - CLASS A		01/21/2014	CITIGROUP GLOBAL MKTS		2,077,000	22,175	XXX	21,518	0	0	0	0	21,518	0	657	657	0	XXX	L	
67058H 10 2	NUSTAR ENERGY LP		03/14/2014	RBC CAPITAL MARKETS		19,000,000	1,019,061	XXX	974,431	968,810	5,621	5,621	5,621	974,431	0	44,631	44,631	20,805	XXX	L	
69336V 10 1	PGT INC		01/06/2014	CITIGROUP GLOBAL MKTS		118,625,000	1,284,502	XXX	1,193,095	1,200,485	(7,390)	(7,390)	(7,390)	1,193,095	0	91,407	91,407	0	XXX	L	
G037AX 10 1	AMBARELLA INC		01/06/2014	CITIGROUP GLOBAL MKTS		2,654,000	91,531	XXX	65,087	89,944	(24,857)	(24,857)	(24,857)	65,087	0	26,444	26,444	0	XXX	L	
9099999. Total Common Stocks - Industrial and Miscellaneous						2,530,768	XXX	2,365,302	2,259,239	(26,626)	0	0	(26,626)	0	2,365,302	0	165,466	165,466	20,805	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					
88750# 10 3	TINDY FOREIGN INC		12/27/2013	PRIOR PERIOD RET OF CAP...		0.000	3,500,000	XXX	3,500,000	3,500,000	0	0	0	3,500,000	0	0	0	0	XXX	J	
9199999. Total Common Stocks - Parent, Subsidiaries and Affiliates						3,500,000	XXX	3,500,000	3,500,000	0	0	0	0	3,500,000	0	0	0	0	XXX	XXX	

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n Disposal Date	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
9799997	Total Common Stocks - Part 4.....					6,030,768	XXX	5,865,302	5,759,239	(26,626)	0	0	(26,626)	0	5,865,302	0	165,466	165,466	20,805	XXX	XXX
9799999	Total Common Stocks.....					6,030,768	XXX	5,865,302	5,759,239	(26,626)	0	0	(26,626)	0	5,865,302	0	165,466	165,466	20,805	XXX	XXX
9899999	Total Preferred and Common Stocks.....					6,030,768	XXX	5,865,302	5,759,239	(26,626)	0	0	(26,626)	0	5,865,302	0	165,466	165,466	20,805	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					520,568,768	XXX	531,129,852	513,720,664	61,090	2,655,311	0	2,716,401	0	516,569,754	0	3,999,014	3,999,014	7,187,354	XXX	XXX

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

QE05.17

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

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

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

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

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

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

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

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

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

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
U.S. Government - Issuer Obligations						
	REPO - BARC A TREASURY.....		1.....	19,002,243	19,002,243	04/01/2014....
	REPO - DEUTSCHE A TREASURY.....		1.....	19,002,243	19,002,243	04/01/2014....
	REPO - MIZUHO A TREASURY.....		1.....	19,002,243	19,002,243	04/01/2014....
	REPO - NOMURA A TREASURY.....		1.....	142,673	142,673	04/01/2014....
0199999.	U.S. Government - Issuer Obligations.....			57,149,402	57,149,402	...XXX.....
0599999.	Total - U.S. Government.....			57,149,402	57,149,402	...XXX.....
6199999.	Total - Issuer Obligations.....			57,149,402	57,149,402	...XXX.....
6599999.	Subtotal - Bonds.....			57,149,402	57,149,402	...XXX.....
9999999.	Totals.....			57,149,402	57,149,402	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....7,796,192 Book/Adjusted Carrying Value \$.....7,796,192
- Average balance for the year to date: Fair Value \$.....62,678,708 Book/Adjusted Carrying Value \$.....62,678,708
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....57,149,402 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

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

NONE

THE TRAVELERS INDEMNITY COMPANY SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A.....	Charlotte,NC.....	0.000	0	0	1,503,869	1,498,406	1,344,072	XXX..
Bank of America, N.A.....	Hartford,CT.....	0.000	0	0	(591,323)	(47,300,275)	(13,113,283)	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	0	1,000	0	XXX..
Bank of America, N.A. - NC.....	Charlotte,NC.....	0.000	0	0	13,375,616	14,393,796	8,891,602	XXX..
Bank of America, N.A. - TX.....	Dallas,TX.....	0.000	0	0	(10,162,816)	(11,146,981)	(13,757,316)	XXX..
Bank of New York.....	New York,NY.....	0.000	0	0	1,681,618	2,279,830	2,064,834	XXX..
Bank of New York Mellon.....	New York,NY.....	0.000	0	0	(55,733)	(3,151,764)	(91,026)	XXX..
Citibank, N.A.....	New Castle,DE.....	0.000	0	0	(564,116,976)	(548,389,894)	(536,787,548)	XXX..
Citibank, N.A.....	New York,NY.....	0.000	0	0	10,000	8,271	7,899	XXX..
Citibank, N.A. - NY.....	New York,NY.....	0.000	0	0	6,768,572	9,359,764	6,001,942	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	965,411	1,237,266	888,526	XXX..
JP Morgan Chase Bank, N.A.....	New York,NY.....	0.000	0	0	28,070,746	(4,038,075)	6,319,847	XXX..
JP Morgan Chase Bank, N.A. - IL.....	Chicago,IL.....	0.000	0	0	(9,557,268)	(5,572,819)	(6,872,585)	XXX..
JP Morgan Chase Bank, NA - TX.....	Houston,TX.....	0.000	0	0	996,872	996,872	996,872	XXX..
The Bank of New York Mellon.....	Pittsburgh,PA.....	0.000	0	0	5,000	5,000	5,000	XXX..
The Northern Trust Company.....	Chicago,IL.....	0.000	0	0	83,572	320,109	175,502	XXX..
US Bank Corp.....	Minneapolis,MN.....	0.000	0	0	110,596	267,468	172,264	XXX..
US Bank Corp.....	St. Paul,MN.....	0.000	0	0	41,080	30,292	36,400	XXX..
Wachovia Bank, N.A.....	Jacksonville,FL.....	0.000	0	0	7,188,526	7,936,534	7,992,674	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	0	0	(521,657,639)	(579,240,201)	(533,699,325)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	0	0	(521,657,639)	(579,240,201)	(533,699,325)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	0	0	(521,657,639)	(579,240,201)	(533,699,325)	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
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NONE

QE13



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(1,203)	0	0	59,597
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	(219)	0	0	74,318
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	(5,202)	0	0	386,551
11. Georgia.....GA	0	0	0	0	(60)	0	0	377,998
12. Hawaii.....HI	0	0	0	0	(122)	0	0	4,484
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	(198)	0	0	59,000
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	(9)	0	0	797
21. Maryland.....MD	0	0	0	0	(140)	0	0	11,597
22. Massachusetts.....MA	0	0	0	0	(446)	0	0	86,006
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	(1,415)	0	0	142,137
25. Mississippi.....MS	0	0	0	0	0	0	1	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	(618)	0	0	85,723
30. New Hampshire.....NH	0	0	0	0	(68)	0	0	5,906
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	(1,080)	0	0	124,983
33. New York.....NY	0	0	0	0	114,579	741,584	2	1,194,110
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	(894)	0	0	49,125
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	(405)	0	0	32,841
39. Pennsylvania.....PA	0	0	65,000	3	100,000	190,000	12	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	(357)	0	0	31,900
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	(468)	0	0	111,120
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	(206)	0	0	19,636
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	65,000	3	201,470	931,584	15	2,857,831

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	(1,696)	0	0	136,749
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	(210)	0	0	62,763
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(238)	0	0	102,911
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	(141)	0	0	19,540
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	100	1	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(2,285)	200	2	321,963

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	(131)	0	0	6,475
2. Alaska.....AK	0	0	0	0	(638)	0	0	9,033
3. Arizona.....AZ	0	0	0	0	(116)	0	0	9,350
4. Arkansas.....AR	0	0	0	0	(786)	0	0	34,483
5. California.....CA	0	0	0	0	(2,784)	0	0	181,217
6. Colorado.....CO	0	0	0	0	(1,186)	0	0	175,591
7. Connecticut.....CT	0	0	0	0	(1,239)	0	0	421,135
8. Delaware.....DE	0	0	0	0	4	0	0	10,325
9. District of Columbia.....DC	0	0	0	0	(99)	0	0	9,708
10. Florida.....FL	0	0	0	0	(663)	0	0	49,245
11. Georgia.....GA	0	0	0	0	(385)	0	0	2,442,885
12. Hawaii.....HI	0	0	0	0	(27)	0	0	1,011
13. Idaho.....ID	0	0	0	0	(317)	0	0	22,698
14. Illinois.....IL	0	0	0	0	(2,165)	0	0	285,199
15. Indiana.....IN	0	0	0	1	(75,096)	0	0	28,748
16. Iowa.....IA	0	0	0	0	(469)	0	0	47,960
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	(1,229)	0	0	67,386
19. Louisiana.....LA	0	0	0	0	(254)	0	0	290,846
20. Maine.....ME	0	0	0	0	(61)	0	0	5,629
21. Maryland.....MD	0	0	0	0	(458)	0	0	37,962
22. Massachusetts.....MA	0	0	0	(1)	(1,492)	0	1	287,935
23. Michigan.....MI	0	0	0	0	(3,619)	0	0	291,990
24. Minnesota.....MN	0	0	0	0	(1,017)	0	0	102,085
25. Mississippi.....MS	0	0	0	0	221	0	0	22,013
26. Missouri.....MO	0	0	0	0	(1,633)	0	0	98,315
27. Montana.....MT	0	0	0	0	125	97,500	1	30,888
28. Nebraska.....NE	0	0	0	0	(208)	0	0	13,705
29. Nevada.....NV	0	0	0	0	(150)	0	0	20,800
30. New Hampshire.....NH	0	0	0	0	(286)	0	0	24,695
31. New Jersey.....NJ	0	0	0	0	(1,932)	0	0	189,439
32. New Mexico.....NM	0	0	0	0	(928)	0	0	107,328
33. New York.....NY	0	0	0	0	232,358	100,001	1	1,379,403
34. North Carolina.....NC	0	0	0	0	(1,079)	0	0	72,914
35. North Dakota.....ND	0	0	0	0	(111)	0	0	11,170
36. Ohio.....OH	0	0	0	0	(5,825)	0	0	320,234
37. Oklahoma.....OK	0	0	0	0	(29)	0	0	42,383
38. Oregon.....OR	0	0	0	0	(419)	0	0	34,045
39. Pennsylvania.....PA	0	0	0	0	(7,811)	0	0	378,615
40. Rhode Island.....RI	0	0	0	0	(706)	0	0	16,035
41. South Carolina.....SC	0	0	0	0	(469)	0	0	40,782
42. South Dakota.....SD	0	0	0	0	(283)	0	0	66,169
43. Tennessee.....TN	0	0	0	0	(1,431)	0	0	132,078
44. Texas.....TX	0	0	0	0	821	0	0	523,674
45. Utah.....UT	0	0	0	0	(490)	0	0	43,693
46. Vermont.....VT	0	0	0	0	(491)	0	0	74,712
47. Virginia.....VA	0	0	0	0	(68)	0	0	16,020
48. Washington.....WA	0	0	0	0	(5,115)	0	0	289,374
49. West Virginia.....WV	0	0	0	0	2,127	0	0	215,658
50. Wisconsin.....WI	0	0	0	0	(783)	0	0	74,769
51. Wyoming.....WY	0	0	0	0	(560)	0	0	14,633
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	110,618	197,501	3	9,072,440

DETAILS OF WRITE-INS

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

**Supplement A to Sch. T
NONE**

**Overflow Page
NONE**



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2014

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: \$.....117,670
 - 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: \$.....50,000