

QUARTERLY STATEMENT

AS OF MARCH 31, 2014

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY

NAIC Group Code **3548** **3548** NAIC Company Code **19038** Employer's ID Number **06-6033504**
(Current Period) (Prior Period)

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

INCORPORATED/ORGANIZED, MAY 1, 1883 COMMENCED BUSINESS, MAY 1, 1907

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**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Michael J. Doody (860) 277-3966**
Annual.Statement.Contact@travelers.com (860) 277-7002
(E-Mail Address) (Fax Number)

OFFICERS


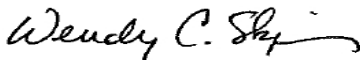
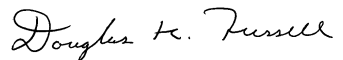
Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN	Chairman, President & Chief Executive Officer	MADELYN JOSEPH LANKTON	Executive Vice President & Chief Information Officer
2. JAY STEVEN BENET	Vice Chairman & Chief Financial Officer	MARIA OLIVO	Executive Vice President, Strategic Development & Treasurer
3. WILLIAM HERBERT HEYMAN	Vice Chairman & Chief Investment Officer	KENNETH FRANKLIN SPENCE, III	Executive Vice President & General Counsel
4. ALAN DAVID SCHNITZER	Vice Chairman & Chief Legal Officer	GREGORY CHESHIRE TOCZYDLOWSKI	Executive Vice President, Personal Insurance
5. DOREEN SPADORCIA	Vice Chairman	DOUGLAS KEITH BELL	Senior Vice President, Accounting Policy
6. ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer	DOUGLAS KENNETH RUSSELL	Senior Vice President & Corporate Controller
7. ROBERT CARL BRODY	Executive Vice President, Claim Services	SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
8. JOHN PATRICK CLIFFORD, JR.	Executive Vice President, Human Resources	WENDY CONSTANCE SKJERVEN	Associate Group General Counsel, Corporate & Corporate Secretary
9. WILLIAM EUGENE CUNNINGHAM, JR.	Executive Vice President, Business Insurance	SMITESH DAVÉ	Vice President & Chief Corporate Actuary
10. WILLIAM PATRICK HANNON	Executive Vice President, Enterprise Risk Management & Business Conduct Officer		

DIRECTORS

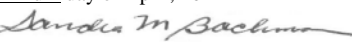
JAY STEVEN BENET BRIAN WILLIAM MacLEAN KENNETH FRANKLIN SPENCE, III
WILLIAM HERBERT HEYMAN DOREEN SPADORCIA GREGORY CHESHIRE TOCZYDLOWSKI

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

22nd day of April, 2014


Sandra M. Bachman
Notary Public
My Commission Expires September 30, 2017



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	9,512,950,493	0	9,512,950,493	9,393,587,928
2. Stocks:				
2.1 Preferred stocks.....	34,469,042	0	34,469,042	34,209,910
2.2 Common stocks.....	3,898,949,400	0	3,898,949,400	3,706,828,158
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).....	0	0	0	0
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 (\$.....(1,570,158)), cash equivalents (\$.....41,600,000) and short-term investments (\$.....303,183,995).....	343,213,837	0	343,213,837	649,717,644
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	840,941,412	50,035,880	790,905,532	791,966,945
9. Receivables for securities.....	0	0	0	3,881
10. Securities lending reinvested collateral assets.....	29,456,766	0	29,456,766	29,781,863
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	14,659,980,951	50,035,880	14,609,945,071	14,606,096,329
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	106,322,944	0	106,322,944	107,464,278
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	480,082,608	31,805,642	448,276,966	467,516,760
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....18,357,340 earned but unbilled premiums).....	857,809,308	3,771,892	854,037,416	814,304,115
15.3 Accrued retrospective premiums.....	18,332,190	579,511	17,752,679	19,373,079
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	30,134,480	0	30,134,480	36,744,128
16.2 Funds held by or deposited with reinsured companies.....	2,344,555	0	2,344,555	2,365,030
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	318,605,776	57,122,855	261,482,921	267,602,003
19. Guaranty funds receivable or on deposit.....	578,426	0	578,426	743,917
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	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.....	46,214,475	0	46,214,475	59,598,326
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	101,191,773	34,578,421	66,613,352	82,593,484
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	16,621,597,486	177,894,201	16,443,703,285	16,464,401,449
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	16,621,597,486	177,894,201	16,443,703,285	16,464,401,449

DETAILS OF WRITE-INS

1101.....	0	0	0	0
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).....	0	0	0	0
2501. Suspense, undistributed payments.....	26,980,110	0	26,980,110	39,716,722
2502. Equities and deposits in pools and associations.....	17,903,855	0	17,903,855	17,554,791
2503. Amounts receivable under high deductible policies.....	12,746,805	1,274,797	11,472,008	15,403,171
2598. Summary of remaining write-ins for Line 25 from overflow page.....	43,561,003	33,303,624	10,257,379	9,918,800
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	101,191,773	34,578,421	66,613,352	82,593,484

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....386,577,380).....	6,059,041,541	6,046,635,704
2. Reinsurance payable on paid losses and loss adjustment expenses.....	204,198,234	227,906,838
3. Loss adjustment expenses.....	1,300,879,079	1,330,905,016
4. Commissions payable, contingent commissions and other similar charges.....	63,506,144	123,861,818
5. Other expenses (excluding taxes, licenses and fees).....	81,914,960	128,115,292
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	71,649,786	73,245,066
7.1 Current federal and foreign income taxes (including \$....(87,416,408) on realized capital gains (losses)).....	62,069,881	31,751,766
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$....191,965 and interest thereon \$....37,828.....	229,793	238,807
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....196,225,779 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.....	1,839,385,338	1,815,607,881
10. Advance premium.....	4,313	1,010
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	9,547,656	9,565,160
12. Ceded reinsurance premiums payable (net of ceding commissions).....	74,318,530	63,012,674
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	16,734,148	36,598,504
15. Remittances and items not allocated.....	(9,557,217)	(8,288,581)
16. Provision for reinsurance (including \$.....0 certified).....	0	0
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.....	0	0
20. Derivatives.....	0	0
21. Payable for securities.....	30,292,027	16,524,294
22. Payable for securities lending.....	29,456,766	29,781,863
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.....	(19,165,437)	(19,708,170)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	9,814,505,541	9,905,754,944
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	9,814,505,541	9,905,754,944
29. Aggregate write-ins for special surplus funds.....	19,584,973	19,886,294
30. Common capital stock.....	25,000,000	25,000,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	2,629,824,585	2,629,824,585
35. Unassigned funds (surplus).....	3,954,788,185	3,883,935,626
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).....	6,629,197,743	6,558,646,505
38. Totals (Page 2, Line 28, Col. 3).....	16,443,703,285	16,464,401,449

DETAILS OF WRITE-INS

2501. Special reserve fund.....	500,000	500,000
2502. Retroactive reinsurance reserve assumed.....	458,465	458,058
2503. Escheat liability.....	(10,003)	(42,053)
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(20,113,899)	(20,624,174)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(19,165,437)	(19,708,170)
2901. Special surplus from retroactive reinsurance.....	19,584,973	19,886,294
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).....	19,584,973	19,886,294
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

TRAVELERS CASUALTY AND SURETY 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 \$.....101,729,213).....	83,863,482	81,655,021	333,466,948
1.2 Assumed..... (written \$.....1,028,460,507).....	1,002,838,866	980,703,010	4,058,024,578
1.3 Ceded..... (written \$.....104,408,742).....	86,277,812	83,522,837	341,987,773
1.4 Net..... (written \$.....1,025,780,978).....	1,000,424,537	978,835,193	4,049,503,752
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....512,989,036):			
2.1 Direct.....	52,397,609	32,590,194	162,706,637
2.2 Assumed.....	495,026,764	476,067,718	1,989,467,453
2.3 Ceded.....	56,666,705	32,190,137	172,890,668
2.4 Net.....	490,757,668	476,467,775	1,979,283,421
3. Loss adjustment expenses incurred.....	91,535,184	102,831,529	484,851,774
4. Other underwriting expenses incurred.....	295,162,868	314,433,055	1,267,192,245
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	877,455,720	893,732,358	3,731,327,440
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	122,968,817	85,102,835	318,176,312
INVESTMENT INCOME			
9. Net investment income earned.....	116,272,322	100,985,529	953,916,354
10. Net realized capital gains (losses) less capital gains tax of \$.....(942,306).....	3,045,474	6,040,340	49,686,780
11. Net investment gain (loss) (Lines 9 + 10).....	119,317,795	107,025,869	1,003,603,134
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....481,720 amount charged off \$.....3,379,213).....	(2,897,492)	(2,591,848)	(9,621,583)
13. Finance and service charges not included in premiums.....	4,174,030	4,197,508	17,097,435
14. Aggregate write-ins for miscellaneous income.....	(10,489)	(192,620)	17,136,322
15. Total other income (Lines 12 through 14).....	1,266,049	1,413,040	24,612,174
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	243,552,662	193,541,744	1,346,391,619
17. Dividends to policyholders.....	1,691,276	1,907,147	5,924,797
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).....	241,861,386	191,634,597	1,340,466,822
19. Federal and foreign income taxes incurred.....	56,086,461	42,134,857	174,896,472
20. Net income (Line 18 minus Line 19) (to Line 22).....	185,774,925	149,499,740	1,165,570,351
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	6,558,646,505	5,149,517,534	5,149,517,534
22. Net income (from Line 20).....	185,774,925	149,499,740	1,165,570,351
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 \$.....1,904,675.....	190,540,426	178,507,069	(212,505,539)
25. Change in net unrealized foreign exchange capital gain (loss).....	32,786	(2,562,117)	2,914,997
26. Change in net deferred income tax.....	(16,577,087)	(13,227,105)	(47,944,420)
27. Change in nonadmitted assets.....	16,665,316	10,768,406	51,718,312
28. Change in provision for reinsurance.....	0	0	0
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	450,000,000
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.....	(306,000,000)	0	0
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	114,871	(1,099,440)	(624,729)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	70,551,238	321,886,552	1,409,128,972
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,629,197,743	5,471,404,086	6,558,646,505
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. Retroactive reinsurance gain/loss.....	142,238	(110,467)	(1,173,702)
1402. Profit and loss, miscellaneous.....	(37,515)	(66,355)	18,381,726
1403. Fines and penalties of regulatory authorities.....	(115,212)	(15,798)	(71,702)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(10,489)	(192,620)	17,136,322
3701. Prior period adjustment.....	114,871	(1,099,440)	(624,729)
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).....	114,871	(1,099,440)	(624,729)

TRAVELERS CASUALTY AND SURETY 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.....	1,016,667,946	968,817,952	4,043,015,613
2. Net investment income.....	128,156,956	113,279,577	1,002,069,753
3. Miscellaneous income.....	1,266,049	1,413,040	24,612,174
4. Total (Lines 1 through 3).....	1,146,090,951	1,083,510,568	5,069,697,539
5. Benefit and loss related payments.....	495,430,312	562,496,611	2,072,760,456
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.....	522,805,170	516,690,210	1,720,345,562
8. Dividends paid to policyholders.....	1,708,780	1,542,783	6,938,786
9. Federal and foreign income taxes paid (recovered) net of \$.....(3,570) tax on capital gains (losses).....	24,826,040	20,734,619	183,625,634
10. Total (Lines 5 through 9).....	1,044,770,302	1,101,464,224	3,983,670,437
11. Net cash from operations (Line 4 minus Line 10).....	101,320,649	(17,953,655)	1,086,027,102
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	236,811,912	408,777,876	1,324,731,001
12.2 Stocks.....	1,158,447	1,258,912	3,451,809
12.3 Mortgage loans.....	0	11,374	11,374
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	22,856,236	11,879,846	89,689,061
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	9,388	9,388
12.7 Miscellaneous proceeds.....	15,252,961	150,291,363	122,231,034
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	276,079,556	572,228,759	1,540,123,667
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	365,640,933	485,735,965	1,757,971,309
13.2 Stocks.....	12,263,141	1,952,718	794,874,807
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	16,044,657	15,324,939	38,832,737
13.6 Miscellaneous applications.....	0	30,273,365	3,881
13.7 Total investments acquired (Lines 13.1 to 13.6).....	393,948,731	533,286,987	2,591,682,735
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(117,869,175)	38,941,772	(1,051,559,067)
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	450,000,000
16.3 Borrowed funds.....	(9,027)	(8,429)	(34,602)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	306,000,000	0	0
16.6 Other cash provided (applied).....	16,053,746	(60,116,951)	(32,083,434)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(289,955,281)	(60,125,380)	417,881,964
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).....	(306,503,807)	(39,137,263)	452,349,999
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	649,717,644	197,367,645	197,367,645
19.2 End of period (Line 18 plus Line 19.1).....	343,213,837	158,230,382	649,717,644
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Stock distribution from limited partnerships.....	3,565,663	130,197	238,257
20.0002 Prior period return of capital.....	1,600,000	0	0
20.0003 Interest received in securities.....	187,135	191,768	757,956

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

A. Accounting Practices:

Travelers Casualty and Surety 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. Travelers Casualty and Surety Company state basis	CT	\$ 185,774,925	\$ 1,165,570,351
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>\$ 185,774,925</u>	<u>\$ 1,165,570,351</u>
<u>Surplus</u>			
5. Travelers Casualty and Surety Company state basis	CT	\$ 6,629,197,743	\$ 6,558,646,505
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>\$ 6,629,197,743</u>	<u>\$ 6,558,646,505</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.

- Not applicable.
- Not applicable.
- Not applicable.
- 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	\$ 4,248,726
2. 12 Months or Longer	\$ 1,319,023

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

1. Less than 12 Months	\$ 176,444,280
2. 12 Months or Longer	\$ 25,707,069

NOTES TO FINANCIAL STATEMENTS

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.

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.

NOTES TO FINANCIAL STATEMENTS**Note 13 - Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations**

On March 20, 2014, the Company paid ordinary dividends of \$306 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.

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	\$ -	\$ 45,181,331	\$ -	\$ 45,181,331
Preferred stock				
Redeemable preferred stock	-	30,546,875	-	30,546,875
Non-redeemable preferred stock	131,000	2,631,167	-	2,762,167
Total Preferred Stock	131,000	33,178,042	-	33,309,042
Common stock	2,250,445	-	-	2,250,445
Total securities at fair value	\$ 2,381,445	\$ 78,359,373	\$ -	\$ 80,740,818

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

(2) Not applicable.

(3) Not applicable.

(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.

NOTES TO FINANCIAL STATEMENTS

(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) Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Short term bonds	\$ 303,183,995	\$ 303,183,995	\$ 113,377,808	\$ 189,806,187	\$ -	\$ -
Cash equivalents	41,600,000	41,600,000	-	41,600,000	-	-
Long term bonds	9,911,248,961	9,512,950,493	421,600,850	9,480,918,084	8,730,027	-
Preferred stock	34,953,442	34,469,042	131,000	34,822,442	-	-
Common stock	2,250,445	2,250,445	2,250,445	-	-	-

(At December 31, 2013) Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Short term bonds	\$ 629,706,071	\$ 629,706,071	\$ 275,689,361	\$ 354,016,710	\$ -	\$ -
Cash equivalents	20,000,000	20,000,000	-	20,000,000	-	-
Long term bonds	9,693,454,346	9,393,587,928	416,398,445	9,258,202,722	18,853,179	-
Preferred stock	34,569,910	34,209,910	3,189,960	31,379,950	-	-

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.

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 – Change 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 \$52,862,000, 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.

NOTES TO FINANCIAL STATEMENTS

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.

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.

TRAVELERS CASUALTY AND SURETY COMPANY 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 [X]
- 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 [X]
- 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 [X] 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 [X]
- 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 [X]
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

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

- 6.4 By what department or departments?
Connecticut

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

PART 1 - FINANCIAL

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

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

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 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.....	\$3,706,828,158	\$3,896,698,956
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$16,896,748	\$17,072,383
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,723,724,906	\$3,913,771,339
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

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

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$.....29,456,766
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$.....29,456,766
16.3 Total payable for securities lending reported on the liability page:	\$.....29,456,766

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

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)
Citibank Futures	1 S Wacker, 10th Fl, Chicago, IL 60606	Futures Account
Citigroup	Special Equity Transactions Group	Brokerage Account
	390 Greenwich St, 1st FL, New York, NY 10013	

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

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 [X] No []

18.2 If no, list exceptions:

TRAVELERS CASUALTY AND SURETY 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	...32,720,317	...32,720,317	.....0	.....0	.....181,000	.....181,000
Total.....	.....XXX..	.....XXX.....	.....0	.....0	...32,720,317	...32,720,317	.....0	.....0	.....181,000	.....181,000

5. Operating Percentages:
 5.1 A&H loss percent 0.0 %
 5.2 A&H cost containment percent 0.0 %
 5.3 A&H expense percent excluding cost containment expenses 0.0 %
 6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
 6.2 If yes, please provide the amount of custodial funds held as of the reporting date. 0
 6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
 6.4 If yes, please provide the amount of funds administered as of the reporting date. 0

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 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
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NONE

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....	AL.....L.....	1,472,701	1,526,184	604,506	644,729	47,448,632	50,693,952
2. Alaska.....	AK.....L.....	395,290	387,043	20,351	36,076	593,619	650,414
3. Arizona.....	AZ.....L.....	1,603,119	1,669,557	447,211	407,538	15,579,678	13,827,075
4. Arkansas.....	AR.....L.....	1,407,333	1,007,012	371,539	214,969	15,693,180	13,196,848
5. California.....	CA.....L.....	7,477,736	767,966	5,471,976	6,077,937	133,156,121	160,797,900
6. Colorado.....	CO.....L.....	241,650	(187,016)	129,090	205,426	8,732,480	9,928,212
7. Connecticut.....	CT.....L.....	4,200,273	4,380,920	2,736,700	2,743,204	256,252,124	247,605,347
8. Delaware.....	DE.....L.....	195,407	29,902	434,027	91,057	32,317,166	31,945,508
9. District of Columbia.....	DC.....L.....	428,741	544,983	179,653	352,410	18,463,880	20,380,969
10. Florida.....	FL.....L.....	4,245,244	4,755,504	2,330,691	3,814,723	116,005,369	124,045,883
11. Georgia.....	GA.....L.....	2,841,075	2,546,495	1,410,170	726,918	41,005,157	41,694,505
12. Hawaii.....	HI.....L.....	14,916	13,024	42,203	11,955	1,656,854	1,737,400
13. Idaho.....	ID.....L.....	212,612	150,030	346,177	173,226	5,957,551	6,357,760
14. Illinois.....	IL.....L.....	3,999,358	2,575,497	1,466,615	1,094,937	48,766,507	45,606,146
15. Indiana.....	IN.....L.....	648,249	1,170,255	506,213	403,675	16,333,228	17,198,399
16. Iowa.....	IA.....L.....	394,761	1,016,886	599,038	435,625	12,453,995	13,115,864
17. Kansas.....	KS.....L.....	1,866,216	2,588,436	767,163	642,915	21,421,416	22,014,115
18. Kentucky.....	KY.....L.....	766,814	368,307	470,163	759,772	24,049,726	24,092,167
19. Louisiana.....	LA.....L.....	2,611,231	3,085,576	870,840	722,285	78,298,824	81,460,541
20. Maine.....	ME.....L.....	183,332	101,992	134,997	311,549	16,571,753	18,017,863
21. Maryland.....	MD.....L.....	3,472,713	1,242,698	1,817,758	1,761,362	80,091,718	73,183,006
22. Massachusetts.....	MA.....L.....	6,485,307	6,143,990	2,955,748	3,049,238	153,459,769	144,940,008
23. Michigan.....	MI.....L.....	2,360,964	1,575,747	1,793,599	1,789,426	255,843,330	269,952,641
24. Minnesota.....	MN.....L.....	1,598,469	1,731,411	888,904	800,031	33,714,575	34,749,997
25. Mississippi.....	MS.....L.....	881,816	1,112,732	325,331	200,528	11,310,198	11,892,187
26. Missouri.....	MO.....L.....	685,643	774,748	974,919	1,414,159	31,919,053	33,309,982
27. Montana.....	MT.....L.....	120,615	135,986	96,831	55,443	2,525,968	2,757,786
28. Nebraska.....	NE.....L.....	463,977	1,154,945	602,909	454,175	12,029,185	12,430,536
29. Nevada.....	NV.....L.....	468,678	974,570	204,568	143,960	3,359,557	2,700,570
30. New Hampshire.....	NH.....L.....	428,936	335,025	423,773	110,806	16,434,535	16,457,638
31. New Jersey.....	NJ.....L.....	1,936,518	321,145	2,193,953	1,569,279	201,996,473	200,842,591
32. New Mexico.....	NM.....L.....	386,330	263,704	110,842	96,838	5,561,154	5,097,411
33. New York.....	NY.....L.....	6,300,484	7,273,193	8,056,262	15,423,648	342,501,530	353,201,362
34. North Carolina.....	NC.....L.....	3,373,310	2,593,210	1,173,230	716,049	38,468,099	40,506,226
35. North Dakota.....	ND.....L.....	17,119	15,807	(648)	(774)	129,322	120,513
36. Ohio.....	OH.....L.....	146,581	155,455	964,625	639,182	208,741,564	216,403,117
37. Oklahoma.....	OK.....L.....	193,095	284,193	53,147	60,050	11,801,984	10,497,727
38. Oregon.....	OR.....L.....	2,759,833	834,464	363,110	182,460	12,047,044	11,802,806
39. Pennsylvania.....	PA.....L.....	3,425,491	5,179,124	6,200,251	4,447,735	225,706,143	242,948,716
40. Rhode Island.....	RI.....L.....	165,086	83,032	352,961	335,626	31,590,080	34,957,193
41. South Carolina.....	SC.....L.....	900,869	1,260,602	359,834	228,827	15,823,983	16,275,058
42. South Dakota.....	SD.....L.....	35,025	148,792	29,389	30,328	1,117,372	1,205,301
43. Tennessee.....	TN.....L.....	4,992,381	3,332,302	1,109,488	2,002,449	58,517,746	57,691,514
44. Texas.....	TX.....L.....	14,708,859	12,423,029	4,270,916	2,178,434	146,014,817	136,043,835
45. Utah.....	UT.....L.....	699,607	326,367	143,656	2,328,378	6,743,832	6,672,698
46. Vermont.....	VT.....L.....	288,037	79,973	143,790	166,747	5,734,013	5,606,969
47. Virginia.....	VA.....L.....	6,607,903	6,869,957	2,182,994	2,373,802	49,106,624	54,134,904
48. Washington.....	WA.....L.....	33,390	59,721	952,864	698,357	10,258,212	11,190,322
49. West Virginia.....	WV.....L.....	166,971	42,230	295,408	242,297	19,534,359	20,523,612
50. Wisconsin.....	WI.....L.....	1,116,687	1,407,250	880,758	923,993	35,541,074	41,510,787
51. Wyoming.....	WY.....L.....	6,773	8,366	5,238	5,783	268,201	287,528
52. American Samoa.....	AS.....N.....	0	0	0	0	0	0
53. Guam.....	GU.....L.....	0	84,545	0	17,739	0	0
54. Puerto Rico.....	PR.....L.....	1,234,291	756,895	(323,115)	0	405,438	638,524
55. US Virgin Islands.....	VI.....L.....	47,579	96,127	(987)	0	0	0
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.....	13,820	387,505	0	0	107,438	0
59. Totals.....	(a).....54.....	101,729,213	87,967,392	58,941,628	64,317,281	2,939,161,649	3,014,899,936

DETAILS OF WRITE-INS

58001. IOT British Indian Ocean Territory.....	XXX.....	13,820	0	0	0	443	0
58002. BMU Bermuda.....	XXX.....	0	0	0	0	100,089	0
58003. ISR Israel.....	XXX.....	0	387,505	0	0	6,869	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	XXX.....	0	0	0	0	37	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	13,820	387,505	0	0	107,438	0

(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.....					Aprilgrange Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					F&G U.K. Underwriters Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Underwriting Agency Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Syndicate Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Asia Pte. Ltd.....	SGP.....	NIA.....	Travelers Syndicate Management Limited.....	Board.....	.....0.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					St. Paul Surety Europe Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	

Q12.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000					Travelers 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	RE	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	DS	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	DS	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	DS	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	DS	Travelers Casualty and Surety Company of America	O/B/M	100.000	The Travelers Companies, Inc.	

Q12.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....	06-0907370				Travelers Brazil Acquisition LLC.....	DE.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25658.....	06-0566050				The Travelers Indemnity Company.....	CT.....	IA.....	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.....	NIA.....	The Travelers Indemnity Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25615.....	06-0291290				The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Travelers Real Estate, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10647.....	59-3372141				First Floridian Auto and Home Insurance Company	FL.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	42811.....	56-1371361				Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	22233.....	75-6013697				Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Casualty and Surety Company of Europe, Limited	GBR.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38385.....	75-1679830				Commercial Guaranty Insurance Company.....	DE.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Cadet Limited, LLC.....	DE.....	NIA.....	Sutton Holdco, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Arrowhead Company, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Eastern Asset, LLC.....	DE.....	NIA.....	Arrowhead Company, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	

Q12.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	41-1769846				Jupiter Holdings, Inc.	MN	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	43117	86-0703220				American Equity Insurance Company	AZ	IA	Jupiter Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	10819	86-0868106				American Equity Specialty Insurance Company	CT	IA	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	24015	41-6009967				Northland Insurance Company	CT	IA	Jupiter Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	27987	41-0983992				Northfield Insurance Company	IA	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	24031	94-6051964				Northland Casualty Company	CT	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Travelers Indemnity U.K. Investments LLC	CT	NIA	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	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25623	06-0303275				The Phoenix Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25666	58-6020487				The Travelers Indemnity Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25682	06-0336212				The Travelers Indemnity Company of Connecticut	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25674	36-2719165				Travelers Property Casualty Company of America	CT	IA	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	13-2743602				American Marine Management Services, Inc.	NY	OTH	Travelers Property Casualty Company of America	O/B	47.500	The Travelers Companies, Inc.	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	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0303275				Phoenix UK Investments LLC	DE	NIA	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	12850	04-3175569				The Premier Insurance Company of Massachusetts	MA	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	28188	35-1838077				TravCo Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-4403403				TINDY Foreign, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	40282	95-3634110				Travelers Commercial Casualty Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	62-1657094				Travelers Distribution Alliance, Inc.	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Travelers TLD, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Tiercel, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Redstart, LLC	DE	NIA	Tiercel, LLC	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	27998	35-1838079				The Travelers Home and Marine Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	41262	76-0002592				The Travelers Lloyds Insurance Company	TX	IA	The Travelers Indemnity Company	O/M/A	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Travelers Marine, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	

Q12.4

Asterisk

Explanation

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

TRAVELERS CASUALTY AND SURETY 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

TRAVELERS CASUALTY AND SURETY 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.....	889,902	346,980	39.0	44.4
2. Allied lines.....	367,246	78,481	21.4	299.6
3. Farmowners multiple peril.....	0	(1)	0.0	0.0
4. Homeowners multiple peril.....	10,367,065	2,342,879	22.6	35.3
5. Commercial multiple peril.....	11,976	(188,481)	(1,573.8)	(1,613.4)
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	728	9	1.2	(40.2)
9. Inland marine.....	65,831	(4,176)	(6.3)	50.6
10. Financial guaranty.....	7,778	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	0	0.0	0.0
12. Earthquake.....	10,847	1	0.0	1.1
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	0	0	0.0	0.0
16. Workers' compensation.....	59,417,692	47,234,175	79.5	41.4
17.1 Other liability-occurrence.....	(32,574)	(556,510)	1,708.4	4,798.6
17.2 Other liability-claims made.....	442,477	(70,387)	(15.9)	(52.5)
17.3 Excess workers' compensation.....	0	474,305	0.0	0.0
18.1 Products liability-occurrence.....	0	(54,074)	0.0	0.0
18.2 Products liability-claims made.....	0	0	0.0	0.0
19.1, 19.2 Private passenger auto liability.....	0	740,126	0.0	0.0
19.3, 19.4 Commercial auto liability.....	1,128	1,725,299	152,952.0	0.0
21. Auto physical damage.....	0	1,377	0.0	0.0
22. Aircraft (all perils).....	0	8,955	0.0	0.0
23. Fidelity.....	49,311	(24,507)	(49.7)	(3.9)
24. Surety.....	12,248,127	341,784	2.8	(0.0)
26. Burglary and theft.....	15,949	1,376	8.6	7.0
27. Boiler and machinery.....	0	0	0.0	0.0
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.....	83,863,482	52,397,609	62.5	39.9

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.....	887,182	887,182	867,850
2. Allied lines.....	452,506	452,506	431,685
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	9,077,420	9,077,420	9,453,276
5. Commercial multiple peril.....	12,544	12,544	11,043
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	500	500	382
9. Inland marine.....	57,933	57,933	63,492
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.....	10,874	10,874	10,444
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.....	72,678,131	72,678,131	72,035,020
17.1 Other liability-occurrence.....	(52,039)	(52,039)	41,536
17.2 Other liability-claims made.....	63,967	63,967	95,527
17.3 Excess workers' compensation.....	0	0	0
18.1 Products liability-occurrence.....	0	0	0
18.2 Products liability-claims made.....	0	0	0
19.1 19.2 Private passenger auto liability.....	0	0	0
19.3 19.4 Commercial auto liability.....	1,128	1,128	0
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	29,001	29,001	58,995
24. Surety.....	18,490,591	18,490,591	4,894,976
26. Burglary and theft.....	19,477	19,477	3,165
27. Boiler and machinery.....	0	0	0
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.....	101,729,213	101,729,213	87,967,392

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.....	2,128,544	2,693,329	4,821,873	152,496	13,004	165,500	2,056,463	14,772	2,556,267	4,627,502	80,416	(109,286)	(28,871)
2. 2012.....	413,256	612,091	1,025,347	69,940	4,271	74,211	381,528	8,729	551,896	942,153	38,212	(47,196)	(8,983)
3. Subtotals 2012 + Prior.....	2,541,799	3,305,420	5,847,219	222,436	17,275	239,711	2,437,991	23,501	3,108,162	5,569,654	118,628	(156,482)	(37,854)
4. 2013.....	525,262	1,005,060	1,530,321	167,456	30,746	198,202	471,422	23,706	821,984	1,317,112	113,616	(128,624)	(15,008)
5. Subtotals 2013 + Prior.....	3,067,061	4,310,480	7,377,541	389,893	48,020	437,913	2,909,413	47,207	3,930,146	6,886,766	232,244	(285,106)	(52,862)
6. 2014.....	XXX	XXX	XXX	XXX	162,000	162,000	XXX	136,557	336,597	473,155	XXX	XXX	XXX
7. Totals.....	3,067,061	4,310,480	7,377,541	389,893	210,020	599,913	2,909,413	183,764	4,266,743	7,359,921	232,244	(285,106)	(52,862)
8. Prior Year-End's Surplus As Regards Policyholders	6,558,647										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.(0.8)%

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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:



TRAVELERS CASUALTY AND SURETY COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State surcharges receivable.....	9,941,126	0	9,941,126	9,594,907
2505. Deferred compensation funds.....	314,971	0	314,971	334,257
2506. Assumed reinsurance receivable and payable.....	1,281	0	1,281	(10,364)
2507. Other assets nonadmitted.....	33,303,624	33,303,624	0	0
2597. Summary of remaining write-ins for Line 25.....	43,561,003	33,303,624	10,257,379	9,918,800

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve ceded.....	(20,113,899)	(20,624,174)
2597. Summary of remaining write-ins for Line 25.....	(20,113,899)	(20,624,174)

Additional Write-ins for Schedule T:

	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
States, Etc.							
58004. CHE Switzerland.....	...XXX...	0	0	0	0	37	0
58997. Summary of remaining write-ins for Line 58 from overflow.....	...XXX...	0	0	0	0	37	0

TRAVELERS CASUALTY AND SURETY 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.....	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. 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.....	0	0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

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	12,579
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	(1,204)
7. Deduct amounts received on disposals.....	0	11,374
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	0
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	838,785,311	864,394,187
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	5,884,216	0
2.2 Additional investment made after acquisition.....	10,160,441	38,832,737
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	10,522,237	26,972,311
6. Total gain (loss) on disposals.....	0	(154,824)
7. Deduct amounts received on disposals.....	24,456,236	89,689,061
8. Deduct amortization of premium and depreciation.....	2,570	10,033
9. Total foreign exchange change in book/adjusted carrying value.....	48,013	3,072,952
10. Deduct current year's other than temporary impairment recognized.....	0	4,632,959
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	840,941,412	838,785,311
12. Deduct total nonadmitted amounts.....	50,035,880	46,818,366
13. Statement value at end of current period (Line 11 minus Line 12).....	790,905,532	791,966,945

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.....	13,134,625,996	12,181,641,435
2. Cost of bonds and stocks acquired.....	377,904,074	2,552,846,116
3. Accrual of discount.....	3,029,330	10,351,207
4. Unrealized valuation increase (decrease).....	183,522,864	(237,306,727)
5. Total gain (loss) on disposals.....	1,575,871	13,838,923
6. Deduct consideration for bonds and stocks disposed of.....	237,970,359	1,328,182,810
7. Deduct amortization of premium.....	15,682,094	57,966,172
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	636,746	595,977
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	13,446,368,935	13,134,625,996
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	13,446,368,935	13,134,625,996

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	8,587,925,855	1,097,026,037	1,337,921,134	(9,939,333)	8,337,091,425	0	0	8,587,925,855
2. NAIC 2 (a).....	1,169,600,328	52,081,330	9,171,576	(10,884,015)	1,201,626,067	0	0	1,169,600,328
3. NAIC 3 (a).....	176,518,721	22,589,508	10,658,961	7,037,837	195,487,104	0	0	176,518,721
4. NAIC 4 (a).....	102,631,414	17,116,375	5,571,298	1,555,396	115,731,887	0	0	102,631,414
5. NAIC 5 (a).....	6,547,051	0	10,898	(742,905)	5,793,248	0	0	6,547,051
6. NAIC 6 (a).....	70,629	0	0	1,934,129	2,004,757	0	0	70,629
7. Total Bonds.....	10,043,293,998	1,188,813,249	1,363,333,867	(11,038,893)	9,857,734,489	0	0	10,043,293,998
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	131,000	131,000	0	0	0
9. NAIC 2.....	33,049,910	0	0	128,131	33,178,042	0	0	33,049,910
10. NAIC 3.....	1,160,000	0	0	0	1,160,000	0	0	1,160,000
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.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	34,209,910	0	0	259,131	34,469,042	0	0	34,209,910
15. Total Bonds and Preferred Stock.....	10,077,503,908	1,188,813,249	1,363,333,867	(10,779,762)	9,892,203,531	0	0	10,077,503,908

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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.....	.....303,183,995	.....XXX.....	.....303,183,995	.....24,086	.....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.....	.....629,706,071	.....198,316,027
2. Cost of short-term investments acquired.....	.....741,972,316	.....5,085,730,512
3. Accrual of discount.....	.....0	.....0
4. Unrealized valuation increase (decrease).....	.....0	.....0
5. Total gain (loss) on disposals.....	.....0	.....9,388
6. Deduct consideration received on disposals.....	.....1,068,494,392	.....4,654,338,818
7. Deduct amortization of premium.....	.....0	.....11,038
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).....	.....303,183,995	.....629,706,071
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....303,183,995	.....629,706,071

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

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

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	0
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	0
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	0
3.12 Section 1, Column 15, prior year.....	0
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	0
3.14 Section 1, Column 18, prior year.....	0
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	0
3.22 Section 1, Column 17, prior year.....	0
Change in amount recognized:	
3.23 Section 1, Column 19, current year to date minus.....	0
3.24 Section 1, Column 19, prior year.....	0
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	1,156,250
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	1,156,250
4.3 Subtotal (Line 4.1 minus Line 4.2).....	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	0
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	0

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

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

**Sch. DB-Verification
NONE**

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	20,000,000	0
2. Cost of cash equivalents acquired.....	81,200,000	359,281,000
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.....	59,600,000	339,281,000
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).....	41,600,000	20,000,000
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	41,600,000	20,000,000

**Sch. A-Pt 2
NONE**

**Sch. A-Pt 3
NONE**

**Sch. B-Pt 2
NONE**

**Sch. B-Pt 3
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													
	Greenhill Capital Partners II, L.P.....	New York.....	NY.....	The Automobile Insurance Company of Hartford.....		03/31/2014....	.....3	.....3,712,292	.....0	.....0	.....668,060	.....1.1
	Spire Capital Partners III, L.P.....	New York.....	NY.....	Spire Capital Management.....		03/29/2013....	.....3	.....2,171,924	.....0	.....0	.....7,828,076	.....7.5
	American Securities Partners V, L.P.....	New York.....	NY.....	American Securities Partners.....		01/01/2010....	.....3	.....0	.....76,981	.....0	.....4,946,776	.....0.8
	Bridgepoint Europe IV 'B' L.P.....	London.....	GBR.....	Bridgepoint Capital.....		01/01/2010....	.....3	.....0	.....1,667,669	.....0	.....2,470,908	.....2.3
	Brockway Moran & Partners Fund III, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		03/31/2006....	.....3	.....0	.....26,786	.....0	.....3,189,305	.....1.8
	Catterton Partners VI, L.P.....	Greenwich.....	CT.....	Catterton Partners.....		06/21/2006....	.....3	.....0	.....37,511	.....0	.....1,376,162	.....1.2
	Chartwell Investors II, L.P.....	New York.....	NY.....	Chartwell Managers.....		02/03/1999....	.....3	.....0	.....3,841	.....0	.....369	.....1.3
	EQT V (No. 2) Limited Partnership.....	Stockholm.....	SWE.....	EQT Partners.....		01/01/2010....	.....3	.....0	.....61,051	.....0	.....1,390,895	.....0.3
	JLL Partners Fund V, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		05/04/2005....	.....3	.....0	.....866,391	.....0	.....1,000,451	.....1.5
	Lee Equity Partners Fund, L.P.....	New York.....	NY.....	Lee Equity Partners.....		01/01/2010....	.....3	.....0	.....(35,811)	.....0	.....5,189,136	.....2.5
	Pitango Venture Capital Fund V, L.P.....	Herzliya Pituach.....	ISR.....	Pitango Venture Capital.....		01/01/2010....	.....1	.....0	.....600,000	.....0	.....2,268,352	.....4.5
	Providence Equity Partners VI, L.P.....	Providence.....	RI.....	Providence Equity Partners.....		12/05/2006....	.....3	.....0	.....120,080	.....0	.....2,725,430	.....0.3
	RRE Ventures II, L.P.....	New York.....	NY.....	RRE Ventures.....		08/11/1999....	.....1	.....0	.....11,111	.....0	.....0	.....5.2
	Sentinel Capital Partners IV, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		05/23/2008....	.....3	.....0	.....1,447,609	.....0	.....3,082,083	.....2.4
	Silverfleet Capital Partners Fund LP.....	London.....	GBR.....	Silverfleet Capital Partners.....		01/01/2010....	.....3	.....0	.....2,612,087	.....0	.....4,217,834	.....4.8
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								5,884,216	7,495,306	0	40,353,838	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
	Amstar Partners Office Fund-I, L.P.....	Thousand Oaks.....	CA.....	Amstar.....		10/13/2006....	.....0	.....0	.....39,114	.....0	.....16,685,872	.....49.0
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								0	39,114	0	16,685,872	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated													
	CVC European Equity Partners V (B) L.P.....	London.....	GBR.....	CVC Capital Partners.....		01/01/2010....	.....0	.....0	.....1,250,244	.....0	.....8,337,349	.....0.5
	Haddington Energy Partners III LP.....	Houston.....	TX.....	Haddington Ventures.....		01/01/2010....	.....0	.....0	.....139,516	.....0	.....2,310	.....4.8
	Herkules Private Equity III (Jersey-II) L.P.....	Oslo.....	NOR.....	Herkules Capital.....		01/01/2010....	.....3	.....0	.....300,063	.....0	.....1,431,478	.....1.5
	Madison Dearborn Capital Partners V-A, L.P.....	Chicago.....	IL.....	Madison Dearborn Partners.....		01/01/2010....	.....3	.....0	.....20,426	.....0	.....3,289,096	.....0.4
	Matlin Patterson Global Opportunities Partners III L.P.....	New York.....	NY.....	Matlin Patterson Global Advisors.....		01/01/2010....	.....0	.....0	.....682,500	.....0	.....1,959,326	.....0.4
	Paine & Partners Capital Fund III, L.P.....	Foster City.....	CA.....	Paine & Partners.....		03/31/2006....	.....3	.....0	.....233,272	.....0	.....1,714,406	.....1.8
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								0	2,626,021	0	16,733,966	XXX.....
4499999	Subtotal - Unaffiliated.....								5,884,216	10,160,441	0	73,773,675	XXX.....
4699999	Totals.....								5,884,216	10,160,441	0	73,773,675	XXX.....

QE03

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	9 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.							
	Golub Capital Partners V, L.P.....	New York.....	NY...	Distribution.....	10/13/2006	01/31/2014	.....2,755,888	.....0	.....0	.....0	.....0	.....0	.....0	.....2,755,888	.....2,755,888	.....0	.....0	.....0	.....0
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								2,755,888	0	0	0	0	0	2,755,888	2,755,888	0	0	0	0

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
	Brockway Moran & Partners Fund III, L.P.....	Boca Raton.....	FL....	Distribution.....	03/31/2006	01/23/2014	.....252,849	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....252,849	.....252,849	.....0	.....0	.....0	.....0
	Catterton Partners IV, L.P.....	Greenwich.....	CT....	Distribution.....	09/27/1999	01/14/2014	.....201,780	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....201,780	.....201,780	.....0	.....0	.....0	.....0
	Crestview Partners II, L.P.....	New York.....	NY....	Distribution.....	08/29/2008	02/27/2014	.....1,119,574	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,119,574	.....1,119,574	.....0	.....0	.....0	.....0
	JLL Partners Fund V, L.P.....	New York.....	NY....	Distribution.....	05/04/2005	03/14/2014	.....6,369,977	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....6,369,977	.....6,369,977	.....0	.....0	.....0	.....0
	Morgan Stanley Capital Partners III, L.P.....	New York.....	NY....	Distribution.....	07/21/1994	02/14/2014	.....1,379,220	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,379,220	.....1,379,220	.....0	.....0	.....0	.....0
	Onex Partners II L.P.....	Toronto.....	CAN..	Distribution.....	06/29/2006	03/18/2014	.....500,770	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....500,770	.....500,770	.....0	.....0	.....0	.....0
	Pomona Capital IV, L.P.....	New York.....	NY....	Distribution.....	07/12/1999	03/31/2014	.....42,009	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....42,009	.....42,009	.....0	.....0	.....0	.....0
	Providence Equity Partners VI, L.P.....	Providence.....	RI....	Distribution.....	12/05/2006	03/31/2014	.....3,511,015	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....3,511,015	.....3,511,015	.....0	.....0	.....0	.....0
	Sentinel Capital Partners III, L.P.....	New York.....	NY....	Distribution.....	05/04/2005	03/26/2014	.....356,813	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....356,813	.....356,813	.....0	.....0	.....0	.....0
	Sentinel Capital Partners IV, L.P.....	New York.....	NY....	Distribution.....	05/23/2008	03/31/2014	.....996,160	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....996,160	.....996,160	.....0	.....0	.....0	.....0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							.....14,730,167	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....14,730,167	.....14,730,167	.....0	.....0	.....0	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
	Lowe Resort Finance Investment Partners, LLC.....	Los Angeles.....	CA....	Liquidation.....	06/12/2007	02/28/2014	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....302
	Buchanan Fund V, LLC.....	Newport Beach.....	CA....	Distribution.....	01/19/2007	03/31/2014	.....145,374	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....145,374	.....145,374	.....0	.....0	.....0	.....0
	GTIS RE Opportunities Fund I LP.....	New York.....	NY....	Distribution.....	09/17/2007	02/12/2014	.....481,985	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....481,985	.....481,985	.....0	.....0	.....0	.....0
	Rossrock Fund II.....	New York.....	NY....	Distribution.....	07/25/2006	02/21/2014	.....1,957,131	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,957,131	.....1,957,131	.....0	.....0	.....0	.....0
	Silverpeak Legacy Partners II LP.....	New York.....	NY....	Distribution.....	08/25/2005	03/25/2014	.....1,390,694	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,390,694	.....1,390,694	.....0	.....0	.....0	.....0
	WCP Real Estate Strategies Fund, L.P.....	Westport.....	CT....	Distribution.....	11/03/2006	03/10/2014	.....228,659	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....228,659	.....228,659	.....0	.....0	.....0	.....0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....4,203,842	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....4,203,842	.....4,203,842	.....0	.....0	.....0	.....302
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
	Avenue Special Situations Fund IV, L.P.....	New York.....	NY....	Distribution.....	11/02/2005	03/13/2014	.....64,123	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....64,123	.....64,123	.....0	.....0	.....0	.....0
	BlackRock Multi-Manager Partners LLC.....	Seattle.....	WA....	Distribution.....	11/29/2010	02/28/2014	.....15,581	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....15,581	.....15,581	.....0	.....0	.....0	.....0
	Citi Private Selections, LLC.....	New York.....	NY....	Distribution.....	09/01/1998	03/21/2014	.....191,572	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....191,572	.....191,572	.....0	.....0	.....0	.....0
	Enervest Energy Institutional Fund XI-A, L.P.....	Houston.....	TX....	Distribution.....	12/08/2006	03/31/2014	.....213,559	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....213,559	.....213,559	.....0	.....0	.....0	.....0
	OCM Opportunities Fund VII, L.P.....	Los Angeles.....	CA....	Distribution.....	01/01/2010	03/10/2014	.....154,958	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....154,958	.....154,958	.....0	.....0	.....0	.....0
	OCM Opportunities Fund VIII, L.P.....	Los Angeles.....	CA....	Distribution.....	01/01/2010	03/31/2014	.....89,178	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....89,178	.....89,178	.....0	.....0	.....0	.....0
	OCM Principal Opportunities Fund IV, L.P.....	Los Angeles.....	CA....	Distribution.....	01/01/2010	03/21/2014	.....437,368	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....437,368	.....437,368	.....0	.....0	.....0	.....0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....1,166,340	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,166,340	.....1,166,340	.....0	.....0	.....0	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																				
	Trav Cas & Surety UK Invs LLC.....	Hartford.....	CT....	Prior period return of capital.....	08/07/1998	12/27/2013	.....1,600,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,600,000	.....1,600,000	.....0	.....0	.....0	.....0
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....							.....1,600,000	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....1,600,000	.....1,600,000	.....0	.....0	.....0	.....0
4499999. Subtotal - Unaffiliated.....							.....22,856,236	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....22,856,236	.....22,856,236	.....0	.....0	.....0	.....302
4599999. Subtotal - Affiliated.....						1,600,00000000001,600,0001,600,0000000
4699999. Totals.....						24,456,236000000024,456,23624,456,236000302

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
38375B SH 6	GNR 2012-H11 CA CMO 1.750 2062 04		03/20/2014	PAY IN KIND		130,064	130,064	0	1
38375B B7 6	GNR 2012-H30 VA CMO 1.750 2062 12		03/20/2014	PAY IN KIND		57,071	57,071	0	1
83162C WA 7	SBAP 2014-20A 1 3.460 2034 01		01/09/2014	CREDIT SUISSE FIRST BOSTON		10,000,000	10,000,000	0	1
0599999	Total Bonds - U.S. Government					10,187,135	10,187,135	0	XXX
Bonds - All Other Government									
91086Q BD 9	UNITED MEXICAN STATES 3.500 2021 01	F	01/09/2014	HSBC		993,430	1,000,000	0	2FE
1099999	Total Bonds - All Other Government					993,430	1,000,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
023051 SV 8	AMARILLO ISD GEN OBLIG R 4.250 2030 02		12/05/2013	CITIGROUP GLOBAL MARKETS		0	0	8,309	1FE
023051 SW 6	AMARILLO ISD GEN OBLIG R 4.250 2031 02		12/05/2013	CITIGROUP GLOBAL MARKETS		0	0	8,670	1FE
023051 SX 4	AMARILLO ISD GEN OBLIG R 4.250 2032 02		12/05/2013	CITIGROUP GLOBAL MARKETS		0	0	9,031	1FE
023051 SY 2	AMARILLO ISD GEN OBLIG R 4.250 2033 02		12/05/2013	CITIGROUP GLOBAL MARKETS		0	0	9,456	1FE
023051 SZ 9	AMARILLO ISD GEN OBLIG R 4.250 2034 02		12/05/2013	CITIGROUP GLOBAL MARKETS		0	0	9,839	1FE
208418 UQ 4	CONROE ISD GO REF S2014 5.000 2030 02		01/13/2014	WELLS FARGO SECURITIES		2,222,631	1,965,000	3,275	1FE
208418 US 0	CONROE ISD GO REF S2014 5.000 2032 02		01/13/2014	WELLS FARGO SECURITIES		2,469,659	2,215,000	3,692	1FE
30382A BS 0	FAIRFAX CO GEN OBLIG REF 4.000 2033 10		01/23/2014	CITIGROUP GLOBAL MARKETS		13,512,205	13,215,000	0	1FE
412487 CB 4	HARFORD CO GENERAL OBLIG 4.000 2029 03		03/11/2014	PIPER JAFFRAY		2,160,237	2,055,000	0	1FE
412487 CC 2	HARFORD CO GENERAL OBLIG 4.000 2030 03		03/11/2014	PIPER JAFFRAY		2,158,203	2,070,000	0	1FE
412487 CD 0	HARFORD CO GENERAL OBLIG 4.000 2031 03		03/11/2014	PIPER JAFFRAY		2,163,004	2,090,000	0	1FE
412487 CE 8	HARFORD CO GENERAL OBLIG 4.000 2032 03		03/11/2014	PIPER JAFFRAY		2,164,277	2,105,000	0	1FE
461225 EA 8	INVER GROVE HEIGHTS ISD# 4.000 2033 02		01/15/2014	PIPER JAFFRAY		5,107,205	5,045,000	0	1FE
478700 S6 5	JOHNSON CO USD #229 GO S 3.000 2023 10		01/14/2014	CITIGROUP GLOBAL MARKETS		7,351,362	7,175,000	8,969	1FE
563690 PG 5	MANKATO ISD #77 GO S2014 4.000 2033 02		01/21/2014	BAS-MERRILL LYNCH		5,036,700	5,000,000	10,000	1FE
563690 PH 3	MANKATO ISD #77 GO S2014 4.000 2034 02		01/21/2014	BAS-MERRILL LYNCH		5,016,200	5,000,000	10,000	1FE
591852 XP 8	MET COUNCIL MPS-ST PAUL 4.000 2034 09		01/14/2014	PIPER JAFFRAY		4,345,381	4,305,000	0	1FE
2499999	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions					53,707,062	52,240,000	81,240	XXX
Bonds - U.S. Special Revenue and Special Assessment									
478754 7F 5	JOHNSON CO WATER DISTRIC 4.000 2032 07		01/14/2014	WELLS FARGO SECURITIES		2,924,306	2,875,000	0	1FE
478754 7G 3	JOHNSON CO WATER DISTRIC 4.000 2033 01		01/14/2014	WELLS FARGO SECURITIES		3,104,937	3,070,000	0	1FE
57583U A2 4	MASS DEV FIN AGY (PHILLI 5.000 2039 09		01/07/2014	J P MORGAN CHASE SECURITIES INC		5,481,958	5,170,000	0	1FE
57583U ZY 7	MASS DEV FIN AGY (PHILLI 5.000 2038 09		01/07/2014	J P MORGAN CHASE SECURITIES INC		5,317,950	5,000,000	0	1FE
57585K KV 9	MASSACHUSETTS H/E (HARVA .040 2035 07		01/03/2014	MORGAN STANLEY		54,290,000	54,290,000	15	1FE
646065 7Y 2	NEW JERSEY EDL FACS (PRI 4.000 2029 07		01/08/2014	BAS-MERRILL LYNCH		5,195,050	5,000,000	0	1FE
79061A BF 3	SAINT JOSEPH CO EDU FAC .030 2040 03		01/24/2014	WELLS FARGO SECURITIES		24,100,000	24,100,000	297	1FE
88283L JF 4	TEXAS TRANSN COMMN FIRST 5.000 2034 04		03/06/2014	PIPER JAFFRAY		27,983,500	25,000,000	0	1FE
3199999	Total Bonds - U.S. Special Revenue and Special Assessment					128,397,701	124,505,000	312	XXX
Bonds - Industrial and Miscellaneous									
16524R AC 7	ACMP/ACMP FIN 5.875 2021 04		02/04/2014	VARIOUS		1,588,125	1,500,000	27,090	3FE
00507V AC 3	ACTIVISION BLIZZARD (144 5.625 2021 09		02/03/2014	MORGAN STANLEY		2,072,500	2,000,000	42,813	3FE

QE04

SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
00724F AB 7	ADOBE SYSTEMS INC	4.750 2020 02		02/25/2014	WELLS FARGO SECURITIES			1,110,200	1,000,000	3,563	2FE
023135 AJ 5	AMAZON.COM INC	2.500 2022 11		01/09/2014	MIZUHO INTERNATIONAL PLC			912,180	1,000,000	3,125	2FE
0258M0 DK 2	AMERICAN EXPRESS CREDIT	2.125 2019 03		03/13/2014	CITIGROUP GLOBAL MARKETS			998,110	1,000,000	0	1FE
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
03070Q AN 1	AMERISTAR CASINOS	7.500 2021 04		01/31/2014	BAS-MERRILL LYNCH			3,273,750	3,000,000	57,917	4FE
032095 AC 5	AMPHENOL CORP	2.550 2019 01		01/23/2014	WELLS FARGO SECURITIES			1,996,920	2,000,000	0	2FE
03524B AE 6	ANHEUSER-BUSCH	3.700 2024 02	R	01/22/2014	BAS-MERRILL LYNCH			999,750	1,000,000	0	1FE
03674P AK 9	ANTERO RESOURCES (144A)	5.375 2021 11		01/31/2014	CREDIT SUISSE FIRST BOSTON			1,012,500	1,000,000	13,438	4FE
05329W AK 8	AUTONATION INC	5.500 2020 02		01/30/2014	VARIOUS			2,150,000	2,000,000	24,750	3FE
06051G FB 0	BANK OF AMERICA CORP	4.125 2024 01		01/16/2014	BAS-MERRILL LYNCH			3,002,120	3,000,000	115	1FE
06051G FF 1	BANK OF AMERICA CORP	4.000 2024 04		03/27/2014	BAS-MERRILL LYNCH			996,250	1,000,000	0	2FE
06406H CS 6	BANK OF NEW YORK MELLON	3.650 2024 02		01/29/2014	CITIGROUP GLOBAL MARKETS			1,997,100	2,000,000	0	1FE
110394 AE 3	BRISTOW GROUP INC	6.250 2022 10		02/06/2014	CANTOR FITZGERALD			1,063,750	1,000,000	20,139	3FE
12686C BB 4	CABLEVISION SYSTEMS	5.875 2022 09		01/27/2014	BAS-MERRILL LYNCH			976,250	1,000,000	22,031	4FE
15089Q AC 8	CELANESE US HOLDINGS	5.875 2021 06		02/06/2014	CREDIT SUISSE FIRST BOSTON			1,065,000	1,000,000	9,139	3FE
169905 AD 8	CHOICE HOTELS	5.700 2020 08		02/04/2014	BAS-MERRILL LYNCH			1,052,500	1,000,000	25,175	3FE
12543D AS 9	CHS/COMMUNITY HEALTH SYS	5.125 2021 08		01/15/2014	BAS-MERRILL LYNCH			100,000	100,000	0	3FE
12543D AT 7	CHS/COMMUNITY HEALTH SYS	6.875 2022 02		01/22/2014	BAS-MERRILL LYNCH			2,160,000	2,100,000	0	4FE
17275R AN 2	CISCO SYSTEMS	3.625 2024 03		02/25/2014	VARIOUS			2,003,930	2,000,000	0	1FE
20030N BJ 9	COMCAST CORP	3.600 2024 03		02/19/2014	BNP PARIBAS			994,260	1,000,000	0	1FE
202795 JC 5	COMMONWEALTH EDISON	2.150 2019 01		01/06/2014	J P MORGAN CHASE SECURITIES INC			1,995,560	2,000,000	0	1FE
20605P AE 1	CONCHO RESOURCES	5.500 2023 04		01/31/2014	CREDIT AGRICOLE CIB			1,011,250	1,000,000	18,944	3FE
21036P AL 2	CONSTELLATION BRANDS	4.250 2023 05		02/03/2014	WELLS FARGO SECURITIES			1,415,625	1,500,000	16,823	3FE
126410 LM 9	CSX TRANS	6.251 2023 01		03/28/2014	STERNE AGEE & LEACH INC			313,599	266,893	0	1FE
231021 AR 7	CUMMINS INC	3.650 2023 10		01/03/2014	DEUTSCHE BANC			992,830	1,000,000	10,544	1FE
233851 BE 3	DAIMLER FINANCE (144A)	2.875 2021 03	R	03/03/2014	BARCLAYS CAPITAL INC			998,110	1,000,000	0	1FE
25245B AB 3	DIAGEO INVESTMENT CORP	2.875 2022 05	R	01/09/2014	HSBC			960,430	1,000,000	5,031	1FE
25459H BL 8	DIRECTV HOLDINGS/FINANCE	4.450 2024 04		03/17/2014	BARCLAYS CAPITAL INC			996,300	1,000,000	0	2FE
256677 AC 9	DOLLAR GENERAL	3.250 2023 04		01/09/2014	U S BANCORP			1,846,480	2,000,000	16,069	2FE
263534 CK 3	DUPONT EI NEMOUR	2.800 2023 02		01/08/2014	BAS-MERRILL LYNCH			1,057,591	1,145,000	13,180	1FE
532457 AZ 1	ELI LILLY	5.500 2027 03		03/07/2014	VARIOUS			2,319,870	2,000,000	46,292	1FE
532457 BF 4	ELI LILLY	1.950 2019 03		02/20/2014	BARCLAYS CAPITAL INC			998,270	1,000,000	0	1FE
29336U AA 5	ENLINK MIDSTREAM	2.700 2019 04		03/12/2014	CITIGROUP GLOBAL MARKETS			998,500	1,000,000	0	2FE
29336U AB 3	ENLINK MIDSTREAM	4.400 2024 04		03/12/2014	CITIGROUP GLOBAL MARKETS			998,300	1,000,000	0	2FE
29364D AS 9	ENTERGY ARKANSAS	3.700 2024 06		03/10/2014	WELLS FARGO SECURITIES			999,280	1,000,000	0	1FE
29364N AS 7	ENTERGY MISSISSIPPI	3.750 2024 07		03/18/2014	GOLDMAN SACHS & CO			999,700	1,000,000	0	1FE
26875P AK 7	EOG RESOURCES INC	2.625 2023 03		01/03/2014	BAS-MERRILL LYNCH			916,160	1,000,000	8,240	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			1,996,560	2,000,000	0	2FE
302491 AS 4	FMC CORP	4.100 2024 02		01/29/2014	BROWNSTONE INVESTMENTS			189,595	185,000	42	2FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
345397 WP 4	FORD MOTOR CREDIT 2.375 2019 03		03/05/2014	BARCLAYS CAPITAL INC.		996,210	1,000,000	.0	2FE
361448 AT 0	GATX CORP 2.500 2019 07		02/27/2014	CITIGROUP GLOBAL MARKETS		998,660	1,000,000	.0	2FE
369604 BG 7	GENERAL ELECTRIC COMPANY 3.375 2024 03		03/07/2014	VARIOUS		1,978,060	2,000,000	.94	1FE
370334 BT 0	GENERAL MILLS INC 3.650 2024 02		01/22/2014	VARIOUS		2,994,700	3,000,000	.0	2FE
361841 AC 3	GLP CAP/FIN II (144A) 4.875 2020 11		02/03/2014	BAS-MERRILL LYNCH		1,012,500	1,000,000	13,000	3FE
361841 AE 9	GLP CAP/FIN II (144A) 5.375 2023 11		01/07/2014	BAS-MERRILL LYNCH		995,000	1,000,000	10,451	3FE
38141G VM 3	GOLDMAN SACHS GROUP 4.000 2024 03		02/26/2014	GOLDMAN SACHS & CO		996,980	1,000,000	.0	1FE
38145X AA 1	GOLDMAN SACHS GROUP 2.625 2019 01		01/28/2014	GOLDMAN SACHS & CO		996,840	1,000,000	.0	2FE
38259P AD 4	GOOGLE INC 3.375 2024 02		02/20/2014	BAS-MERRILL LYNCH		1,999,660	2,000,000	.0	1FE
421924 BK 6	HEALTHSOUTH CORP 5.750 2024 11		01/31/2014	RBC CAPITAL MARKETS		2,740,133	2,747,000	41,243	3FE
432891 AC 3	HILTON WORLDWIDE (144A) 5.625 2021 10		01/31/2014	BAS-MERRILL LYNCH		3,115,000	3,000,000	53,281	4FE
437076 BC 5	HOME DEPOT INC 3.750 2024 02		01/28/2014	NOMURA SECURITIES INTL		1,016,190	1,000,000	14,688	1FE
44107T AS 5	HOST HOTELS & RESORTS 5.250 2022 03		03/10/2014	CITIGROUP GLOBAL MARKETS		1,091,950	1,000,000	25,958	2FE
44107T AU 0	HOST HOTELS & RESORTS 3.750 2023 10		02/10/2014	KEYBANC CAPITAL MARK		653,806	680,000	8,358	2FE
452308 AT 6	ILLINOIS TOOL WORKS 3.500 2024 03		02/18/2014	J P MORGAN CHASE SECURITIES INC		1,992,960	2,000,000	.0	1FE
445658 CD 7	JB HUNT TRANSPORT 3.850 2024 03		03/03/2014	J P MORGAN CHASE SECURITIES INC		999,000	1,000,000	.0	2FE
46625H JT 8	JP MORGAN CHASE 3.875 2024 02		01/21/2014	J P MORGAN CHASE SECURITIES INC		2,983,260	3,000,000	.0	1FE
48203R AF 1	JUNIPER NETWORKS 4.600 2021 03		03/13/2014	GOLDMAN SACHS & CO		1,045,900	1,000,000	383	2FE
501044 CY 5	KROGER CO 4.000 2024 02		01/23/2014	CITIGROUP GLOBAL MARKETS		997,960	1,000,000	.0	2FE
513075 BF 7	LAMAR MEDIA CORP (144A) 5.375 2024 01		01/07/2014	J P MORGAN CHASE SECURITIES INC		250,000	250,000	.0	3FE
516806 AC 0	LAREDO PETROLEUM (144A) 5.625 2022 01		01/13/2014	BAS-MERRILL LYNCH		250,000	250,000	.0	4FE
55279H AE 0	MANUFACTURERS & TRADERS 2.300 2019 01		01/27/2014	J P MORGAN CHASE SECURITIES INC		998,310	1,000,000	.0	1FE
57636Q AB 0	MASTERCARD INC 3.375 2024 04		03/26/2014	CITIGROUP GLOBAL MARKETS		995,710	1,000,000	.0	1FE
581557 BE 4	MCKESSON CORP 3.796 2024 03		03/05/2014	BAS-MERRILL LYNCH		1,000,000	1,000,000	.0	2FE
585055 BC 9	MEDTRONIC INC 3.625 2024 03		03/07/2014	BAS-MERRILL LYNCH		1,003,510	1,000,000	1,510	1FE
594918 AT 1	MICROSOFT CORP 2.375 2023 05		03/18/2014	WELLS FARGO SECURITIES		932,060	1,000,000	9,236	1FE
595620 AK 1	MIDAMERICAN ENERGY CO 3.700 2023 09		01/16/2014	SCOTIA CAPITAL		1,015,820	1,000,000	12,642	1FE
595620 AM 7	MIDAMERICAN ENERGY CO 3.500 2024 10		03/31/2014	WELLS FARGO SECURITIES		995,110	1,000,000	.0	1FE
604059 AE 5	MINNESOTA MINING 6.375 2028 02		01/16/2014	STIFEL NICOLAUS & CO INC		1,403,721	1,100,000	30,582	1FE
608190 AJ 3	MOHAWK INDUSTRIES 3.850 2023 02		02/21/2014	J P MORGAN CHASE SECURITIES INC		978,580	1,000,000	2,674	2FE
60871R AC 4	MOLSON COORS 3.500 2022 05		01/10/2014	BARCLAYS CAPITAL INC		863,512	868,000	6,245	2FE
609207 AB 1	MONDELEZ INT INC 4.000 2024 02		01/09/2014	ROYAL BANK OF SCOTLAND		1,997,840	2,000,000	.0	2FE
61166W AE 1	MONSANTO CO 5.500 2025 08		01/14/2014	CIBC WORLD MARKETS		1,735,185	1,500,000	34,833	1FE
61746B DJ 2	MORGAN STANLEY 3.750 2023 02		01/22/2014	NOMURA SECURITIES INTL		979,160	1,000,000	15,833	1FE
61746B DM 5	MORGAN STANLEY 2.500 2019 01		01/21/2014	MORGAN STANLEY		996,320	1,000,000	.0	1FE
637432 MX 0	NATIONAL RURAL UTILITIES 2.150 2019 02		01/21/2014	J P MORGAN CHASE SECURITIES INC		999,570	1,000,000	.0	1FE
666807 BG 6	NORTHROP GRUMMAN 3.250 2023 08		02/11/2014	J P MORGAN CHASE SECURITIES INC		956,690	1,000,000	1,174	2FE
66989H AG 3	NOVARTIS CAPITAL 3.400 2024 05	R	02/18/2014	GOLDMAN SACHS & CO		2,978,610	3,000,000	.0	1FE
68235P AB 4	ONE GAS INC (144A) 3.610 2024 02		01/14/2014	VARIOUS		2,001,000	2,000,000	.0	1FE
695114 CR 7	PACIFICORP 3.600 2024 04		03/11/2014	mitsubishi securities (usa) inc		1,002,140	1,000,000	100	1FE

QE04.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
70959W AE 3	PENSKE AUTO GROUP 5.750 2022 10		01/24/2014	VARIOUS		928,875	905,000	16,086	4FE
713448 CM 8	PEPSICO INC 3.600 2024 03		02/25/2014	CITIGROUP GLOBAL MARKETS		2,994,750	3,000,000	0	1FE
737679 DG 2	POTOMAC ELECTRIC POWER 3.600 2024 03		03/11/2014	J P MORGAN CHASE SECURITIES INC		1,997,340	2,000,000	0	1FE
744533 BK 5	PUBLIC SERVICE OKLAHOMA 5.150 2019 12		02/10/2014	BAS-MERRILL LYNCH		343,535	304,000	3,131	2FE
74834L AV 2	QUEST DIAGNOSTIC 4.250 2024 04		03/12/2014	GOLDMAN SACHS & CO		995,540	1,000,000	0	2FE
779382 AR 1	ROWAN COMPANIES 4.750 2024 01		01/06/2014	BARCLAYS CAPITAL INC		998,980	1,000,000	0	2FE
810186 AK 2	SCOTTS MIRACLE 6.625 2020 12		01/14/2014	J P MORGAN CHASE SECURITIES INC		5,400,000	5,000,000	29,444	4FE
84603M XU 5	SOVEREIGN BANK 8.750 2018 05	R	02/14/2014	BNP PARIBAS		363,732	300,000	5,833	2FE
855244 AD 1	STARBUCKS CORP 3.850 2023 10		02/04/2014	BAS-MERRILL LYNCH		1,033,320	1,000,000	16,149	2FE
87612B AH 5	TARGA RESOURCES PARTNERS 6.875 2021 02		01/08/2014	DEUTSCHE BANC		1,077,500	1,000,000	30,938	3FE
883203 BU 4	TEXTRON INC 4.300 2024 03		01/23/2014	CITIGROUP GLOBAL MARKETS		1,996,020	2,000,000	0	2FE
88731E AF 7	TIME WARNER ENTERTAINMEN 8.375 2023 03		02/19/2014	BAS-MERRILL LYNCH		1,315,290	1,000,000	36,990	2FE
89236T BB 0	TOYOTA MOTOR CREDIT 2.100 2019 01	R	01/14/2014	DEUTSCHE BANC		999,150	1,000,000	0	1FE
907818 DV 7	UNION PACIFIC CO 3.750 2024 03		01/07/2014	BARCLAYS CAPITAL INC		992,470	1,000,000	0	2FE
91159H HG 8	US BANCORP 3.700 2024 01		01/28/2014	U S BANCORP		2,999,580	3,000,000	0	1FE
91879Q AK 5	VAIL RESORTS INC 6.500 2019 05		01/28/2014	BAS-MERRILL LYNCH		2,117,500	2,000,000	32,500	3FE
92553P AX 0	VIACOM INC 3.875 2024 04		03/04/2014	DEUTSCHE BANC		991,920	1,000,000	0	2FE
94974B FR 6	WELLS FARGO 3.000 2021 01		01/16/2014	WELLS FARGO SECURITIES		998,310	1,000,000	0	1FE
960413 AF 9	WESTLAKE CHEMICAL 3.600 2022 07		01/13/2014	BARCLAYS CAPITAL INC		2,218,512	2,299,000	230	2FE
962166 BV 5	WEYERHAEUSER CO 7.375 2019 10		02/14/2014	VARIOUS		2,762,109	2,261,000	53,321	2FE
962166 BW 3	WEYERHAEUSER CO 4.625 2023 09		02/13/2014	BARCLAYS CAPITAL INC		1,052,360	1,000,000	19,271	2FE
96332H CF 4	WHIRLPOOL CORP 3.700 2023 03		01/14/2014	BNP PARIBAS		976,700	1,000,000	13,978	2FE
963320 AR 7	WHIRLPOOL CORP 4.000 2024 03		02/20/2014	J P MORGAN CHASE SECURITIES INC		998,930	1,000,000	0	2FE
966387 AG 7	WHITING PETROLEUM CORP 5.000 2019 03		02/04/2014	MORGAN STANLEY		333,125	325,000	6,545	3FE
146303 AF 9	WILLIAM CARTER (144A) 5.250 2021 08		02/05/2014	BAS-MERRILL LYNCH		1,015,000	1,000,000	25,958	3FE
983130 AT 2	WYNN LAS VEGAS 5.375 2022 03		01/31/2014	CANTOR FITZGERALD		1,530,000	1,500,000	31,354	3FE
136385 AT 8	CANADIAN NATURAL RESOURC 3.800 2024 04	A	03/26/2014	BAS-MERRILL LYNCH		999,570	1,000,000	0	2FE
73755L AL 1	POTASH CORP 3.625 2024 03	A	03/04/2014	BAS-MERRILL LYNCH		991,110	1,000,000	0	1FE
86722T AA 0	SUNCOR INC 6.100 2018 06	A	01/03/2014	PIERPONT SECURITIES		697,140	600,000	3,762	2FE
002799 AN 4	ABBEE NATIONAL TREASURY 4.000 2024 03	F	03/10/2014	MORGAN STANLEY		1,986,640	2,000,000	0	1FE
067316 AC 3	BACARDI LTD (144A) 4.500 2021 01	F	01/16/2014	mitsubishi securities (usa) inc		264,648	250,000	219	2FE
06739F HT 1	BARCLAYS BANK PLC 2.500 2019 02	F	02/12/2014	BARCLAYS CAPITAL INC		999,950	1,000,000	0	1FE
05530Q AF 7	BAT INTL FINANCE (144A) 3.250 2022 06	F	01/06/2014	DEUTSCHE BANC		1,434,788	1,483,000	4,284	1FE
055451 AU 2	BHP FINANCE USA 3.850 2023 09	F	01/02/2014	GOLDMAN SACHS & CO		2,015,600	2,000,000	20,747	1FE
05579L AA 1	BNZ INTL FUNDING (144A) 2.350 2019 03	F	02/25/2014	GOLDMAN SACHS & CO		999,670	1,000,000	0	1FE
191241 AE 8	COCA-COLA FEMSA SAB CV 3.875 2023 11	F	01/13/2014	CITIGROUP GLOBAL MARKETS		998,180	1,000,000	5,920	1FE
294829 AA 4	ERICSSON LM 4.125 2022 05	F	03/20/2014	PIERPONT SECURITIES		509,090	500,000	7,448	2FE
453140 AB 1	IMPERIAL TOBACCO FINANCE 3.500 2023 02	F	01/02/2014	MORGAN STANLEY		941,360	1,000,000	14,194	2FE
685218 AA 7	ORANGE SA 2.750 2019 02	F	01/30/2014	BAS-MERRILL LYNCH		999,160	1,000,000	0	2FE
75625Q AB 5	RECKITT BENCKISER TSY (1 3.625 2023 09	F	01/27/2014	PIERPONT SECURITIES		1,064,198	1,060,000	13,555	1FE

QE04.3

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)
83051G AC 2	SKANDINAVISKA ENSKILDA B 2.375 2019 03.....	F.....	...03/18/2014	CITIGROUP GLOBAL MARKETS.....	.....	.....999,250	.....1,000,000	......0	1FE.....
89153V AE 9	TOTAL CAPITAL INTERNATIO 2.700 2023 01.....	F.....	...01/30/2014	BAS-MERRILL LYNCH.....	.....	.....549,683	.....580,000	......392	1FE.....
89153V AL 3	TOTAL CAPITAL INTERNATIO 3.750 2024 04.....	F.....	...01/08/2014	BARCLAYS CAPITAL INC.....	.....	.....1,984,980	.....2,000,000	......0	1FE.....
961214 CF 8	WESTPAC BANKING CORP 2.250 2019 07.....	F.....	...01/13/2014	CITIGROUP GLOBAL MARKETS.....	.....	.....998,640	.....1,000,000	......0	1FE.....
3899999	Total Bonds - Industrial and Miscellaneous.....					.....172,355,606	.....169,558,893	.....1,078,578	.....XXX.....
8399997	Total Bonds - Part 3.....					.....365,640,933	.....357,491,027	.....1,160,131	.....XXX.....
8399999	Total Bonds.....					.....365,640,933	.....357,491,027	.....1,160,131	.....XXX.....
Common Stocks - Industrial and Miscellaneous									
38173M 10 2	GOLUB CAPITAL BDC INC.....		...01/02/2014	DIST FROM PARTNERSHIP.....	.....165,845,000	.....3,169,298	.....XXX.....	......0	L.....
46617M 10 9	JGWPT HOLDINGS INC A.....		...02/05/2014	DIST FROM PARTNERSHIP.....	.....23,412,000	.....396,365	.....XXX.....	......0	L.....
9099999	Total Common Stocks - Industrial and Miscellaneous.....					.....3,565,663	.....XXX.....	......0	.....XXX.....
Common Stocks - Parent, Subsidiaries and Affiliates									
99C001 19 7	8527512 CANADA INC.....	A.....	...02/18/2014	DIRECT WITH COMPANY.....	.....953,000	.....8,697,477	.....XXX.....	......0	J.....
9199999	Total Common Stocks - Parent, Subsidiaries and Affiliates.....					.....8,697,477	.....XXX.....	......0	.....XXX.....
9799997	Total Common Stocks - Part 3.....					.....12,263,141	.....XXX.....	......0	.....XXX.....
9799999	Total Common Stocks.....					.....12,263,141	.....XXX.....	......0	.....XXX.....
9899999	Total Preferred and Common Stocks.....					.....12,263,141	.....XXX.....	......0	.....XXX.....
9999999	Total Bonds, Preferred and Common Stocks.....					.....377,904,074	.....XXX.....	.....1,160,131	.....XXX.....

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

QE04.4

SCHEDULE D - PART 4

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

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

Bonds - U.S. Government

QE05

797224	AA 0	SAN CLEMENTE	3.585	02/27/2014	REDEEMED		97,461	97,461	97,461	97,461	0	0	0	0	0	97,461	0	0	0	873	08/27/2021	1
36202F	2L 9	GNMA II PASS #00005279	3.500	03/20/2014	PAID ON PRINCIPAL		540,117	540,117	561,974	561,238	0	(21,121)	0	(21,121)	0	540,117	0	0	0	3,013	01/20/2042	1
36202F	3M 6	GNMA II PASS #00005304	3.500	03/20/2014	PAID ON PRINCIPAL		545,692	545,692	575,279	574,723	0	(29,031)	0	(29,031)	0	545,692	0	0	0	3,132	02/20/2042	1
36202F	4Q 6	GNMA II PASS #00005331	3.500	03/20/2014	PAID ON PRINCIPAL		526,011	526,011	552,147	551,701	0	(25,691)	0	(25,691)	0	526,011	0	0	0	3,051	03/20/2042	1
36216G	CH 9	GNMA II PASS #163972	9.000	03/20/2014	PAID ON PRINCIPAL		2,741	2,741	2,929	2,795	0	(54)	0	(54)	0	2,741	0	0	0	41	04/20/2016	1
362161	EL 1	GNMA II PASS #180239	9.000	03/20/2014	PAID ON PRINCIPAL		1,166	1,166	1,246	1,202	0	(35)	0	(35)	0	1,166	0	0	0	18	02/20/2017	1
362165	Y5 5	GNMA II PASS #184432	9.000	03/20/2014	PAID ON PRINCIPAL		2,460	2,460	2,628	2,493	0	(33)	0	(33)	0	2,460	0	0	0	37	12/20/2016	1
36219Y	W3 6	GNMA II PASS #263566	9.000	03/20/2014	PAID ON PRINCIPAL		1,318	1,318	1,409	1,360	0	(41)	0	(41)	0	1,318	0	0	0	20	10/20/2018	1
36220M	D6 3	GNMA II PASS #281925	9.000	03/20/2014	PAID ON PRINCIPAL		910	910	973	942	0	(32)	0	(32)	0	910	0	0	0	14	10/20/2019	1
36202D	6D 8	GNMA II PASS #3568	5.000	03/20/2014	PAID ON PRINCIPAL		249,077	249,077	239,060	241,944	0	7,133	0	7,133	0	249,077	0	0	0	1,979	06/20/2034	1
36202E	CM 9	GNMA II PASS #3676	4.500	03/20/2014	PAID ON PRINCIPAL		47,750	47,750	45,325	45,753	0	1,997	0	1,997	0	47,750	0	0	0	363	02/20/2035	1
36202E	EU 9	GNMA II PASS #3747	5.000	03/20/2014	PAID ON PRINCIPAL		244,015	244,015	237,152	238,897	0	5,118	0	5,118	0	244,015	0	0	0	1,900	08/20/2035	1
36202E	FM 6	GNMA II PASS #3772	5.000	03/20/2014	PAID ON PRINCIPAL		207,137	207,137	202,573	203,699	0	3,437	0	3,437	0	207,137	0	0	0	1,767	10/20/2035	1
36216F	HQ 6	GNMA PASS TH #163239	9.000	03/15/2014	PAID ON PRINCIPAL		69	69	74	73	0	(4)	0	(4)	0	69	0	0	0	1	04/15/2020	1
362160	6H 1	GNMA PASS TH #180072	9.000	03/15/2014	PAID ON PRINCIPAL		30	30	32	31	0	(1)	0	(1)	0	30	0	0	0	0	08/15/2021	1
36220E	BG 1	GNMA PASS TH #275539	9.000	03/15/2014	PAID ON PRINCIPAL		226	226	241	233	0	(7)	0	(7)	0	226	0	0	0	3	01/15/2020	1
36220M	HV 4	GNMA PASS TH #282044	9.000	03/15/2014	PAID ON PRINCIPAL		50	50	53	52	0	(2)	0	(2)	0	50	0	0	0	1	01/15/2020	1
36220P	P2 2	GNMA PASS TH #284041	9.000	03/15/2014	PAID ON PRINCIPAL		63	63	68	66	0	(3)	0	(3)	0	63	0	0	0	1	02/15/2020	1
36220Q	CW 8	GNMA PASS TH #284585	9.000	03/15/2014	PAID ON PRINCIPAL		41	41	43	42	0	(2)	0	(2)	0	41	0	0	0	1	01/15/2020	1
36220Q	J3 5	GNMA PASS TH #284782	9.000	03/15/2014	PAID ON PRINCIPAL		6	6	7	6	0	(0)	0	(0)	0	6	0	0	0	0	01/15/2020	1
36220R	6S 2	GNMA PASS TH #286281	9.000	03/15/2014	PAID ON PRINCIPAL		17	17	19	18	0	(1)	0	(1)	0	17	0	0	0	0	01/15/2020	1
36220U	ZA 2	GNMA PASS TH #288837	9.000	03/15/2014	PAID ON PRINCIPAL		53	53	57	55	0	(2)	0	(2)	0	53	0	0	0	1	04/15/2020	1
36220W	QZ 3	GNMA PASS TH #290372	9.000	03/15/2014	PAID ON PRINCIPAL		45	45	48	47	0	(2)	0	(2)	0	45	0	0	0	1	09/15/2020	1
36220W	U5 4	GNMA PASS TH #290504	9.000	03/15/2014	PAID ON PRINCIPAL		118	118	126	121	0	(2)	0	(2)	0	118	0	0	0	2	12/15/2020	1
36223G	WQ 8	GNMA PASS TH #307655	9.000	03/15/2014	PAID ON PRINCIPAL		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	08/15/2021	1
36223K	6F 2	GNMA PASS TH #310570	9.000	03/15/2014	PAID ON PRINCIPAL		114	114	121	120	0	(6)	0	(6)	0	114	0	0	0	2	08/15/2021	1
36223M	FK 7	GNMA PASS TH #311670	9.000	03/15/2014	PAID ON PRINCIPAL		22	22	23	22	0	(1)	0	(1)	0	22	0	0	0	0	08/15/2021	1
36223N	UA 0	GNMA PASS TH #312977	9.000	03/15/2014	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	11/15/2021	1
36205W	QV 1	GNMA PASS TH #402868	9.000	03/15/2014	PAID ON PRINCIPAL		242	242	258	252	0	(10)	0	(10)	0	242	0	0	0	4	06/15/2024	1
36213C	YY 0	GNMA PASS TH #550727	5.000	03/15/2014	PAID ON PRINCIPAL		149,804	149,804	147,463	148,059	0	1,745	0	1,745	0	149,804	0	0	0	1,096	11/15/2035	1
36290R	U6 8	GNMA PASS TH #615405	4.500	03/15/2014	PAID ON PRINCIPAL		69,191	69,191	67,094	67,354	0	1,837	0	1,837	0	69,191	0	0	0	519	08/15/2033	1
36291A	DH 9	GNMA PASS TH #622104	4.500	03/15/2014	PAID ON PRINCIPAL		14,768	14,768	14,320	14,384	0	383	0	383	0	14,768	0	0	0	112	09/15/2033	1
36292F	H6 7	GNMA PASS TH #647453	5.000	03/15/2014	PAID ON PRINCIPAL		102,133	102,133	100,537	101,000	0	1,133	0	1,133	0	102,133	0	0	0	1,190	10/15/2035	1
36225A	ER 7	GNMA PASS TH #780144	7.000	03/15/2014	PAID ON PRINCIPAL		19,182	19,182	18,301	18,644	0	538	0	538	0	19,182	0	0	0	221	07/15/2024	1
38373R	SY 6	GNR 2001-40 Z CMO	6.000	03/20/2014	PAID ON PRINCIPAL		216,441	216,441	189,129	206,291	0	10,150	0	10,150	0	216,441	0	0	0	1,876	08/20/2031	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
38375B SH 6	GNR 2012-H11 CA CMO 1.750		03/20/2014	PAID ON PRINCIPAL		251,846	251,846	257,415	256,175	0	(4,330)	0	(4,330)	0	251,846	0	0	0	948	04/20/2062	1
38375B B7 6	GNR 2012-H30 VA CMO 1.750		03/20/2014	PAID ON PRINCIPAL		8,831	8,831	8,766	8,776	0	55	0	55	0	8,831	0	0	0	26	12/20/2062	1
36225C BX 3	G2 (ARM) #80053 1.625		03/20/2014	PAID ON PRINCIPAL		119	119	120	119	0	0	0	0	0	119	0	0	0	0	03/20/2027	1
36225C CN 4	G2 (ARM) #80076 1.625		03/20/2014	PAID ON PRINCIPAL		200	200	202	199	0	1	0	1	0	200	0	0	0	1	05/20/2027	1
000000 00 0	FHA AMER SAV BANK 88-4 6.930		03/25/2014	PAID ON PRINCIPAL		284,087	284,087	264,201	280,263	0	3,823	0	3,823	0	284,087	0	0	0	3,649	11/25/2016	1
000000 00 0	FHA GOLDOME 87-11 PROJ 6.875		02/25/2014	PAID ON PRINCIPAL		36,949	36,949	36,856	36,773	0	176	0	176	0	36,949	0	0	0	359	03/25/2014	1
52517# AD 5	FHA LEHMAN 92-A PROJ L 6.930		03/25/2014	PAID ON PRINCIPAL		177,238	177,238	166,255	176,776	0	462	0	462	0	177,238	0	0	0	2,079	07/25/2017	1
000000 00 0	FHA MERRILL LYNCH 185- 6.810		03/25/2014	PAID ON PRINCIPAL		32,229	32,229	29,006	31,111	0	1,118	0	1,118	0	32,229	0	0	0	367	10/25/2018	1
69330@ AA 2	FHA PAXTON FINANCIAL 6 6.400		03/25/2014	VARIOUS		4,511	4,511	4,376	4,507	0	4	0	4	0	4,511	0	1	1	49	03/25/2014	1
000000 00 0	FHA USGI GIFHA TOWERS 6.930		01/25/2014	PAID ON PRINCIPAL		116,466	116,466	107,786	115,436	0	1,030	0	1,030	0	116,466	0	0	0	426	10/25/2014	1
000000 00 0	FHA USGI 2067 6.930		03/25/2014	PAID ON PRINCIPAL		47,785	47,785	44,224	47,401	0	385	0	385	0	47,785	0	0	0	553	09/25/2014	1
83162C UP 6	SBAP 2012-20B 1 2.630		02/01/2014	PAID ON PRINCIPAL		221,572	221,572	221,572	221,653	0	(81)	0	(81)	0	221,572	0	0	0	3,000	02/01/2032	1
0599999. Total Bonds - U.S Government						4,220,321	4,220,321	4,198,966	4,260,286	0	(39,966)	0	(39,966)	0	4,220,320	0	1	1	32,695	XXX	XXX

QE05.1

Bonds - U.S. States, Territories and Possessions

574192 UQ 1	MARYLAND GENERAL OBLIG 5.250		03/01/2014	MATURED		6,345,000	6,345,000	7,156,843	6,360,010	0	(15,010)	0	(15,010)	0	6,345,000	0	0	0	166,556	03/01/2014	1FE
677519 3U 2	OHIO COMMON SCHOOLS GE 5.000		03/15/2014	REDEEMED		11,120,000	11,120,000	12,025,168	11,142,097	0	(22,097)	0	(22,097)	0	11,120,000	0	0	0	278,000	03/15/2018	1FE
677519 3V 0	OHIO COMMON SCHOOLS GE 5.000		03/15/2014	REDEEMED		10,175,000	10,175,000	10,936,701	10,193,595	0	(18,595)	0	(18,595)	0	10,175,000	0	0	0	254,375	03/15/2019	1FE
677519 3W 8	OHIO COMMON SCHOOLS GE 5.000		03/15/2014	REDEEMED		12,260,000	12,260,000	13,088,286	12,280,043	0	(20,043)	0	(20,043)	0	12,260,000	0	0	0	306,500	03/15/2020	1FE
924258 JU 1	VERMONT GENERAL OBLIGA 5.000		02/01/2014	MATURED		6,000,000	6,000,000	6,730,060	6,006,862	0	(6,862)	0	(6,862)	0	6,000,000	0	0	0	150,000	02/01/2014	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						45,900,000	45,900,000	49,937,057	45,982,607	0	(82,607)	0	(82,607)	0	45,900,000	0	0	0	1,155,431	XXX	XXX

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

114889 TL 2	BROWARD CO PARKS & LAN 5.000		01/01/2014	REDEEMED		3,000,000	3,000,000	3,136,920	3,000,000	0	0	0	0	0	3,000,000	0	0	0	75,000	01/01/2022	1FE
184540 ZR 6	CLEAR CREEK ISD GO S20 4.375		02/15/2014	REDEEMED		7,000,000	7,000,000	6,581,890	6,966,940	0	33,060	0	33,060	0	7,000,000	0	0	0	153,125	02/15/2026	1FE
235308 FU 2	DALLAS ISD GO S2004 (P) 5.000		02/15/2014	REDEEMED		7,665,000	7,665,000	8,289,927	7,673,989	0	(8,989)	0	(8,989)	0	7,665,000	0	0	0	191,625	02/15/2017	1FE
235308 FV 0	DALLAS ISD GO S2004 (P) 5.000		02/15/2014	REDEEMED		6,710,000	6,710,000	7,211,371	6,717,070	0	(7,070)	0	(7,070)	0	6,710,000	0	0	0	167,750	02/15/2018	1FE
484873 EQ 3	KANSAS CITY GENERAL OB 5.000		02/01/2014	REDEEMED		5,950,000	5,950,000	6,407,079	5,954,434	0	(4,434)	0	(4,434)	0	5,950,000	0	0	0	148,750	02/01/2018	1FE
484873 ER 1	KANSAS CITY GENERAL OB 5.000		02/01/2014	REDEEMED		6,575,000	6,575,000	7,032,226	6,579,415	0	(4,415)	0	(4,415)	0	6,575,000	0	0	0	164,375	02/01/2019	1FE
484873 ES 9	KANSAS CITY GENERAL OB 5.000		02/01/2014	REDEEMED		7,250,000	7,250,000	7,701,820	7,254,333	0	(4,333)	0	(4,333)	0	7,250,000	0	0	0	181,250	02/01/2020	1FE
484873 ET 7	KANSAS CITY GENERAL OB 5.000		02/01/2014	REDEEMED		7,880,000	7,880,000	8,302,132	7,883,961	0	(3,961)	0	(3,961)	0	7,880,000	0	0	0	197,000	02/01/2021	1FE
484873 EU 4	KANSAS CITY GENERAL OB 5.000		02/01/2014	REDEEMED		8,610,000	8,610,000	9,083,636	8,614,444	0	(4,444)	0	(4,444)	0	8,610,000	0	0	0	215,250	02/01/2022	1FE
512445 SC 2	LAKEVILLE GENERAL OBLI 5.000		02/01/2014	MATURED		450,000	450,000	473,886	450,319	0	(319)	0	(319)	0	450,000	0	0	0	11,250	02/01/2014	1FE
64966C F3 0	NEW YORK CITY GENERAL 5.250		02/01/2014	REDEEMED		5,785,000	5,785,000	6,342,848	5,790,261	0	(5,261)	0	(5,261)	0	5,785,000	0	0	0	151,856	08/01/2015	1FE
737050 UU 6	PORTSMOUTH GENERAL OBL 5.000		01/15/2014	MATURED		1,270,000	1,270,000	1,409,268	1,271,232	0	(1,232)	0	(1,232)	0	1,270,000	0	0	0	31,750	01/15/2014	1FE
930863 ZF 5	WAKE CO GENERAL OBLIGA 5.000		03/01/2014	MATURED		10,000,000	10,000,000	11,259,100	10,024,108	0	(24,108)	0	(24,108)	0	10,000,000	0	0	0	250,000	03/01/2014	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						78,145,000	78,145,000	83,232,103	78,180,506	0	(35,506)	0	(35,506)	0	78,145,000	0	0	0	1,938,981	XXX	XXX

SCHEDULE D - PART 4

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

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

Bonds - U.S. Special Revenue and Special Assessment

QE05.2

45200F	EG 0		03/04/2014	GOLDMAN SACHS & CO.....		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	483	07/01/2038	1FE....
454898	HW 0		01/01/2014	REDEEMED.....		2,650,000	2,650,000	3,096,393	2,739,594	0	(89,594)	0	(89,594)	0	2,650,000	0	0	0	72,875	01/01/2016	1FE....
646139	XE 0		01/01/2014	REDEEMED.....		2,920,000	2,920,000	3,258,441	2,990,340	0	(70,340)	0	(70,340)	0	2,920,000	0	0	0	94,900	01/01/2016	1.....
64971Q	FT 5		03/06/2014	REDEEMED.....		105,000	105,000	113,607	105,000	0	0	0	0	0	105,000	0	0	0	3,292	02/01/2018	1FE....
658546	TE 6		02/15/2014	MATURED.....		2,000,000	2,000,000	2,254,520	2,009,880	0	(9,880)	0	(9,880)	0	2,000,000	0	0	0	57,500	02/15/2014	1FE....
837147	ZR 1		01/01/2014	REDEEMED.....		5,000,000	5,000,000	5,465,500	5,000,000	0	0	0	0	0	5,000,000	0	0	0	125,000	01/01/2016	1FE....
837147	ZS 9		01/01/2014	REDEEMED.....		7,040,000	7,040,000	7,630,163	7,040,000	0	0	0	0	0	7,040,000	0	0	0	176,000	01/01/2017	1FE....
896029	YE 9		01/01/2014	REDEEMED.....		530,000	530,000	571,992	539,808	0	(9,808)	0	(9,808)	0	530,000	0	0	0	14,575	01/01/2017	1.....
05053*	AA 3		03/15/2014	REDEEMED.....		10,898	10,898	10,898	10,898	0	0	0	0	0	10,898	0	0	0	135	04/15/2021	5*
3128QG	CC 4	FH (3/1 ARM) #1N0067 2.515.....	03/15/2014	PAID ON PRINCIPAL.....		272,038	272,038	273,016	270,965	0	1,073	0	1,073	0	272,038	0	0	0	576	03/15/2035	1.....
3128JR	G4 2	FH (3/1 ARM) #847419 2.554.....	03/15/2014	PAID ON PRINCIPAL.....		11,548	11,548	11,497	11,490	0	58	0	58	0	11,548	0	0	0	56	03/15/2035	1.....
3128JR	KQ 8	FH (5/1 ARM) #847503 2.469.....	03/15/2014	PAID ON PRINCIPAL.....		123,152	123,152	120,949	122,255	0	897	0	897	0	123,152	0	0	0	453	12/15/2035	1.....
31296S	DY 9	FHLMC GOLD PASSTHRU 5.000.....	03/15/2014	PAID ON PRINCIPAL.....		46,005	46,005	45,861	45,869	0	136	0	136	0	46,005	0	0	0	298	01/15/2034	1.....
31292G	5P 7	FHLMC GOLD PASSTHRU 7.500.....	03/15/2014	PAID ON PRINCIPAL.....		322	322	337	353	0	(30)	0	(30)	0	322	0	0	0	5	07/15/2029	1.....
31292H	AK 0	FHLMC GOLD PASSTHRU 7.500.....	03/15/2014	PAID ON PRINCIPAL.....		1,989	1,989	2,085	2,225	0	(237)	0	(237)	0	1,989	0	0	0	21	01/15/2030	1.....
31292H	AW 4	FHLMC GOLD PASSTHRU 7.500.....	03/15/2014	PAID ON PRINCIPAL.....		820	820	860	916	0	(96)	0	(96)	0	820	0	0	0	8	02/15/2030	1.....
31292H	CY 8	FHLMC GOLD PASSTHRU 7.500.....	03/15/2014	PAID ON PRINCIPAL.....		482	482	505	548	0	(66)	0	(66)	0	482	0	0	0	9	05/15/2030	1.....
31292H	J8 8	FHLMC GOLD PASSTHRU 7.500.....	03/15/2014	PAID ON PRINCIPAL.....		1,368	1,368	1,434	1,509	0	(141)	0	(141)	0	1,368	0	0	0	25	05/15/2031	1.....
31292H	MW 1	FHLMC GOLD PASSTHRU 7.500.....	03/15/2014	PAID ON PRINCIPAL.....		54	54	57	60	0	(6)	0	(6)	0	54	0	0	0	1	10/15/2031	1.....
31292H	NH 3	FHLMC GOLD PASSTHRU 6.000.....	03/15/2014	PAID ON PRINCIPAL.....		1,740	1,740	1,786	1,804	0	(65)	0	(65)	0	1,740	0	0	0	18	02/15/2032	1.....
31293E	QB 9	FHLMC GOLD PASSTHRU 6.000.....	03/15/2014	PAID ON PRINCIPAL.....		200	200	205	207	0	(7)	0	(7)	0	200	0	0	0	2	12/15/2028	1.....
31293J	ZX 0	FHLMC GOLD PASSTHRU 6.000.....	03/15/2014	PAID ON PRINCIPAL.....		2,999	2,999	3,067	3,104	0	(105)	0	(105)	0	2,999	0	0	0	27	04/15/2029	1.....
31293K	PD 2	FHLMC GOLD PASSTHRU 6.000.....	03/15/2014	PAID ON PRINCIPAL.....		48	48	49	49	0	(2)	0	(2)	0	48	0	0	0	0	02/15/2029	1.....
31293T	FF 9	FHLMC GOLD PASSTHRU 7.000.....	03/15/2014	PAID ON PRINCIPAL.....		181	181	191	203	0	(22)	0	(22)	0	181	0	0	0	2	07/15/2029	1.....
31293W	X9 6	FHLMC GOLD PASSTHRU 7.500.....	03/15/2014	PAID ON PRINCIPAL.....		148	148	155	169	0	(21)	0	(21)	0	148	0	0	0	2	10/15/2029	1.....
31293Y	C3 8	FHLMC GOLD PASSTHRU 7.500.....	03/15/2014	PAID ON PRINCIPAL.....		77	77	80	84	0	(7)	0	(7)	0	77	0	0	0	1	10/15/2029	1.....
31294B	NA 9	FHLMC GOLD PASSTHRU 7.500.....	03/15/2014	PAID ON PRINCIPAL.....		16	16	17	18	0	(2)	0	(2)	0	16	0	0	0	0	12/15/2029	1.....
31294B	5Z 4	FHLMC GOLD PASSTHRU 7.500.....	03/15/2014	PAID ON PRINCIPAL.....		15	15	15	17	0	(2)	0	(2)	0	15	0	0	0	0	01/15/2030	1.....
31294B	6B 6	FHLMC GOLD PASSTHRU 7.500.....	03/15/2014	PAID ON PRINCIPAL.....		9	9	10	10	0	(1)	0	(1)	0	9	0	0	0	0	01/15/2030	1.....
31294B	6K 6	FHLMC GOLD PASSTHRU 7.500.....	03/15/2014	PAID ON PRINCIPAL.....		81	81	85	92	0	(12)	0	(12)	0	81	0	0	0	1	01/15/2030	1.....
31294C	TC 7	FHLMC GOLD PASSTHRU 7.500.....	03/15/2014	PAID ON PRINCIPAL.....		34	34	36	38	0	(4)	0	(4)	0	34	0	0	0	0	01/15/2030	1.....
31294F	PS 9	FHLMC GOLD PASSTHRU 7.500.....	03/15/2014	PAID ON PRINCIPAL.....		28	28	29	32	0	(4)	0	(4)	0	28	0	0	0	0	05/15/2030	1.....
31294F	RD 0	FHLMC GOLD PASSTHRU 7.500.....	03/15/2014	PAID ON PRINCIPAL.....		32	32	33	38	0	(6)	0	(6)	0	32	0	0	0	0	06/15/2030	1.....
31297X	TB 0	FHLMC GOLD PASSTHRU 7.500.....	03/15/2014	PAID ON PRINCIPAL.....		9	9	10	11	0	(2)	0	(2)	0	9	0	0	0	0	07/15/2030	1.....
31297Y	H2 1	FHLMC GOLD PASSTHRU 7.500.....	03/15/2014	PAID ON PRINCIPAL.....		34	34	36	38	0	(5)	0	(5)	0	34	0	0	0	0	08/15/2030	1.....

SCHEDULE D - PART 4

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

QE05.3

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31297Y PS 5	FHLMC GOLD PASSTHRU	7.500	03/15/2014	PAID ON PRINCIPAL		7	7	8	8	0	(1)	0	(1)	0	7	0	0	0	0	08/15/2030	1
31297Y UU 4	FHLMC GOLD PASSTHRU	7.500	03/15/2014	PAID ON PRINCIPAL		177	177	186	202	0	(25)	0	(25)	0	177	0	0	0	0	08/15/2030	1
31298B LH 2	FHLMC GOLD PASSTHRU	7.500	03/15/2014	PAID ON PRINCIPAL		50	50	53	54	0	(4)	0	(4)	0	50	0	0	0	0	07/15/2030	1
31298E PP 4	FHLMC GOLD PASSTHRU	7.500	03/15/2014	PAID ON PRINCIPAL		53	53	56	61	0	(8)	0	(8)	0	53	0	0	0	0	12/15/2030	1
31298E V7 7	FHLMC GOLD PASSTHRU	7.500	03/15/2014	PAID ON PRINCIPAL		71	71	74	82	0	(12)	0	(12)	0	71	0	0	0	0	12/15/2030	1
31298F BX 9	FHLMC GOLD PASSTHRU	7.500	03/15/2014	PAID ON PRINCIPAL		46	46	48	50	0	(4)	0	(4)	0	46	0	0	0	0	01/15/2031	1
31298F VZ 2	FHLMC GOLD PASSTHRU	7.500	03/15/2014	PAID ON PRINCIPAL		27	27	28	30	0	(3)	0	(3)	0	27	0	0	0	0	01/15/2031	1
31298F ZZ 8	FHLMC GOLD PASSTHRU	7.500	03/15/2014	PAID ON PRINCIPAL		131	131	137	148	0	(17)	0	(17)	0	131	0	0	0	0	01/15/2031	1
31298G CY 4	FHLMC GOLD PASSTHRU	7.500	03/15/2014	PAID ON PRINCIPAL		44	44	46	51	0	(6)	0	(6)	0	44	0	0	0	0	02/15/2031	1
31298M 6U 6	FHLMC GOLD PASSTHRU	6.000	03/15/2014	PAID ON PRINCIPAL		4,001	4,001	4,107	4,221	0	(220)	0	(220)	0	4,001	0	0	0	0	07/15/2031	1
31298S UJ 1	FHLMC GOLD PASSTHRU	7.500	03/15/2014	PAID ON PRINCIPAL		591	591	618	636	0	(45)	0	(45)	0	591	0	0	0	0	08/15/2031	1
31298T 4J 8	FHLMC GOLD PASSTHRU	7.500	03/15/2014	PAID ON PRINCIPAL		1	1	2	2	0	(0)	0	(0)	0	1	0	0	0	0	05/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU	7.500	03/15/2014	PAID ON PRINCIPAL		337	337	353	369	0	(32)	0	(32)	0	337	0	0	0	0	09/15/2031	1
31298V XA 0	FHLMC GOLD PASSTHRU	7.500	03/15/2014	PAID ON PRINCIPAL		4	4	4	4	0	(0)	0	(0)	0	4	0	0	0	0	10/15/2031	1
31287L HB 1	FHLMC GOLD PASSTHRU	6.000	03/15/2014	PAID ON PRINCIPAL		93	93	95	99	0	(6)	0	(6)	0	93	0	0	0	0	12/15/2031	1
31287R S7 5	FHLMC GOLD PASSTHRU	7.500	03/15/2014	PAID ON PRINCIPAL		611	611	641	664	0	(53)	0	(53)	0	611	0	0	0	0	04/15/2032	1
31287R ZL 6	FHLMC GOLD PASSTHRU	7.500	03/15/2014	PAID ON PRINCIPAL		98	98	103	115	0	(17)	0	(17)	0	98	0	0	0	0	04/15/2032	1
31287R Z7 7	FHLMC GOLD PASSTHRU	7.500	03/15/2014	PAID ON PRINCIPAL		42	42	44	45	0	(3)	0	(3)	0	42	0	0	0	0	04/15/2032	1
31287S GA 9	FHLMC GOLD PASSTHRU	6.000	03/15/2014	PAID ON PRINCIPAL		7,690	7,690	7,865	8,008	0	(318)	0	(318)	0	7,690	0	0	0	0	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU	6.000	03/15/2014	PAID ON PRINCIPAL		5,089	5,089	5,224	5,276	0	(187)	0	(187)	0	5,089	0	0	0	0	09/15/2032	1
31287X P6 7	FHLMC GOLD PASSTHRU	6.000	03/15/2014	PAID ON PRINCIPAL		165	165	169	170	0	(6)	0	(6)	0	165	0	0	0	0	08/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU	6.000	03/15/2014	PAID ON PRINCIPAL		9,621	9,621	9,894	10,166	0	(545)	0	(545)	0	9,621	0	0	0	0	10/15/2032	1
31288B LZ 4	FHLMC GOLD PASSTHRU	6.000	03/15/2014	PAID ON PRINCIPAL		1,165	1,165	1,196	1,211	0	(46)	0	(46)	0	1,165	0	0	0	0	11/15/2032	1
31288E C7 0	FHLMC GOLD PASSTHRU	6.000	03/15/2014	PAID ON PRINCIPAL		1,642	1,642	1,686	1,705	0	(62)	0	(62)	0	1,642	0	0	0	0	01/15/2033	1
31288E 6E 2	FHLMC GOLD PASSTHRU	6.000	03/15/2014	PAID ON PRINCIPAL		17,763	17,763	18,268	18,494	0	(731)	0	(731)	0	17,763	0	0	0	0	02/15/2033	1
31288E 7G 6	FHLMC GOLD PASSTHRU	6.000	03/15/2014	PAID ON PRINCIPAL		42,328	42,328	43,451	44,062	0	(1,734)	0	(1,734)	0	42,328	0	0	0	0	01/15/2033	1
31288H CW 8	FHLMC GOLD PASSTHRU	6.000	03/15/2014	PAID ON PRINCIPAL		87	87	89	92	0	(5)	0	(5)	0	87	0	0	0	0	03/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU	6.000	03/15/2014	PAID ON PRINCIPAL		278	278	285	286	0	(9)	0	(9)	0	278	0	0	0	0	03/15/2033	1
31335G BT 1	FHLMC GOLD PASSTHRU	7.000	03/15/2014	PAID ON PRINCIPAL		198	198	193	194	0	3	0	3	0	198	0	0	0	0	08/15/2023	1
31335G BZ 7	FHLMC GOLD PASSTHRU	7.000	03/15/2014	PAID ON PRINCIPAL		85	85	83	84	0	1	0	1	0	85	0	0	0	0	09/15/2023	1
31335G CA 1	FHLMC GOLD PASSTHRU	7.000	03/15/2014	PAID ON PRINCIPAL		117	117	114	116	0	2	0	2	0	117	0	0	0	0	10/15/2023	1
31335H TT 0	FHLMC GOLD PASSTHRU	6.000	03/15/2014	PAID ON PRINCIPAL		6,811	6,811	6,978	6,988	0	(178)	0	(178)	0	6,811	0	0	0	0	06/15/2022	1
313974 LY 1	FHLMC GOLD PASSTHRU	7.000	03/15/2014	PAID ON PRINCIPAL		17	17	17	17	0	0	0	0	0	17	0	0	0	0	06/15/2023	1
313980 NP 5	FHLMC GOLD PASSTHRU	7.000	03/15/2014	PAID ON PRINCIPAL		2,006	2,006	1,956	1,978	0	28	0	28	0	2,006	0	0	0	0	09/15/2023	1
313983 2A 5	FHLMC GOLD PASSTHRU	7.000	03/15/2014	PAID ON PRINCIPAL		74	74	72	72	0	1	0	1	0	74	0	0	0	0	11/15/2023	1
313984 7K 6	FHLMC GOLD PASSTHRU	7.000	03/15/2014	PAID ON PRINCIPAL		92	92	90	91	0	1	0	1	0	92	0	0	0	0	11/15/2023	1

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

QE05.4

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)
313986 JN 2	FHLMC GOLD PASSTHRU	7.000	03/15/2014	PAID ON PRINCIPAL		66	66	64	65	0	1	0	1	0	66	0	0	0	1	12/15/2023	1
313986 TU 5	FHLMC GOLD PASSTHRU	7.000	03/15/2014	PAID ON PRINCIPAL		11	11	11	11	0	0	0	0	0	11	0	0	0	0	12/15/2023	1
31356F JE 2	FHLMC GOLD PASSTHRU	7.000	03/15/2014	PAID ON PRINCIPAL		106	106	103	104	0	2	0	2	0	106	0	0	0	1	04/15/2023	1
3128GK RX 4	FHLMC GOLD PASSTHRU	5.500	03/15/2014	PAID ON PRINCIPAL		5,753	5,753	5,756	5,745	0	7	0	7	0	5,753	0	0	0	53	05/15/2016	1
3128GK TP 9	FHLMC GOLD PASSTHRU	5.500	03/15/2014	PAID ON PRINCIPAL		11,337	11,337	11,344	11,325	0	12	0	12	0	11,337	0	0	0	105	04/15/2016	1
3128H4 H9 3	FHLMC GOLD PASSTHRU	5.000	03/15/2014	PAID ON PRINCIPAL		15,031	15,031	15,261	15,110	0	(79)	0	(79)	0	15,031	0	0	0	125	05/15/2018	1
3128H4 UX 5	FHLMC GOLD PASSTHRU	5.000	03/15/2014	PAID ON PRINCIPAL		3,114	3,114	3,162	3,131	0	(16)	0	(16)	0	3,114	0	0	0	33	06/15/2018	1
3128H4 5W 5	FHLMC GOLD PASSTHRU	5.000	03/15/2014	PAID ON PRINCIPAL		1,686	1,686	1,712	1,697	0	(11)	0	(11)	0	1,686	0	0	0	18	06/15/2018	1
3128H5 AQ 9	FHLMC GOLD PASSTHRU	5.000	03/15/2014	PAID ON PRINCIPAL		1,257	1,257	1,276	1,264	0	(8)	0	(8)	0	1,257	0	0	0	10	06/15/2018	1
3128H6 BH 6	FHLMC GOLD PASSTHRU	5.000	03/15/2014	PAID ON PRINCIPAL		17,417	17,417	17,684	17,510	0	(93)	0	(93)	0	17,417	0	0	0	145	07/15/2018	1
3128H6 BP 8	FHLMC GOLD PASSTHRU	5.000	03/15/2014	PAID ON PRINCIPAL		13,690	13,690	13,900	13,752	0	(62)	0	(62)	0	13,690	0	0	0	114	07/15/2018	1
31283H GS 8	FHLMC GOLD PASSTHRU	7.500	03/15/2014	PAID ON PRINCIPAL		265	265	278	302	0	(37)	0	(37)	0	265	0	0	0	3	03/15/2030	1
31283H QF 5	FHLMC GOLD PASSTHRU	7.500	03/15/2014	PAID ON PRINCIPAL		1,080	1,080	1,133	1,208	0	(128)	0	(128)	0	1,080	0	0	0	13	12/15/2031	1
31283H WY 7	FHLMC GOLD PASSTHRU	5.500	03/15/2014	PAID ON PRINCIPAL		787,361	787,361	785,482	785,326	0	2,034	0	2,034	0	787,361	0	0	0	6,879	06/15/2033	1
31283H WZ 4	FHLMC GOLD PASSTHRU	6.000	03/15/2014	PAID ON PRINCIPAL		88,027	88,027	90,292	90,487	0	(2,460)	0	(2,460)	0	88,027	0	0	0	863	04/15/2033	1
31283H W9 2	FHLMC GOLD PASSTHRU	6.000	03/15/2014	PAID ON PRINCIPAL		9,207	9,207	9,415	9,509	0	(303)	0	(303)	0	9,207	0	0	0	94	05/15/2033	1
31283H Z2 4	FHLMC GOLD PASSTHRU	6.000	03/15/2014	PAID ON PRINCIPAL		151,147	151,147	154,851	155,122	0	(3,975)	0	(3,975)	0	151,147	0	0	0	1,480	11/15/2033	1
31283H Z5 7	FHLMC GOLD PASSTHRU	6.000	03/15/2014	PAID ON PRINCIPAL		268,890	268,890	275,470	276,181	0	(7,290)	0	(7,290)	0	268,890	0	0	0	2,333	02/15/2034	1
3128MJ SY 7	FHLMC GOLD PASSTHRU	3.000	03/15/2014	PAID ON PRINCIPAL		52,032	52,032	49,388	49,398	0	2,635	0	2,635	0	52,032	0	0	0	254	06/15/2043	1
3128MJ S3 5	FHLMC GOLD PASSTHRU	3.000	03/15/2014	PAID ON PRINCIPAL		45,849	45,849	43,981	44,034	0	1,815	0	1,815	0	45,849	0	0	0	233	07/15/2043	1
3128MJ S6 8	FHLMC GOLD PASSTHRU	3.000	03/15/2014	PAID ON PRINCIPAL		149,065	149,065	141,517	141,704	0	7,361	0	7,361	0	149,065	0	0	0	766	08/15/2043	1
3133TG NU 9	FHR 2093 Z CMO	6.000	03/15/2014	PAID ON PRINCIPAL		183,918	183,918	169,431	177,193	0	6,725	0	6,725	0	183,918	0	0	0	1,887	11/15/2028	1
3133TK SJ 0	FHR 2151 JZ CMO	6.000	03/15/2014	PAID ON PRINCIPAL		550,339	550,339	506,591	534,161	0	16,177	0	16,177	0	550,339	0	0	0	6,232	05/15/2029	1
3133TM 7G 5	FHR 2182 ZC CMO	7.500	03/15/2014	PAID ON PRINCIPAL		43,234	43,234	44,334	43,223	0	11	0	11	0	43,234	0	0	0	490	09/15/2029	1
3133TN JY 1	FHR 2223 Z CMO	8.000	03/15/2014	PAID ON PRINCIPAL		8,770	8,770	8,566	8,663	0	107	0	107	0	8,770	0	0	0	131	03/15/2030	1
3133TQ ZU 4	FHR 2274 KC CMO	6.500	03/15/2014	PAID ON PRINCIPAL		47,337	47,337	47,235	47,209	0	128	0	128	0	47,337	0	0	0	472	01/15/2031	1
3133TR LB 9	FHR 2284 Z CMO	6.500	03/15/2014	PAID ON PRINCIPAL		110,910	110,910	105,506	108,426	0	2,484	0	2,484	0	110,910	0	0	0	999	02/15/2031	1
3133TR GX 7	FHR 2288 Z CMO	6.500	03/15/2014	PAID ON PRINCIPAL		143,071	143,071	135,278	139,563	0	3,508	0	3,508	0	143,071	0	0	0	1,365	02/15/2031	1
3133TR SR 7	FHR 2297 KZ CMO	6.000	03/15/2014	PAID ON PRINCIPAL		231,974	231,974	209,161	224,756	0	7,218	0	7,218	0	231,974	0	0	0	2,461	03/15/2031	1
31339W Q2 5	FHR 2433 NH CMO	6.500	03/15/2014	PAID ON PRINCIPAL		679,655	679,655	683,478	679,189	0	465	0	465	0	679,655	0	0	0	6,466	04/15/2032	1
31392K FP 6	FHR 2451 JH CMO	6.500	03/15/2014	PAID ON PRINCIPAL		152,369	152,369	151,262	151,541	0	828	0	828	0	152,369	0	0	0	1,340	05/15/2032	1
31392K AA 4	FHR 2454 BK CMO	6.500	03/15/2014	PAID ON PRINCIPAL		265,567	265,567	267,600	265,262	0	305	0	305	0	265,567	0	0	0	2,793	05/15/2032	1
31394K NK 6	FHR 2686 NY CMO	5.000	03/15/2014	PAID ON PRINCIPAL		547,759	547,759	529,358	540,991	0	6,768	0	6,768	0	547,759	0	0	0	4,559	10/15/2023	1
31394M SG 6	FHR 2719 WC CMO	4.500	03/15/2014	PAID ON PRINCIPAL		191,161	191,161	176,137	185,870	0	5,292	0	5,292	0	191,161	0	0	0	1,188	12/15/2023	1
31394N L3 0	FHR 2729 CE CMO	4.500	03/15/2014	PAID ON PRINCIPAL		787,062	787,062	732,416	768,271	0	18,791	0	18,791	0	787,062	0	0	0	5,530	01/15/2024	1
31282X AB 4	FHS 146 75 CMO	7.500	03/15/2014	PAID ON PRINCIPAL		7,822	7,822	7,888	7,858	0	(36)	0	(36)	0	7,822	0	0	0	96	01/15/2023	1

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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 eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
31403D AC 3	FN (5/1 ARM) #745303 2.363		03/25/2014	PAID ON PRINCIPAL		118,173	118,173	117,001	117,756	0	417	0	417	0	118,173	0	0	0	458	01/25/2036	1
3138A1 V5 7	FNMA PASS TH #AH0635 3.500		03/25/2014	PAID ON PRINCIPAL		83,042	83,042	82,772	82,754	0	287	0	287	0	83,042	0	0	0	360	01/25/2026	1
3138A6 ZA 1	FNMA PASS TH #AH5236 3.500		03/25/2014	PAID ON PRINCIPAL		143,673	143,673	143,207	143,212	0	460	0	460	0	143,673	0	0	0	775	01/25/2026	1
3138X5 PC 5	FNMA PASS TH #AU5818 2.500		03/25/2014	PAID ON PRINCIPAL		76,384	76,384	75,781	75,794	0	590	0	590	0	76,384	0	0	0	318	08/25/2028	1
31417A P8 6	FNMA PASS TH #00AB4046 3.500		03/25/2014	PAID ON PRINCIPAL		184,820	184,820	190,668	190,780	0	(5,961)	0	(5,961)	0	184,820	0	0	0	1,030	12/25/2041	1
31368H JA 2	FNMA PASS TH #190257 7.000		03/25/2014	PAID ON PRINCIPAL		408	408	387	395	0	12	0	12	0	408	0	0	0	4	02/25/2024	1
31368H KV 4	FNMA PASS TH #190308 7.500		03/25/2014	PAID ON PRINCIPAL		1,060	1,060	1,104	1,211	0	(151)	0	(151)	0	1,060	0	0	0	15	09/25/2030	1
31368H S6 1	FNMA PASS TH #190541 7.000		03/25/2014	PAID ON PRINCIPAL		227	227	216	221	0	7	0	7	0	227	0	0	0	3	01/25/2024	1
31369B LB 9	FNMA PASS TH #205622 7.000		03/25/2014	PAID ON PRINCIPAL		395	395	372	382	0	13	0	13	0	395	0	0	0	5	05/25/2023	1
31370B FK 3	FNMA PASS TH #226170 7.000		03/25/2014	PAID ON PRINCIPAL		665	665	624	642	0	23	0	23	0	665	0	0	0	4	07/25/2023	1
31370D H9 2	FNMA PASS TH #228056 7.000		03/25/2014	PAID ON PRINCIPAL		147	147	140	144	0	4	0	4	0	147	0	0	0	2	07/25/2023	1
31370P MQ 1	FNMA PASS TH #237167 7.000		03/25/2014	PAID ON PRINCIPAL		78	78	73	75	0	3	0	3	0	78	0	0	0	1	03/25/2024	1
31370V A4 0	FNMA PASS TH #242227 7.000		03/25/2014	PAID ON PRINCIPAL		1,766	1,766	1,650	1,700	0	66	0	66	0	1,766	0	0	0	11	10/25/2023	1
31370W 3A 2	FNMA PASS TH #243893 7.000		03/25/2014	PAID ON PRINCIPAL		35	35	34	35	0	1	0	1	0	35	0	0	0	0	11/25/2023	1
31370Y S7 8	FNMA PASS TH #245442 7.000		03/25/2014	PAID ON PRINCIPAL		102	102	96	99	0	4	0	4	0	102	0	0	0	1	11/25/2023	1
31371F JB 9	FNMA PASS TH #250558 6.500		03/25/2014	PAID ON PRINCIPAL		350	350	330	344	0	6	0	6	0	350	0	0	0	4	04/25/2016	1
31371F J3 7	FNMA PASS TH #250582 6.500		03/25/2014	PAID ON PRINCIPAL		323	323	305	318	0	5	0	5	0	323	0	0	0	4	04/25/2016	1
31371F KC 5	FNMA PASS TH #250591 6.500		03/25/2014	PAID ON PRINCIPAL		184	184	173	181	0	3	0	3	0	184	0	0	0	2	05/25/2016	1
31371F K7 6	FNMA PASS TH #250618 7.000		03/25/2014	PAID ON PRINCIPAL		114	114	113	113	0	1	0	1	0	114	0	0	0	1	06/25/2016	1
31371F L4 2	FNMA PASS TH #250647 7.000		03/25/2014	PAID ON PRINCIPAL		72	72	71	72	0	0	0	0	0	72	0	0	0	1	07/25/2016	1
31371F RB 0	FNMA PASS TH #250782 7.000		03/25/2014	PAID ON PRINCIPAL		947	947	939	941	0	6	0	6	0	947	0	0	0	11	10/25/2016	1
31371H 2F 4	FNMA PASS TH #252874 7.500		03/25/2014	PAID ON PRINCIPAL		322	322	336	355	0	(33)	0	(33)	0	322	0	0	0	4	11/25/2029	1
31371J SC 9	FNMA PASS TH #253515 7.500		03/25/2014	PAID ON PRINCIPAL		567	567	591	636	0	(69)	0	(69)	0	567	0	0	0	7	11/25/2030	1
31371J 5D 2	FNMA PASS TH #253844 5.500		03/25/2014	PAID ON PRINCIPAL		15,191	15,191	15,068	15,107	0	85	0	85	0	15,191	0	0	0	127	06/25/2016	1
31371K DN 8	FNMA PASS TH #254009 7.500		03/25/2014	PAID ON PRINCIPAL		217	217	226	239	0	(21)	0	(21)	0	217	0	0	0	3	10/25/2031	1
31371K ET 4	FNMA PASS TH #254046 5.500		03/25/2014	PAID ON PRINCIPAL		1,445	1,445	1,437	1,439	0	7	0	7	0	1,445	0	0	0	13	11/25/2016	1
31371K H5 3	FNMA PASS TH #254152 5.000		03/25/2014	PAID ON PRINCIPAL		1,192	1,192	1,160	1,178	0	14	0	14	0	1,192	0	0	0	10	12/25/2016	1
31371K RC 7	FNMA PASS TH #254383 7.500		03/25/2014	PAID ON PRINCIPAL		4,812	4,812	5,030	5,243	0	(431)	0	(431)	0	4,812	0	0	0	68	06/25/2032	1
31371K 2V 2	FNMA PASS TH #254688 5.500		03/25/2014	PAID ON PRINCIPAL		77,360	77,360	79,330	78,571	0	(1,211)	0	(1,211)	0	77,360	0	0	0	657	03/25/2023	1
31371K 2X 8	FNMA PASS TH #254690 5.500		03/25/2014	PAID ON PRINCIPAL		119,592	119,592	122,152	121,121	0	(1,530)	0	(1,530)	0	119,592	0	0	0	1,032	04/25/2023	1
31371K 5X 5	FNMA PASS TH #254762 5.000		03/25/2014	PAID ON PRINCIPAL		33,677	33,677	33,604	33,583	0	94	0	94	0	33,677	0	0	0	274	05/25/2023	1
31371L A8 2	FNMA PASS TH #254831 5.000		03/25/2014	PAID ON PRINCIPAL		25,495	25,495	25,439	25,423	0	72	0	72	0	25,495	0	0	0	197	08/25/2023	1
31371L A9 0	FNMA PASS TH #254832 5.500		03/25/2014	PAID ON PRINCIPAL		286,552	286,552	292,999	290,322	0	(3,770)	0	(3,770)	0	286,552	0	0	0	2,376	08/25/2023	1
31371L DM 8	FNMA PASS TH #254908 5.000		03/25/2014	PAID ON PRINCIPAL		90,422	90,422	91,016	90,611	0	(189)	0	(189)	0	90,422	0	0	0	721	09/25/2023	1
31371L EZ 8	FNMA PASS TH #254952 4.500		03/25/2014	PAID ON PRINCIPAL		26,558	26,558	26,616	26,527	0	31	0	31	0	26,558	0	0	0	194	11/25/2018	1
31371L FC 8	FNMA PASS TH #254963 5.500		03/25/2014	PAID ON PRINCIPAL		300	300	307	304	0	(4)	0	(4)	0	300	0	0	0	3	10/25/2023	1

SCHEDULE D - PART 4

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

QE05.6

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)
31371L F3 8	FNMA PASS TH #254986	5.500		03/25/2014	PAID ON PRINCIPAL		93,702	93,702	95,693	94,850	0	(1,148)	0	(1,148)	0	93,702	0	0	0	770	11/25/2023	1
31371L HY 8	FNMA PASS TH #255047	5.500		03/25/2014	PAID ON PRINCIPAL		55,353	55,353	56,529	56,004	0	(651)	0	(651)	0	55,353	0	0	0	466	01/25/2024	1
31371L JU 4	FNMA PASS TH #255075	5.500		03/25/2014	PAID ON PRINCIPAL		130,674	130,674	134,002	132,551	0	(1,877)	0	(1,877)	0	130,674	0	0	0	1,235	02/25/2024	1
31371S KE 3	FNMA PASS TH #260493	7.000		03/25/2014	PAID ON PRINCIPAL		74	74	71	72	0	2	0	2	0	74	0	0	0	1	01/25/2024	1
31371S KF 0	FNMA PASS TH #260494	7.000		03/25/2014	PAID ON PRINCIPAL		17	17	16	17	0	0	0	0	0	17	0	0	0	0	01/25/2024	1
31371T G5 5	FNMA PASS TH #261320	7.000		03/25/2014	PAID ON PRINCIPAL		38	38	36	37	0	1	0	1	0	38	0	0	0	0	12/25/2023	1
31371W RC 1	FNMA PASS TH #264283	7.000		03/25/2014	PAID ON PRINCIPAL		868	868	844	853	0	15	0	15	0	868	0	0	0	10	01/25/2024	1
31371Y WX 5	FNMA PASS TH #266262	7.000		03/25/2014	PAID ON PRINCIPAL		59	59	55	56	0	2	0	2	0	59	0	0	0	1	01/25/2024	1
31372A FF 4	FNMA PASS TH #266666	7.000		03/25/2014	PAID ON PRINCIPAL		153	153	146	150	0	3	0	3	0	153	0	0	0	2	01/25/2024	1
31372A HY 1	FNMA PASS TH #266747	7.000		03/25/2014	PAID ON PRINCIPAL		512	512	480	497	0	15	0	15	0	512	0	0	0	6	01/25/2024	1
31372A RE 4	FNMA PASS TH #266985	7.000		03/25/2014	PAID ON PRINCIPAL		32	32	31	31	0	1	0	1	0	32	0	0	0	0	03/25/2024	1
31372B SR 2	FNMA PASS TH #267928	7.000		03/25/2014	PAID ON PRINCIPAL		21	21	20	21	0	1	0	1	0	21	0	0	0	0	01/25/2024	1
31372C H8 4	FNMA PASS TH #268555	7.000		03/25/2014	PAID ON PRINCIPAL		232	232	221	227	0	5	0	5	0	232	0	0	0	3	01/25/2024	1
31372C VA 3	FNMA PASS TH #268909	7.000		01/25/2014	PAID ON PRINCIPAL		2,507	2,507	2,383	2,427	0	81	0	81	0	2,507	0	0	0	15	01/25/2024	1
31372D AM 8	FNMA PASS TH #269212	7.000		01/25/2014	PAID ON PRINCIPAL		595	595	566	576	0	19	0	19	0	595	0	0	0	3	01/25/2024	1
31372G R8 4	FNMA PASS TH #272411	7.000		03/25/2014	PAID ON PRINCIPAL		133	133	127	130	0	3	0	3	0	133	0	0	0	2	03/25/2024	1
31372H 2U 0	FNMA PASS TH #273587	7.000		03/25/2014	PAID ON PRINCIPAL		245	245	232	237	0	8	0	8	0	245	0	0	0	3	02/25/2024	1
31372M BC 9	FNMA PASS TH #276435	7.000		03/25/2014	PAID ON PRINCIPAL		171	171	166	168	0	3	0	3	0	171	0	0	0	2	04/25/2024	1
31372N ZA 5	FNMA PASS TH #278037	7.000		03/25/2014	PAID ON PRINCIPAL		362	362	344	352	0	10	0	10	0	362	0	0	0	4	03/25/2024	1
31372Q CQ 8	FNMA PASS TH #279179	7.000		03/25/2014	PAID ON PRINCIPAL		1,778	1,778	1,673	1,723	0	55	0	55	0	1,778	0	0	0	21	05/25/2024	1
31372R LH 6	FNMA PASS TH #280328	7.000		03/25/2014	PAID ON PRINCIPAL		747	747	713	725	0	23	0	23	0	747	0	0	0	9	04/25/2024	1
31372R XQ 3	FNMA PASS TH #280687	7.000		03/25/2014	PAID ON PRINCIPAL		141	141	133	137	0	4	0	4	0	141	0	0	0	2	05/25/2024	1
31372U FW 3	FNMA PASS TH #282881	7.000		03/25/2014	PAID ON PRINCIPAL		185	185	174	179	0	6	0	6	0	185	0	0	0	2	05/25/2024	1
31372U FY 9	FNMA PASS TH #282883	7.000		03/25/2014	PAID ON PRINCIPAL		357	357	336	345	0	12	0	12	0	357	0	0	0	4	05/25/2024	1
31372V DS 2	FNMA PASS TH #283713	7.000		03/25/2014	PAID ON PRINCIPAL		99	99	95	97	0	2	0	2	0	99	0	0	0	1	04/25/2024	1
31372V EQ 5	FNMA PASS TH #283743	7.000		03/25/2014	PAID ON PRINCIPAL		1,398	1,398	1,320	1,360	0	38	0	38	0	1,398	0	0	0	15	05/25/2024	1
31373U F3 6	FNMA PASS TH #303586	6.500		03/25/2014	PAID ON PRINCIPAL		2,328	2,328	2,182	2,226	0	102	0	102	0	2,328	0	0	0	28	09/25/2025	1
31373U N2 9	FNMA PASS TH #303809	7.500		03/25/2014	PAID ON PRINCIPAL		75	75	78	80	0	(5)	0	(5)	0	75	0	0	0	1	04/25/2026	1
31374A LR 9	FNMA PASS TH #308236	7.000		03/25/2014	PAID ON PRINCIPAL		449	449	427	437	0	12	0	12	0	449	0	0	0	5	05/25/2024	1
31374F TA 7	FNMA PASS TH #312945	7.000		03/25/2014	VARIOUS		256	256	254	254	0	1	0	1	0	255	0	0	0	3	03/25/2014	1
31375A 7L 7	FNMA PASS TH #329499	6.500		03/25/2014	PAID ON PRINCIPAL		24	24	22	23	0	1	0	1	0	24	0	0	0	0	11/25/2025	1
31375D U7 6	FNMA PASS TH #331906	6.500		03/25/2014	PAID ON PRINCIPAL		344	344	317	326	0	18	0	18	0	344	0	0	0	4	11/25/2025	1
31375D 5F 6	FNMA PASS TH #332146	6.500		03/25/2014	PAID ON PRINCIPAL		370	370	342	352	0	19	0	19	0	370	0	0	0	4	12/25/2025	1
31375F LS 5	FNMA PASS TH #333437	7.000		03/25/2014	PAID ON PRINCIPAL		21	21	21	21	0	0	0	0	0	21	0	0	0	0	01/25/2016	1
31375F 4Z 8	FNMA PASS TH #333940	6.500		03/25/2014	PAID ON PRINCIPAL		18,241	18,241	17,463	17,771	0	469	0	469	0	18,241	0	0	0	281	06/25/2024	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
31375S CQ 1	FNMA PASS TH #343079	6.500	03/25/2014	PAID ON PRINCIPAL		1,127	1,127	1,065	1,110	0	17	0	17	0	1,127	0	0	0	12	04/25/2016	1
31375V QY 2	FNMA PASS TH #346171	6.500	01/25/2014	PAID ON PRINCIPAL		6,015	6,015	5,683	5,927	0	89	0	89	0	6,015	0	0	0	33	06/25/2016	1
31375W 2M 2	FNMA PASS TH #347380	7.000	03/25/2014	PAID ON PRINCIPAL		1,149	1,149	1,139	1,142	0	7	0	7	0	1,149	0	0	0	13	07/25/2016	1
31376A AV 0	FNMA PASS TH #349320	6.500	03/25/2014	PAID ON PRINCIPAL		1,760	1,760	1,663	1,740	0	20	0	20	0	1,760	0	0	0	19	06/25/2016	1
31376G FU 4	FNMA PASS TH #354879	7.000	03/25/2014	PAID ON PRINCIPAL		93	93	92	93	0	1	0	1	0	93	0	0	0	1	08/25/2016	1
31376Q TY 9	FNMA PASS TH #362467	7.000	03/25/2014	PAID ON PRINCIPAL		1,165	1,165	1,155	1,158	0	7	0	7	0	1,165	0	0	0	14	10/25/2016	1
31376R 6H 9	FNMA PASS TH #363672	7.500	03/25/2014	PAID ON PRINCIPAL		2,063	2,063	1,991	2,028	0	35	0	35	0	2,063	0	0	0	26	11/25/2026	1
31376U MV 3	FNMA PASS TH #365872	7.500	03/25/2014	PAID ON PRINCIPAL		413	413	399	392	0	21	0	21	0	413	0	0	0	5	12/25/2026	1
31376Y LA 2	FNMA PASS TH #369421	7.500	03/25/2014	PAID ON PRINCIPAL		658	658	662	665	0	(7)	0	(7)	0	658	0	0	0	8	01/25/2027	1
31378R S5 9	FNMA PASS TH #406540	6.500	03/25/2014	PAID ON PRINCIPAL		41	41	42	42	0	(0)	0	(0)	0	41	0	0	0	0	12/25/2027	1
31378R S8 3	FNMA PASS TH #406543	6.500	03/25/2014	PAID ON PRINCIPAL		83,314	83,314	83,503	83,267	0	47	0	47	0	83,314	0	0	0	1,241	12/25/2027	1
31379F J3 9	FNMA PASS TH #417982	7.000	03/25/2014	PAID ON PRINCIPAL		615	615	624	630	0	(15)	0	(15)	0	615	0	0	0	7	03/25/2028	1
31379T BL 7	FNMA PASS TH #428543	6.500	03/25/2014	PAID ON PRINCIPAL		5,587	5,587	5,563	5,562	0	25	0	25	0	5,587	0	0	0	51	06/25/2028	1
31379T G5 7	FNMA PASS TH #428720	6.500	03/25/2014	PAID ON PRINCIPAL		843	843	840	839	0	4	0	4	0	843	0	0	0	9	06/25/2028	1
31383C XT 7	FNMA PASS TH #499390	7.500	03/25/2014	PAID ON PRINCIPAL		6	6	6	7	0	(1)	0	(1)	0	6	0	0	0	0	09/25/2029	1
31383M S7 9	FNMA PASS TH #507342	7.500	03/25/2014	PAID ON PRINCIPAL		114	114	118	118	0	(5)	0	(5)	0	114	0	0	0	1	08/25/2029	1
313615 L4 6	FNMA PASS TH #50747	7.000	03/25/2014	PAID ON PRINCIPAL		2,133	2,133	1,993	2,052	0	82	0	82	0	2,133	0	0	0	24	06/25/2023	1
313615 ST 4	FNMA PASS TH #50930	7.000	03/25/2014	PAID ON PRINCIPAL		52	52	49	50	0	1	0	1	0	52	0	0	0	1	11/25/2023	1
313615 TX 4	FNMA PASS TH #50966	7.000	03/25/2014	PAID ON PRINCIPAL		1,007	1,007	953	975	0	32	0	32	0	1,007	0	0	0	12	01/25/2024	1
313615 UT 1	FNMA PASS TH #50994	7.000	03/25/2014	PAID ON PRINCIPAL		151	151	141	145	0	5	0	5	0	151	0	0	0	2	03/25/2024	1
31383S DT 4	FNMA PASS TH #511414	7.500	03/25/2014	PAID ON PRINCIPAL		188	188	196	204	0	(16)	0	(16)	0	188	0	0	0	3	08/25/2029	1
31384H PU 1	FNMA PASS TH #524335	7.500	03/25/2014	PAID ON PRINCIPAL		12	12	13	14	0	(2)	0	(2)	0	12	0	0	0	0	05/25/2030	1
31384K XD 3	FNMA PASS TH #526376	7.500	03/25/2014	PAID ON PRINCIPAL		67	67	70	75	0	(8)	0	(8)	0	67	0	0	0	1	05/25/2030	1
31384S E2 1	FNMA PASS TH #532153	7.500	03/25/2014	PAID ON PRINCIPAL		0	0	0	0	0	(0)	0	(0)	0	0	0	0	0	0	02/25/2030	1
31384T FM 4	FNMA PASS TH #533072	7.500	03/25/2014	PAID ON PRINCIPAL		25	25	27	29	0	(4)	0	(4)	0	25	0	0	0	0	05/25/2030	1
31384V L7 5	FNMA PASS TH #535050	7.500	03/25/2014	PAID ON PRINCIPAL		19,186	19,186	20,025	21,083	0	(1,898)	0	(1,898)	0	19,186	0	0	0	247	12/25/2029	1
31384V UY 6	FNMA PASS TH #535299	7.500	03/25/2014	PAID ON PRINCIPAL		1,559	1,559	1,624	1,739	0	(179)	0	(179)	0	1,559	0	0	0	20	05/25/2030	1
31385F Z3 3	FNMA PASS TH #543562	7.500	03/25/2014	PAID ON PRINCIPAL		44	44	46	50	0	(6)	0	(6)	0	44	0	0	0	1	06/25/2030	1
31385H QW 5	FNMA PASS TH #545069	6.000	03/25/2014	PAID ON PRINCIPAL		5,261	5,261	5,482	5,340	0	(79)	0	(79)	0	5,261	0	0	0	52	07/25/2016	1
31385H YA 4	FNMA PASS TH #545305	6.000	03/25/2014	PAID ON PRINCIPAL		1,639	1,639	1,707	1,665	0	(26)	0	(26)	0	1,639	0	0	0	16	11/25/2016	1
31385H 5H 1	FNMA PASS TH #545448	7.500	03/25/2014	PAID ON PRINCIPAL		3,031	3,031	3,156	3,350	0	(320)	0	(320)	0	3,031	0	0	0	25	02/25/2032	1
31385J D4 7	FNMA PASS TH #545623	6.000	03/25/2014	PAID ON PRINCIPAL		1,705	1,705	1,775	1,735	0	(30)	0	(30)	0	1,705	0	0	0	17	05/25/2017	1
31385N JX 8	FNMA PASS TH #547578	7.500	03/25/2014	PAID ON PRINCIPAL		2	2	2	3	0	(0)	0	(0)	0	2	0	0	0	0	09/25/2030	1
31385U H9 7	FNMA PASS TH #552956	7.500	03/25/2014	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	09/25/2030	1
31385X M8 7	FNMA PASS TH #555783	4.500	03/25/2014	PAID ON PRINCIPAL		141,610	141,610	139,680	140,144	0	1,466	0	1,466	0	141,610	0	0	0	1,011	10/25/2033	1
31386C Y4 8	FNMA PASS TH #559731	7.500	03/25/2014	PAID ON PRINCIPAL		30	30	32	35	0	(4)	0	(4)	0	30	0	0	0	0	12/25/2030	1

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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)	
31386H TX 9	FNMA PASS TH #564066	7.500	03/25/2014	PAID ON PRINCIPAL		0	0	0	0	0	(0)	0	(0)	0	0	0	0	0	0	0	12/25/2030	1
31386T MD 4	FNMA PASS TH #572856	5.500	03/25/2014	PAID ON PRINCIPAL		769	769	764	765	0	4	0	4	0	769	0	0	0	0	7	04/25/2016	1
31386Y B2 9	FNMA PASS TH #577057	5.500	03/25/2014	PAID ON PRINCIPAL		3,238	3,238	3,218	3,223	0	15	0	15	0	3,238	0	0	0	0	30	04/25/2016	1
31386Y 6U 3	FNMA PASS TH #577883	5.500	03/25/2014	PAID ON PRINCIPAL		15,508	15,508	15,382	15,423	0	85	0	85	0	15,508	0	0	0	0	143	04/25/2016	1
31387A 5D 3	FNMA PASS TH #578744	5.500	03/25/2014	PAID ON PRINCIPAL		9,413	9,413	9,357	9,369	0	44	0	44	0	9,413	0	0	0	0	56	04/25/2016	1
31387C MD 0	FNMA PASS TH #580056	5.000	03/25/2014	PAID ON PRINCIPAL		6,987	6,987	6,800	6,920	0	68	0	68	0	6,987	0	0	0	0	59	07/25/2016	1
31387C VM 0	FNMA PASS TH #580320	5.500	03/25/2014	PAID ON PRINCIPAL		54,991	54,991	54,827	54,793	0	198	0	198	0	54,991	0	0	0	0	351	05/25/2016	1
31387S 5E 2	FNMA PASS TH #593145	5.500	03/25/2014	PAID ON PRINCIPAL		7,934	7,934	7,932	7,913	0	21	0	21	0	7,934	0	0	0	0	73	08/25/2016	1
31387U D7 3	FNMA PASS TH #594226	7.500	03/25/2014	PAID ON PRINCIPAL		5,348	5,348	5,570	5,623	0	(275)	0	(275)	0	5,348	0	0	0	0	67	05/25/2030	1
31387X JK 2	FNMA PASS TH #597066	5.500	03/25/2014	PAID ON PRINCIPAL		13,581	13,581	13,578	13,544	0	37	0	37	0	13,581	0	0	0	0	104	09/25/2016	1
31387X UC 7	FNMA PASS TH #597379	6.000	03/25/2014	PAID ON PRINCIPAL		6,656	6,656	6,943	6,791	0	(136)	0	(136)	0	6,656	0	0	0	0	67	09/25/2016	1
31388A LE 2	FNMA PASS TH #598925	5.500	03/25/2014	PAID ON PRINCIPAL		1,815	1,815	1,835	1,822	0	(6)	0	(6)	0	1,815	0	0	0	0	17	12/25/2016	1
31388D ZE 1	FNMA PASS TH #602041	5.500	03/25/2014	PAID ON PRINCIPAL		9,006	9,006	9,004	8,984	0	21	0	21	0	9,006	0	0	0	0	75	08/25/2016	1
31388D 5H 7	FNMA PASS TH #602148	5.500	03/25/2014	PAID ON PRINCIPAL		3,436	3,436	3,408	3,417	0	19	0	19	0	3,436	0	0	0	0	32	09/25/2016	1
31388J JD 8	FNMA PASS TH #606060	5.500	03/25/2014	PAID ON PRINCIPAL		1,751	1,751	1,751	1,747	0	4	0	4	0	1,751	0	0	0	0	16	10/25/2016	1
31388K CJ 9	FNMA PASS TH #606773	5.500	03/25/2014	PAID ON PRINCIPAL		28,796	28,796	28,789	28,720	0	75	0	75	0	28,796	0	0	0	0	257	10/25/2016	1
31388K XQ 0	FNMA PASS TH #607387	6.000	03/25/2014	PAID ON PRINCIPAL		2,519	2,519	2,627	2,581	0	(62)	0	(62)	0	2,519	0	0	0	0	22	11/25/2016	1
31388M J2 5	FNMA PASS TH #608781	5.500	03/25/2014	PAID ON PRINCIPAL		60,154	60,154	59,647	59,812	0	342	0	342	0	60,154	0	0	0	0	497	10/25/2016	1
31388M KG 2	FNMA PASS TH #608795	5.500	03/25/2014	PAID ON PRINCIPAL		38,989	38,989	38,758	38,804	0	185	0	185	0	38,989	0	0	0	0	397	10/25/2016	1
31388M T5 7	FNMA PASS TH #609072	6.000	03/25/2014	PAID ON PRINCIPAL		1,804	1,804	1,882	1,852	0	(48)	0	(48)	0	1,804	0	0	0	0	18	09/25/2016	1
31388N CT 1	FNMA PASS TH #609482	5.500	03/25/2014	PAID ON PRINCIPAL		10,896	10,896	10,895	10,870	0	26	0	26	0	10,896	0	0	0	0	99	10/25/2016	1
31388N C3 8	FNMA PASS TH #609490	7.500	03/25/2014	PAID ON PRINCIPAL		121	121	126	131	0	(11)	0	(11)	0	121	0	0	0	0	1	10/25/2031	1
31388N DP 8	FNMA PASS TH #609510	5.500	03/25/2014	PAID ON PRINCIPAL		2,914	2,914	2,913	2,907	0	7	0	7	0	2,914	0	0	0	0	27	10/25/2016	1
31388N EK 8	FNMA PASS TH #609538	5.500	03/25/2014	PAID ON PRINCIPAL		11,299	11,299	11,207	11,234	0	65	0	65	0	11,299	0	0	0	0	120	10/25/2016	1
31388N ET 9	FNMA PASS TH #609546	5.500	03/25/2014	PAID ON PRINCIPAL		23,470	23,470	23,400	23,387	0	83	0	83	0	23,470	0	0	0	0	214	10/25/2016	1
31388N EU 6	FNMA PASS TH #609547	6.000	03/25/2014	PAID ON PRINCIPAL		4,534	4,534	4,720	4,610	0	(77)	0	(77)	0	4,534	0	0	0	0	46	10/25/2016	1
31388N E2 8	FNMA PASS TH #609553	5.500	03/25/2014	PAID ON PRINCIPAL		3,157	3,157	3,156	3,149	0	7	0	7	0	3,157	0	0	0	0	29	10/25/2016	1
31388P P7 0	FNMA PASS TH #610746	5.500	03/25/2014	PAID ON PRINCIPAL		4,072	4,072	4,048	4,053	0	19	0	19	0	4,072	0	0	0	0	33	11/25/2016	1
31388P XP 1	FNMA PASS TH #610986	5.500	03/25/2014	PAID ON PRINCIPAL		7,092	7,092	7,050	7,059	0	33	0	33	0	7,092	0	0	0	0	63	10/25/2016	1
31388Q FL 8	FNMA PASS TH #611371	5.000	03/25/2014	PAID ON PRINCIPAL		952	952	926	941	0	10	0	10	0	952	0	0	0	0	7	10/25/2016	1
31388Q HX 0	FNMA PASS TH #611446	5.500	03/25/2014	PAID ON PRINCIPAL		7,774	7,774	7,728	7,735	0	38	0	38	0	7,774	0	0	0	0	71	11/25/2016	1
31388R C4 7	FNMA PASS TH #612191	5.000	03/25/2014	PAID ON PRINCIPAL		2,660	2,660	2,589	2,631	0	29	0	29	0	2,660	0	0	0	0	22	11/25/2016	1
31388R FS 1	FNMA PASS TH #612277	5.500	03/25/2014	PAID ON PRINCIPAL		3,947	3,947	3,923	3,928	0	19	0	19	0	3,947	0	0	0	0	36	10/25/2016	1
31388R TN 7	FNMA PASS TH #612657	5.500	03/25/2014	PAID ON PRINCIPAL		4,474	4,474	4,447	4,452	0	21	0	21	0	4,474	0	0	0	0	42	10/25/2016	1
31388R 4L 8	FNMA PASS TH #612927	5.500	03/25/2014	PAID ON PRINCIPAL		1,660	1,660	1,678	1,665	0	(5)	0	(5)	0	1,660	0	0	0	0	15	12/25/2016	1
31388T KX 0	FNMA PASS TH #614210	5.500	03/25/2014	PAID ON PRINCIPAL		4,451	4,451	4,499	4,457	0	(6)	0	(6)	0	4,451	0	0	0	0	41	12/25/2016	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 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)
31388T	KY 8 FNMA PASS TH #614211		03/25/2014	PAID ON PRINCIPAL		5.500	30,086	30,086	30,408	0	(40)	0	(40)	0	30,086	0	0	0	276	12/25/2016	1
31388U	S2 7 FNMA PASS TH #615337		03/25/2014	PAID ON PRINCIPAL		5.500	13,257	13,257	13,399	0	(23)	0	(23)	0	13,257	0	0	0	122	12/25/2016	1
31388V	V4 7 FNMA PASS TH #616335		03/25/2014	PAID ON PRINCIPAL		5.500	29,042	29,042	29,353	0	(63)	0	(63)	0	29,042	0	0	0	189	12/25/2016	1
31388W	XR 4 FNMA PASS TH #616388		03/25/2014	PAID ON PRINCIPAL		5.500	19,338	19,338	19,545	0	(48)	0	(48)	0	19,338	0	0	0	155	12/25/2016	1
31388X	5C 8 FNMA PASS TH #616543		03/25/2014	PAID ON PRINCIPAL		5.000	47,288	47,288	46,017	0	508	0	508	0	47,288	0	0	0	458	12/25/2016	1
31389E	FJ 9 FNMA PASS TH #623069		03/25/2014	PAID ON PRINCIPAL		6.000	7,889	7,889	8,227	0	(140)	0	(140)	0	7,889	0	0	0	79	12/25/2016	1
31389J	B7 8 FNMA PASS TH #626562		03/25/2014	PAID ON PRINCIPAL		6.000	18,704	18,704	19,472	0	(404)	0	(404)	0	18,704	0	0	0	234	02/25/2017	1
31389J	K2 9 FNMA PASS TH #626813		03/25/2014	PAID ON PRINCIPAL		6.000	7,030	7,030	7,333	0	(155)	0	(155)	0	7,030	0	0	0	96	07/25/2017	1
31389N	5H 4 FNMA PASS TH #630948		03/25/2014	PAID ON PRINCIPAL		6.000	2,003	2,003	2,089	0	(45)	0	(45)	0	2,003	0	0	0	20	02/25/2017	1
31389Y	M7 3 FNMA PASS TH #639482		03/25/2014	PAID ON PRINCIPAL		7.500	18,762	18,762	19,613	0	(2,112)	0	(2,112)	0	18,762	0	0	0	121	01/25/2032	1
31390E	R9 5 FNMA PASS TH #644112		03/25/2014	PAID ON PRINCIPAL		6.000	1,893	1,893	1,975	0	(50)	0	(50)	0	1,893	0	0	0	19	05/25/2017	1
31390F	ND 7 FNMA PASS TH #644888		03/25/2014	PAID ON PRINCIPAL		6.000	5,286	5,286	5,514	0	(142)	0	(142)	0	5,286	0	0	0	38	06/25/2017	1
31390K	RG 5 FNMA PASS TH #648587		03/25/2014	PAID ON PRINCIPAL		7.500	103	103	107	0	(12)	0	(12)	0	103	0	0	0	1	05/25/2032	1
31390L	2C 9 FNMA PASS TH #649771		03/25/2014	PAID ON PRINCIPAL		6.000	3,277	3,277	3,419	0	(73)	0	(73)	0	3,277	0	0	0	33	06/25/2017	1
31390S	3R 0 FNMA PASS TH #655208		03/25/2014	PAID ON PRINCIPAL		6.000	3,911	3,911	4,080	0	(70)	0	(70)	0	3,911	0	0	0	40	09/25/2017	1
31391E	HS 3 FNMA PASS TH #664541		03/25/2014	PAID ON PRINCIPAL		6.000	6,673	6,673	6,961	0	(202)	0	(202)	0	6,673	0	0	0	67	10/25/2017	1
31391F	DW 5 FNMA PASS TH #665317		03/25/2014	PAID ON PRINCIPAL		6.000	23,769	23,769	24,789	0	(466)	0	(466)	0	23,769	0	0	0	199	10/25/2017	1
31400E	QQ 6 FNMA PASS TH #685463		03/25/2014	PAID ON PRINCIPAL		5.000	23,891	23,891	24,478	0	(170)	0	(170)	0	23,891	0	0	0	189	03/25/2018	1
31401B	QB 4 FNMA PASS TH #703450		03/25/2014	PAID ON PRINCIPAL		5.000	158,744	158,744	162,640	0	(1,413)	0	(1,413)	0	158,744	0	0	0	1,343	06/25/2018	1
31401C	KL 6 FNMA PASS TH #704199		03/25/2014	PAID ON PRINCIPAL		5.000	34,427	34,427	35,272	0	(300)	0	(300)	0	34,427	0	0	0	285	06/25/2018	1
31401H	NK 4 FNMA PASS TH #708794		03/25/2014	PAID ON PRINCIPAL		5.000	21,169	21,169	21,689	0	(179)	0	(179)	0	21,169	0	0	0	177	06/25/2018	1
31401M	BR 1 FNMA PASS TH #712048		03/25/2014	PAID ON PRINCIPAL		5.500	4,356	4,356	4,450	0	(76)	0	(76)	0	4,356	0	0	0	22	07/25/2033	1
31401X	LS 4 FNMA PASS TH #721337		03/25/2014	PAID ON PRINCIPAL		5.000	466,491	466,491	477,849	0	(3,215)	0	(3,215)	0	466,491	0	0	0	3,824	06/25/2018	1
31402C	QM 7 FNMA PASS TH #725060		03/25/2014	PAID ON PRINCIPAL		6.000	1,468	1,468	1,502	0	(39)	0	(39)	0	1,468	0	0	0	15	01/25/2034	1
31402D	VH 0 FNMA PASS TH #726116		03/25/2014	PAID ON PRINCIPAL		5.000	164,856	164,856	168,881	0	(1,197)	0	(1,197)	0	164,856	0	0	0	1,350	08/25/2018	1
31402J	ER 4 FNMA PASS TH #730144		03/25/2014	PAID ON PRINCIPAL		5.000	58,377	58,377	58,035	0	291	0	291	0	58,377	0	0	0	487	07/25/2033	1
31402J	2D 8 FNMA PASS TH #730772		03/25/2014	PAID ON PRINCIPAL		5.000	60,180	60,180	61,657	0	(549)	0	(549)	0	60,180	0	0	0	498	08/25/2018	1
31402N	D5 4 FNMA PASS TH #733724		03/25/2014	PAID ON PRINCIPAL		5.000	31,528	31,528	32,301	0	(258)	0	(258)	0	31,528	0	0	0	263	08/25/2018	1
31402Q	LF 6 FNMA PASS TH #734826		03/25/2014	PAID ON PRINCIPAL		4.500	21,632	21,632	20,848	0	541	0	541	0	21,632	0	0	0	171	08/25/2033	1
31403F	Q6 4 FNMA PASS TH #747577		03/25/2014	PAID ON PRINCIPAL		5.000	75,336	75,336	74,948	0	353	0	353	0	75,336	0	0	0	665	11/25/2033	1
31403G	RL 8 FNMA PASS TH #748491		03/25/2014	PAID ON PRINCIPAL		5.000	48,886	48,886	48,632	0	231	0	231	0	48,886	0	0	0	472	10/25/2033	1
31403L	LR 0 FNMA PASS TH #751936		03/25/2014	PAID ON PRINCIPAL		5.500	9,841	9,841	10,051	0	(105)	0	(105)	0	9,841	0	0	0	90	11/25/2023	1
31403N	CD 7 FNMA PASS TH #753468		03/25/2014	PAID ON PRINCIPAL		4.500	6,506	6,506	6,527	0	3	0	3	0	6,506	0	0	0	49	11/25/2018	1
31404B	SY 9 FNMA PASS TH #763835		03/25/2014	PAID ON PRINCIPAL		5.000	1,623	1,623	1,614	0	8	0	8	0	1,623	0	0	0	19	01/25/2034	1
31404J	MA 0 FNMA PASS TH #769953		03/25/2014	PAID ON PRINCIPAL		5.000	60,939	60,939	60,901	0	98	0	98	0	60,939	0	0	0	704	03/25/2034	1
31404J	YQ 2 FNMA PASS TH #770319		03/25/2014	PAID ON PRINCIPAL		5.000	19,589	19,589	19,474	0	100	0	100	0	19,589	0	0	0	165	04/25/2034	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 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)
31404N 2P 0	FNMA PASS TH #773982 5.000		03/25/2014	PAID ON PRINCIPAL		14,793	14,793	14,706	14,719	0	74	0	74	0	14,793	0	0	0	122	03/25/2034	1.....
31404N 2S 4	FNMA PASS TH #773985 5.000		03/25/2014	PAID ON PRINCIPAL		7,608	7,608	7,563	7,569	0	39	0	39	0	7,608	0	0	0	58	03/25/2034	1.....
31404W GW 0	FNMA PASS TH #780613 5.000		03/25/2014	PAID ON PRINCIPAL		51,342	51,342	49,040	49,596	0	1,746	0	1,746	0	51,342	0	0	0	427	05/25/2034	1.....
31404W R9 9	FNMA PASS TH #780912 5.000		03/25/2014	PAID ON PRINCIPAL		216,204	216,204	207,353	210,240	0	5,964	0	5,964	0	216,204	0	0	0	1,261	06/25/2029	1.....
31406V 2P 0	FNMA PASS TH #821682 5.000		03/25/2014	PAID ON PRINCIPAL		568,618	568,618	565,472	565,734	0	2,884	0	2,884	0	568,618	0	0	0	4,520	06/25/2035	1.....
31407X A8 4	FNMA PASS TH #843431 5.000		03/25/2014	PAID ON PRINCIPAL		130,829	130,829	125,146	127,063	0	3,766	0	3,766	0	130,829	0	0	0	969	07/25/2035	1.....
31358F 3N 7	FNR G-5 Z CMO 8.250		03/25/2014	PAID ON PRINCIPAL		11,749	11,749	11,926	11,807	0	(58)	0	(58)	0	11,749	0	0	0	154	03/25/2021	1.....
31358T 3G 2	FNR G93-10 J CMO 5.000		03/25/2014	PAID ON PRINCIPAL		38,025	38,025	33,154	35,680	0	2,344	0	2,344	0	38,025	0	0	0	317	03/25/2023	1.....
31359U 2Q 7	FNR 1998-64 ZB CMO 6.500		03/25/2014	PAID ON PRINCIPAL		438,284	438,284	422,051	430,350	0	7,933	0	7,933	0	438,284	0	0	0	5,443	09/25/2028	1.....
31359W AW 1	FNR 1999-28 ZB CMO 6.500		03/25/2014	PAID ON PRINCIPAL		112,646	112,646	107,155	109,781	0	2,865	0	2,865	0	112,646	0	0	0	1,222	06/25/2029	1.....
31359V S5 3	FNR 1999-29 ZB CMO 6.500		03/25/2014	PAID ON PRINCIPAL		39,683	39,683	37,742	38,463	0	1,220	0	1,220	0	39,683	0	0	0	399	06/25/2029	1.....
31392D NT 5	FNR 2002-40 MG CMO 6.500		03/25/2014	PAID ON PRINCIPAL		166,041	166,041	164,562	164,932	0	1,109	0	1,109	0	166,041	0	0	0	1,602	06/25/2032	1.....
31392G EK 7	FNR 2002-90 A1 CMO 6.500		03/25/2014	PAID ON PRINCIPAL		16,761	16,761	17,440	17,434	0	(673)	0	(673)	0	16,761	0	0	0	174	06/25/2042	1.....
31397L C9 8	FNR 2008-53 BL CMO 5.000		03/25/2014	PAID ON PRINCIPAL		550,578	550,578	580,860	558,634	0	(8,056)	0	(8,056)	0	550,578	0	0	0	4,747	05/25/2022	1.....
938865 BM 3	WASHINGTON HSG DEV COR 7.250		03/01/2014	REDEEMED		31,057	31,057	31,057	31,057	0	0	0	0	0	31,057	0	0	0	376	03/01/2020	1.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						37,554,710	37,554,710	39,549,521	37,671,127	0	(116,418)	0	(116,418)	0	37,554,709	0	0	0	649,136	XXX...	XXX...

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Bonds - Industrial and Miscellaneous

032511 BD 8	ANADARKO PETROLEUM COR 7.625		03/15/2014	MATURED		1,000,000	1,000,000	997,000	999,505	0	495	0	495	0	1,000,000	0	0	0	38,125	03/15/2014	2FE.....
091797 AN 0	BLACK & DECKER 5.750		01/24/2014	REDEEMED		1,131,800	1,000,000	1,000,140	999,975	0	(20)	0	(20)	0	999,955	0	131,845	131,845	11,021	11/15/2016	1FE.....
110122 AR 9	BRISTOL-MYERS SQUIBB 5.450		02/28/2014	REDEEMED		1,161,460	1,000,000	998,250	999,042	0	26	0	26	0	999,068	0	162,392	162,392	17,713	05/01/2018	1FE.....
14912L 4F 5	CATERPILLAR FINANCIAL 6.125		02/17/2014	MATURED		2,000,000	2,000,000	1,997,580	1,999,573	0	427	0	427	0	2,000,000	0	0	0	61,250	02/17/2014	1FE.....
15200D AD 9	CENTERPOINT ENERGY 200 5.170		02/01/2014	REDEEMED		33,242	33,242	33,234	33,238	0	5	0	5	0	33,242	0	0	0	859	08/01/2019	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		02/14/2014	BAS-MERRILL LYNCH		1,665,000	1,500,000	1,605,000	1,583,987	0	(2,682)	0	(2,682)	0	1,581,304	0	83,696	83,696	31,667	11/15/2019	4FE.....
20605P AE 1	CONCHO RESOURCES 5.500		03/04/2014	BARCLAYS CAPITAL INC.		1,050,000	1,000,000	1,011,250	1,011,250	0	(100)	0	(100)	0	1,011,150	0	38,850	38,850	23,833	04/01/2023	3FE.....
22541L AM 5	CREDIT SUISSE FB USA I 5.125	R.	01/15/2014	MATURED		7,000,000	7,000,000	6,972,840	6,999,532	0	468	0	468	0	7,000,000	0	0	0	179,375	01/15/2014	1FE.....
126650 BC 3	CVS LEASE PASS THRU CE 5.880		03/10/2014	REDEEMED		48,153	48,153	43,050	43,736	0	4,417	0	4,417	0	48,153	0	0	0	473	01/10/2028	2FE.....
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		03/10/2014	REDEEMED		18,356	18,356	17,212	17,332	0	1,024	0	1,024	0	18,356	0	0	0	213	01/10/2030	2FE.....
12665U AA 2	CVS LEASE PASS THRU CE 4.704		03/10/2014	REDEEMED		13,027	13,027	13,027	13,027	0	0	0	0	0	13,027	0	0	0	112	01/10/2036	2FE.....
237266 AD 3	DARLING INTERNATIONAL 8.500		02/07/2014	REDEEMED		1,109,309	1,000,000	1,151,250	1,096,842	0	(5,661)	0	(5,661)	0	1,091,181	0	18,128	18,128	12,278	12/15/2018	3FE.....
25179M AG 8	DEVON ENERGY CORPORATI 5.625		01/15/2014	MATURED		1,000,000	1,000,000	997,740	999,923	0	77	0	77	0	1,000,000	0	0	0	28,125	01/15/2014	2FE.....
278058 DG 4	EATON CORP 5.950		03/20/2014	MATURED		1,000,000	1,000,000	999,650	999,767	0	233	0	233	0	1,000,000	0	0	0	29,750	03/20/2014	2FE.....
28932M AG 0	ELM RD GENERATING STAT 4.673		01/19/2014	REDEEMED		59,141	59,141	59,413	59,387	0	(245)	0	(245)	0	59,141	0	0	0	1,382	01/19/2031	1FE.....
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.....
485260 BH 5	KANSAS GAS & ELECTRIC 5.647		03/29/2014	REDEEMED		209,361	209,361	206,793	207,857	0	1,504	0	1,504	0	209,361	0	0	0	5,911	03/29/2021	1FE.....
71343P AF 8	KPEPSIAMERICAS 4.375		02/15/2014	MATURED		1,000,000	1,000,000	993,690	999,737	0	263	0	263	0	1,000,000	0	0	0	21,875	02/15/2014	1FE.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
521615 AA 2	LEA POWER PARTNERS (14 6.595.....		03/15/2014	REDEEMED.....		15,818	15,818	15,818	15,818	0	0	0	0	0	15,818	0	0	0	261	06/15/2033	3FE.....
581557 AW 5	MCKESSON CORP 6.500.....		02/15/2014	MATURED.....		1,000,000	1,000,000	999,360	999,788	0	212	0	212	0	1,000,000	0	0	0	32,500	02/15/2014	1FE.....
637432 DC 6	NATIONAL RURAL UTILITI 4.750.....		03/01/2014	MATURED.....		749,000	749,000	729,054	748,270	0	730	0	730	0	749,000	0	0	0	17,789	03/01/2014	1FE.....
U74078 BQ 5	NESTLE HOLDINGS 2.125.....	R..	03/12/2014	MATURED.....		2,680,000	2,680,000	2,756,181	2,685,168	0	(5,168)	0	(5,168)	0	2,680,000	0	0	0	56,950	03/12/2014	1FE.....
655664 AM 2	NORDSTROM INC 6.750.....		01/08/2014	REDEEMED.....		512,184	500,000	498,170	499,746	0	(6)	0	(6)	0	499,740	0	12,444	12,444	3,469	06/01/2014	1FE.....
69373U AA 5	PACCAR INC 6.875.....		02/15/2014	MATURED.....		1,000,000	1,000,000	999,740	999,776	0	224	0	224	0	1,000,000	0	0	0	34,375	02/15/2014	1FE.....
717081 AR 4	PFIZER INC 4.500.....		02/15/2014	MATURED.....		1,000,000	1,000,000	1,052,910	1,001,313	0	(1,313)	0	(1,313)	0	1,000,000	0	0	0	22,500	02/15/2014	1FE.....
742741 AA 9	PROCTER & GAMBLE CO 9.360.....		01/01/2014	REDEEMED.....		94,200	94,200	118,018	108,361	0	(14,161)	0	(14,161)	0	94,200	0	0	0	4,409	01/01/2021	1FE.....
771196 AS 1	ROCHE HOLDINGS INC (14 6.000.....	R..	03/03/2014	REDEEMED.....		796,364	669,000	733,170	709,694	0	(1,179)	0	(1,179)	0	708,515	0	87,849	87,849	20,293	03/01/2019	1FE.....
810186 AH 9	SCOTTS MIRACLE 7.250.....		01/15/2014	REDEEMED.....		3,264,188	3,150,000	3,201,383	3,169,420	0	(217)	0	(217)	0	3,169,203	0	94,985	94,985	114,188	01/15/2018	4FE.....
784635 AL 8	SPX CORP 7.625.....		02/11/2014	REDEEMED.....		1,720,843	1,625,000	1,645,625	1,628,428	0	(496)	0	(496)	0	1,627,932	0	92,911	92,911	19,274	12/15/2014	3FE.....
90783W AA 1	UNION PACIFIC PASS THR 5.866.....		01/02/2014	REDEEMED.....		55,619	55,619	55,619	55,619	0	0	0	0	0	55,619	0	0	0	1,631	07/02/2030	1FE.....
91324P AH 5	UNITEDHEALTH GROUP INC 4.750.....		02/10/2014	MATURED.....		593,000	593,000	587,467	592,867	0	133	0	133	0	593,000	0	0	0	14,084	02/10/2014	1FE.....
90333W AB 4	US BANK NA 6.300.....		02/04/2014	MATURED.....		1,000,000	1,000,000	1,072,680	1,001,182	0	(1,182)	0	(1,182)	0	1,000,000	0	0	0	31,500	02/04/2014	1FE.....
92343V AG 9	VERIZON COMMUNICATIONS 5.500.....		03/18/2014	TENDERED.....		1,586,508	1,400,000	1,604,946	1,524,863	0	(7,957)	0	(7,957)	0	1,516,906	0	69,602	69,602	35,933	04/01/2017	2FE.....
92343V AQ 7	VERIZON COMMUNICATIONS 8.750.....		03/18/2014	TENDERED.....		836,139	649,000	864,916	805,221	0	(6,476)	0	(6,476)	0	798,745	0	37,394	37,394	21,769	11/01/2018	2FE.....
92344S AK 6	VERIZON WIRELESS 8.500.....		03/30/2014	REDEEMED.....		1,722,679	1,355,000	1,760,105	1,625,321	0	(12,513)	0	(12,513)	0	1,612,807	0	109,872	109,872	43,191	11/15/2018	1FE.....
929160 AF 6	VULCAN MATERIALS 6.400.....		03/10/2014	TENDERED.....		2,235,000	2,000,000	1,998,900	1,999,382	0	(89)	0	(89)	0	1,999,294	0	235,706	235,706	95,556	11/30/2017	3FE.....
929160 AQ 2	VULCAN MATERIALS 6.500.....		03/10/2014	TENDERED.....		961,260	866,000	870,330	868,460	0	(200)	0	(200)	0	868,260	0	93,000	93,000	41,460	12/01/2016	3FE.....
94973B AA 9	WELLS ENTERPRISE (144A 6.750.....		03/28/2014	REDEEMED.....		825,030	801,000	824,529	804,004	17,341	(554)	0	16,787	0	820,791	0	4,239	4,239	31,319	02/01/2020	4FE.....
966387 AF 9	WHITING PETROLEUM CORP 6.500.....		02/18/2014	REDEEMED.....		1,060,000	1,000,000	1,082,500	1,054,556	0	(4,034)	0	(4,034)	0	1,050,522	0	9,478	9,478	25,278	10/01/2018	3FE.....
013716 AT 2	ALCAN INC 5.200.....	A..	01/15/2014	MATURED.....		1,000,000	1,000,000	951,180	999,626	0	374	0	374	0	1,000,000	0	0	0	26,000	01/15/2014	1FE.....
097751 AY 7	BOMBARDIER INC (144A) 5.750.....	A..	03/10/2014	CITIGROUP GLOBAL MARK.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	56,861	03/15/2022	3FE.....
77509N AK 9	ROGERS CABLE INC 5.500.....	A..	03/03/2014	TENDERED.....		30,000	30,000	28,313	29,939	0	59	0	59	0	29,998	0	2	2	891	03/15/2014	2FE.....
35177P AS 6	FRANCE TELECOM 4.375.....	F..	03/12/2014	REDEEMED.....		1,012,850	1,000,000	995,430	999,468	0	94	0	94	0	999,562	0	13,288	13,288	29,653	07/08/2014	2FE.....
485161 AH 6	KANSAS CITY SOUTHERN M 8.000.....	E..	02/03/2014	REDEEMED.....		780,000	750,000	744,500	746,692	0	136	0	136	0	746,828	0	33,172	33,172	30,333	02/01/2018	2FE.....
505861 AB 0	LAFARGE SA 6.500.....	F..	03/19/2014	REDEEMED.....		1,102,500	1,000,000	984,720	994,445	0	361	0	361	0	994,806	0	107,694	107,694	44,417	07/15/2016	3FE.....
88166D AA 4	TEVA PHARM FIN III 1.700.....	F..	03/21/2014	MATURED.....		1,000,000	1,000,000	1,000,490	1,000,020	0	(20)	0	(20)	0	1,000,000	0	0	0	8,500	03/21/2014	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.....
04541G AS 1	ABSLB 2000-LB1 AF6 7.615.....		03/21/2014	PAID ON PRINCIPAL.....		223,991	223,991	233,790	223,118	0	873	0	873	0	223,991	0	0	0	3,371	03/21/2029	1FM.....
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750.....		03/25/2014	PAID ON PRINCIPAL.....		57,177	57,177	56,851	55,658	(0)	1,519	0	1,519	0	57,177	0	0	0	508	01/31/2036	1FM.....
07386H NQ 0	BALTA 2004-12 1A1 CMO .854.....		03/25/2014	PAID ON PRINCIPAL.....		178,323	178,323	139,092	134,350	0	43,972	0	43,972	0	178,323	0	0	0	241	01/25/2035	1FM.....
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.875.....		03/25/2014	PAID ON PRINCIPAL.....		30,519	30,519	29,616	29,421	0	1,099	0	1,099	0	30,519	0	0	0	85	05/25/2033	1FM.....
05948X EB 3	BOAMS 2003-E 2A1 CMO 2.855.....		03/25/2014	PAID ON PRINCIPAL.....		13,922	13,922	13,417	13,417	0	505	0	505	0	13,922	0	0	0	54	06/25/2033	1FM.....
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750.....		03/25/2014	PAID ON PRINCIPAL.....		121,355	121,355	122,697	120,986	0	370	0	370	0	121,355	0	0	0	998	09/25/2018	1FM.....

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
05948X WL 1	BOAMS 2003-8 2A5 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		172,294	172,294	168,373	170,175	(0)	2,119	0	2,119	0	172,294	0	0	0	1,218	11/25/2018	1FM
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		122,612	122,612	119,834	121,164	0	1,448	0	1,448	0	122,612	0	0	0	895	12/25/2018	1FM
161546 EF 9	CFAB 2003-1 2A2 .814		03/25/2014	PAID ON PRINCIPAL		6,899	6,899	6,904	6,009	0	890	0	890	0	6,899	0	0	0	13	11/25/2032	1FM
16162T V5 2	CHASE 2002-S6 2A1 CMO 6.000		03/25/2014	PAID ON PRINCIPAL		1,654	1,654	1,654	1,648	0	7	0	7	0	1,654	0	0	0	17	05/25/2017	1FM
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		03/25/2014	PAID ON PRINCIPAL		1,714	1,714	1,702	1,704	0	9	0	9	0	1,714	0	0	0	17	11/25/2033	1FM
17315M AJ 4	CMLTI 2009-7 5A1 CMO (5.500		03/25/2014	PAID ON PRINCIPAL		468,253	468,253	474,252	464,884	0	3,369	0	3,369	0	468,253	0	0	0	3,829	12/25/2035	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		03/25/2014	PAID ON PRINCIPAL		241,574	241,574	250,603	252,775	0	(11,201)	0	(11,201)	0	241,574	0	0	0	3,401	12/25/2033	1FM
2254W0 JY 2	CSFB 2004-7 3A1 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		157,896	157,896	159,352	157,989	0	(93)	0	(93)	0	157,896	0	0	0	1,354	10/25/2019	1FM
12646X AJ 1	CSMC 2013-IVR3 A2 CMO 3.000		03/25/2014	PAID ON PRINCIPAL		73,454	73,454	69,322	69,554	0	3,900	0	3,900	0	73,454	0	0	0	420	05/25/2043	1FM
12647M AM 7	CSMC 2013-6 1A1 CMO 2.500		03/25/2014	PAID ON PRINCIPAL		161,582	161,582	157,795	158,040	0	3,542	0	3,542	0	161,582	0	0	0	659	07/25/2028	1FE
12667F A4 7	CWALT 2004-33 3A1 (CMO) 2.426		03/25/2014	PAID ON PRINCIPAL		226,449	226,449	162,477	136,635	0	89,814	0	89,814	0	226,449	0	0	0	605	12/25/2034	1FM
46640M AX 8	JPMMT 2013-3 A10 (CMO) 3.489		03/25/2014	PAID ON PRINCIPAL		295,242	295,242	288,138	288,436	0	6,806	0	6,806	0	295,242	0	0	0	1,626	07/25/2043	1FE
576455 AC 3	MABS 2006-HE5 A3 .314		03/25/2014	PAID ON PRINCIPAL		232,330	232,330	115,575	109,337	0	122,993	0	122,993	0	232,330	0	0	0	123	11/25/2036	1FM
55275R AD 4	MABS 2006-NC3 A4 .314		03/25/2014	PAID ON PRINCIPAL		193,097	193,097	85,967	79,266	0	113,831	0	113,831	0	193,097	0	0	0	94	10/25/2036	1FM
55265K A7 4	MASTR 2003-7 2A3 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		81,479	81,479	82,294	81,462	0	17	0	17	0	81,479	0	0	0	663	08/25/2018	1FM
55265K K2 4	MASTR 2003-8 2A1 CMO 4.500		03/25/2014	PAID ON PRINCIPAL		18,964	18,964	19,038	18,957	0	7	0	7	0	18,964	0	0	0	162	09/25/2018	1FM
55265K M6 3	MASTR 2003-8 8A1 CMO 5.500		03/25/2014	PAID ON PRINCIPAL		753,395	753,395	736,208	741,757	0	11,638	0	11,638	0	753,395	0	0	0	7,320	09/25/2033	1FM
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		158,536	158,536	157,719	157,890	0	646	0	646	0	158,536	0	0	0	1,181	10/25/2018	1FM
61744C BD 7	MSAC 2004-SD1 A .954		03/25/2014	PAID ON PRINCIPAL		429,555	429,555	385,590	384,547	0	45,008	0	45,008	0	429,555	0	0	0	715	08/25/2034	1FM
68383N BL 6	OPMAC 2005-3 A1B CMO .414		03/25/2014	PAID ON PRINCIPAL		277,420	277,420	256,787	271,474	0	5,945	0	5,945	0	277,420	0	0	0	169	07/25/2035	1FM
76110H M6 3	RALI 2005-QA1 A1 CMO .455		03/25/2014	PAID ON PRINCIPAL		251,247	251,247	209,792	211,341	0	39,907	0	39,907	0	251,247	0	0	0	206	01/25/2035	1FM
76112B WV 8	RAMP 2005-RS7 A3 .524		03/25/2014	PAID ON PRINCIPAL		274,710	274,710	192,984	216,900	0	57,811	0	57,811	0	274,710	0	0	0	274	07/25/2035	1FM
76110W UX 2	RASC 2003-KS10 A16 4.540		03/25/2014	PAID ON PRINCIPAL		24,486	24,486	24,482	24,425	0	61	0	61	0	24,486	0	0	0	182	12/25/2033	1FM
76110W UP 9	RASC 2003-KS9 A1B (AM) .794		03/25/2014	PAID ON PRINCIPAL		9,272	9,272	6,736	5,867	0	3,405	0	3,405	0	9,272	0	0	0	13	11/25/2033	1FM
76110W UP 9	RASC 2003-KS9 A1B (AM) .795		02/25/2014	WRITTEN OFF		0	11,958	8,688	7,567	0	2,333	0	2,333	0	9,899	0	(9,899)	(9,899)	16	11/25/2033	1FM
76111X EA 7	RFMSI 2003-S20 2A1 CMO 4.750		03/25/2014	PAID ON PRINCIPAL		191,278	191,278	184,508	187,841	0	3,437	0	3,437	0	191,278	0	0	0	1,412	12/25/2018	1FM
81377N AA 2	SABR 2007-BR3 A2A .224		03/25/2014	PAID ON PRINCIPAL		98,898	98,898	33,855	30,348	0	68,551	0	68,551	0	98,898	0	0	0	38	04/25/2037	1FM
81375F CX 9	SASI 1993-7 B1 CMO 6.250		03/25/2014	PAID ON PRINCIPAL		936	936	905	918	0	18	0	18	0	936	0	0	0	10	12/25/2023	1FM
79549A XJ 3	SBM7 2003-HE1 M1 1.429		03/25/2014	PAID ON PRINCIPAL		79,401	79,401	62,956	62,215	0	17,186	0	17,186	0	79,401	0	0	0	174	04/25/2033	1FM
81745E AA 7	SEMT 2013-8 A1 (CMO) 3.000		03/25/2014	PAID ON PRINCIPAL		192,286	192,286	187,871	187,993	0	4,293	0	4,293	0	192,286	0	0	0	1,052	06/25/2043	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.117		03/25/2014	PAID ON PRINCIPAL		4,774	4,774	4,309	4,286	0	488	0	488	0	4,774	0	0	0	16	03/25/2033	1FM
92922F GA 0	WAMU 2003-S10 A2 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		461,323	461,323	459,593	459,666	0	1,657	0	1,657	0	461,323	0	0	0	3,212	10/25/2018	1FM
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500		03/25/2014	PAID ON PRINCIPAL		29,470	29,470	29,028	29,273	0	197	0	197	0	29,470	0	0	0	201	12/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		03/25/2014	PAID ON PRINCIPAL		18,219	18,219	18,276	18,161	0	58	0	58	0	18,219	0	0	0	156	07/25/2018	1FM
94979W AA 7	WFMBS 2003-G A1 CMO 2.489		03/25/2014	PAID ON PRINCIPAL		22,997	22,997	21,906	20,294	0	2,703	0	2,703	0	22,997	0	0	0	96	06/25/2033	1FM
94980D AB 4	WFMBS 2003-M A2 CMO 2.618		03/25/2014	PAID ON PRINCIPAL		20,256	20,256	19,704	18,023	0	2,233	0	2,233	0	20,256	0	0	0	94	12/25/2033	1FM

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										11	12	13	14	15							
CUSIP Identification	Description	For i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
949775 AB 6	WFMB 2003-18 A2 CMO 5.250		01/25/2014	PAID ON PRINCIPAL		2,468,321	2,468,321	2,417,991	2,436,225	0	32,096	0	32,096	0	2,468,321	0	0	0	10,799	12/25/2033	1FM
94981Y AB 7	WFMB 2004-BB A2 (CMO) 2.615		03/25/2014	PAID ON PRINCIPAL		78,262	78,262	67,550	64,207	0	14,055	0	14,055	0	78,262	0	0	0	305	01/25/2035	1FM
94981N AH 8	WFMB 2005-AR4 2A2 CMO 2.615		03/25/2014	PAID ON PRINCIPAL		159,439	159,439	140,307	135,048	0	24,391	0	24,391	0	159,439	0	0	0	606	04/25/2035	1FM
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.412		03/20/2014	PAID ON PRINCIPAL		140,612	140,612	124,612	117,682	0	22,930	0	22,930	0	140,612	0	0	0	1,497	10/20/2035	1FM
05947U PS 1	BACM 2004-1 A4 4.760		01/10/2014	PAID ON PRINCIPAL		2,476,912	2,476,912	2,489,347	2,473,671	0	3,241	0	3,241	0	2,476,912	0	0	0	9,825	11/10/2039	1FM
05947U RE 0	BACM 2004-2 A5 4.580		01/10/2014	PAID ON PRINCIPAL		2,329,944	2,329,944	2,341,602	2,327,063	0	2,881	0	2,881	0	2,329,944	0	0	0	8,893	11/10/2038	1FM
46361T AA 0	ICOT 2013-IRV A1 2.068		03/15/2014	PAID ON PRINCIPAL		134,191	134,191	135,527	135,360	0	(1,169)	0	(1,169)	0	134,191	0	0	0	475	05/15/2048	1FM
52108H YK 4	LBUBS 2004-C1 A4 4.568		03/15/2014	PAID ON PRINCIPAL		554,388	554,388	557,122	554,728	0	(340)	0	(340)	0	554,388	0	0	0	2,761	01/15/2031	1FM
3899999	Total Bonds - Industrial and Miscellaneous					70,991,882	68,597,186	69,273,637	68,701,940	17,341	700,166	0	717,507	0	69,419,446	0	1,572,435	1,572,435	1,504,079	XXX	XXX
8399997	Total Bonds - Part 4					236,811,912	234,417,216	246,191,284	234,796,466	17,341	425,669	0	443,009	0	235,239,475	0	1,572,436	1,572,436	5,280,322	XXX	XXX
8399999	Total Bonds					236,811,912	234,417,216	246,191,284	234,796,466	17,341	425,669	0	443,009	0	235,239,475	0	1,572,436	1,572,436	5,280,322	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
38173M 10 2	GOLUB CAPITAL BDC INC		03/17/2014	CITIGROUP GLOBAL MKTS		39,699,000	761,153	758,648	0	0	0	0	0	758,648	0	2,505	2,505	0	XXX	L	
46617M 10 9	JGWPT HOLDINGS INC A		02/25/2014	CITIGROUP GLOBAL MKTS		23,412,000	397,295	396,365	0	0	0	0	0	396,365	0	930	930	0	XXX	L	
9099999	Total Common Stocks - Industrial and Miscellaneous					1,158,447	XXX	1,155,013	0	0	0	0	0	1,155,013	0	3,434	3,434	0	XXX	XXX	
9799997	Total Common Stocks - Part 4					1,158,447	XXX	1,155,013	0	0	0	0	0	1,155,013	0	3,434	3,434	0	XXX	XXX	
9799999	Total Common Stocks					1,158,447	XXX	1,155,013	0	0	0	0	0	1,155,013	0	3,434	3,434	0	XXX	XXX	
9899999	Total Preferred and Common Stocks					1,158,447	XXX	1,155,013	0	0	0	0	0	1,155,013	0	3,434	3,434	0	XXX	XXX	
9999999	Total Bonds, Preferred and Common Stocks					237,970,359	XXX	247,346,297	234,796,466	17,341	425,669	0	443,009	0	236,394,488	0	1,575,870	1,575,870	5,280,322	XXX	XXX

QE05.13

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

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

**Sch. DB-Pt 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 TREASUSRY.....		1.....	9,794,408	9,794,408	04/01/2014...
	REPO - DEUTSCHE A TREASUSRY.....		1.....	9,794,408	9,794,408	04/01/2014...
	REPO - MIZUHO A TREASUSRY.....		1.....	9,794,408	9,794,408	04/01/2014...
	REPO - NOMURA A TREASUSRY.....		1.....	73,542	73,542	04/01/2014...
0199999	U.S. Government - Issuer Obligations.....			29,456,766	29,456,766	...XXX.....
0599999	Total - U.S. Government.....			29,456,766	29,456,766	...XXX.....
6199999	Total - Issuer Obligations.....			29,456,766	29,456,766	...XXX.....
6599999	Subtotal - Bonds.....			29,456,766	29,456,766	...XXX.....
9999999	Totals.....			29,456,766	29,456,766	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....(325,097) Book/Adjusted Carrying Value \$.....(325,097)
- Average balance for the year to date: Fair Value \$.....44,552,561 Book/Adjusted Carrying Value \$.....44,552,561
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....29,456,766 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A..... Hartford,CT.....		.....0.000	.....0	.....0	.....(171,748)	.....(125,342)	.....(160,188)	XXX..
Citibank, N.A..... New Castle,DE.....		.....0.000	.....0	.....0	.....(2,075)	.....0	.....(35)	XXX..
Citibank, N.A. - China..... Shanghai,CH.....		.....0.000	.....0	.....0	.....64,591	.....51,537	.....53,880	XXX..
JP Morgan Chase Bank, N.A..... New York,NY.....		.....0.000	.....0	.....0	.....0	.....0	.....(1,464,267)	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....0	.....0	.....(109,231)	.....(73,804)	.....(1,570,609)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....0	.....0	.....(109,231)	.....(73,804)	.....(1,570,609)	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	.....471	.....247	.....451	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....0	.....0	.....(108,760)	.....(73,557)	.....(1,570,158)	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations							
ROCHESTER HLTH CARE FAC REV (MAYO)S2000C.....		03/05/2014	0.070	05/15/2014	20,000,000	1,011	0
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					20,000,000	1,011	0
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					20,000,000	1,011	0
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
UNIVERSITY OF VIRGINIA S03-A.....		03/17/2014	0.080	06/04/2014	21,600,000	.672	0
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					21,600,000	.672	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					21,600,000	.672	0
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					41,600,000	1,683	0
8399999. Subtotals - Bonds.....					41,600,000	1,683	0
8699999. Total - Cash Equivalents.....					41,600,000	1,683	0

QE13



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	21,534
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	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	0	0	0	21,534

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	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	15,382
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	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	405,150
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	0	0	0	420,532

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	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	24,610
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	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	0	0	0	24,610

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.....19038

Company Name: TRAVELERS CASUALTY AND SURETY 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
.....56,004	.....395,662	.....0

2. Commercial Multiple Peril (CMP) Packaged Policies

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