

QUARTERLY STATEMENT
AS OF JUNE 30, 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
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(E-Mail Address) (Fax Number)

OFFICERS

Table with 4 columns: Name, Title, Name, Title. Lists officers including Brian William MacLean, Jay Steven Benet, William Herbert Heyman, Alan David Schnitzer, Doreen Spadorcia, Andy Francis Besette, Bruce Richard Jones, Madelyn Joseph Lankton, Maria Olivo, Kenneth Franklin Spence, Douglas Keith Bell, Douglas Kenneth Russell, Scott William Rynda, Wendy Constance Skjerven, and Smitesh Davé.

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.

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

Subscribed and sworn to before me this

22nd day of July, 2014

Notary Public signature and name: Sandra M. Bachman



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	9,241,998,856	0	9,241,998,856	9,393,587,928
2. Stocks:				
2.1 Preferred stocks.....	35,178,212	0	35,178,212	34,209,910
2.2 Common stocks.....	4,128,740,564	0	4,128,740,564	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 (\$....437,572), cash equivalents (\$.....0) and short-term investments (\$....287,307,103).....	287,744,675	0	287,744,675	649,717,644
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	839,565,650	43,970,762	795,594,888	791,966,945
9. Receivables for securities.....	0	0	0	3,881
10. Securities lending reinvested collateral assets.....	49,295,252	0	49,295,252	29,781,863
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	14,582,523,209	43,970,762	14,538,552,446	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.....	105,429,709	0	105,429,709	107,464,278
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	483,816,939	33,857,644	449,959,294	467,516,760
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$....18,191,009 earned but unbilled premiums).....	879,334,313	4,289,362	875,044,951	814,304,115
15.3 Accrued retrospective premiums.....	18,340,952	475,012	17,865,940	19,373,079
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	37,701,444	0	37,701,444	36,744,128
16.2 Funds held by or deposited with reinsured companies.....	2,398,567	0	2,398,567	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.....	27,194,521	0	27,194,521	0
18.2 Net deferred tax asset.....	315,948,482	56,111,816	259,836,666	267,602,003
19. Guaranty funds receivable or on deposit.....	682,640	0	682,640	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.....	25,018,416	0	25,018,416	59,598,326
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	100,630,197	27,367,948	73,262,249	82,593,484
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	16,579,019,389	166,072,545	16,412,946,844	16,464,401,449
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	16,579,019,389	166,072,545	16,412,946,844	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.....	34,163,223	0	34,163,223	39,716,722
2502. Equities and deposits in pools and associations.....	19,211,769	0	19,211,769	17,554,791
2503. Amounts receivable under high deductible policies.....	11,177,089	1,117,831	10,059,258	15,403,171
2598. Summary of remaining write-ins for Line 25 from overflow page.....	36,078,116	26,250,117	9,827,999	9,918,800
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	100,630,197	27,367,948	73,262,249	82,593,484

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....757,463,528).....	6,134,025,281	6,046,635,704
2. Reinsurance payable on paid losses and loss adjustment expenses.....	211,340,872	227,906,838
3. Loss adjustment expenses.....	1,301,598,078	1,330,905,016
4. Commissions payable, contingent commissions and other similar charges.....	83,049,240	123,861,818
5. Other expenses (excluding taxes, licenses and fees).....	91,220,693	128,115,292
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	66,241,986	73,245,066
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	31,751,766
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$....182,782 and interest thereon \$....37,841.....	220,622	238,807
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....201,233,756 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.....	1,869,674,452	1,815,607,881
10. Advance premium.....	250	1,010
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	9,500,184	9,565,160
12. Ceded reinsurance premiums payable (net of ceding commissions).....	57,222,733	63,012,674
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	12,947,221	36,598,504
15. Remittances and items not allocated.....	(565,915)	(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.....	12,878,522	16,524,294
22. Payable for securities lending.....	49,295,252	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.....	(18,384,405)	(19,708,170)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	9,880,265,066	9,905,754,944
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	9,880,265,066	9,905,754,944
29. Aggregate write-ins for special surplus funds.....	18,698,362	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).....	3,859,158,831	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).....	6,532,681,778	6,558,646,505
38. Totals (Page 2, Line 28, Col. 3).....	16,412,946,844	16,464,401,449

DETAILS OF WRITE-INS

2501. Special reserve fund.....	500,000	500,000
2502. Retroactive reinsurance reserve assumed.....	457,795	458,058
2503. Escheat liability.....	(86,754)	(42,053)
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(19,255,445)	(20,624,174)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(18,384,405)	(19,708,170)
2901. Special surplus from retroactive reinsurance.....	18,698,362	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).....	18,698,362	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 \$.....193,374,350).....	170,234,946	169,187,978	333,466,948
1.2 Assumed..... (written \$.....2,067,646,301).....	2,012,046,575	1,976,191,705	4,058,024,578
1.3 Ceded..... (written \$.....196,471,976).....	173,727,206	172,225,599	341,987,773
1.4 Net..... (written \$.....2,064,548,675).....	2,008,554,315	1,973,154,084	4,049,503,752
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,103,441,953):			
2.1 Direct.....	97,028,504	49,832,579	162,706,637
2.2 Assumed.....	1,073,742,931	1,003,805,923	1,989,467,453
2.3 Ceded.....	102,422,695	50,661,511	172,890,668
2.4 Net.....	1,068,348,740	1,002,976,991	1,979,283,421
3. Loss adjustment expenses incurred.....	205,564,576	227,243,369	484,851,774
4. Other underwriting expenses incurred.....	614,653,530	629,562,012	1,267,192,245
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,888,566,846	1,859,782,372	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).....	119,987,470	113,371,712	318,176,312
INVESTMENT INCOME			
9. Net investment income earned.....	225,699,290	207,561,683	953,916,354
10. Net realized capital gains (losses) less capital gains tax of \$.....(654,635).....	5,110,264	45,075,477	49,686,780
11. Net investment gain (loss) (Lines 9 + 10).....	230,809,553	252,637,160	1,003,603,134
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....1,102,214 amount charged off \$.....6,266,792).....	(5,164,578)	(4,567,541)	(9,621,583)
13. Finance and service charges not included in premiums.....	8,071,519	8,293,862	17,097,435
14. Aggregate write-ins for miscellaneous income.....	(939,631)	17,694,972	17,136,322
15. Total other income (Lines 12 through 14).....	1,967,310	21,421,293	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).....	352,764,334	387,430,165	1,346,391,619
17. Dividends to policyholders.....	2,895,475	4,069,527	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).....	349,868,858	383,360,638	1,340,466,822
19. Federal and foreign income taxes incurred.....	78,186,203	63,488,577	174,896,472
20. Net income (Line 18 minus Line 19) (to Line 22).....	271,682,655	319,872,060	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).....	271,682,655	319,872,060	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 \$.....974,180.....	428,899,800	342,761,463	(212,505,539)
25. Change in net unrealized foreign exchange capital gain (loss).....	(584,150)	(2,199,977)	2,914,997
26. Change in net deferred income tax.....	(20,164,876)	(30,294,281)	(47,944,420)
27. Change in nonadmitted assets.....	28,486,973	29,689,618	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.....	(734,400,000)	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).....	(25,964,727)	658,729,443	1,409,128,972
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,532,681,778	5,808,246,977	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. Profit and loss, miscellaneous.....	(116,705)	18,520,510	18,381,726
1402. Fines and penalties of regulatory authorities.....	(125,200)	(36,296)	(71,702)
1403. Retroactive reinsurance gain/loss.....	(697,726)	(789,243)	(1,173,702)
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).....	(939,631)	17,694,972	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.....	2,012,718,881	1,908,191,055	4,043,015,613
2. Net investment income.....	250,598,026	232,004,263	1,002,069,753
3. Miscellaneous income.....	1,967,310	21,421,293	24,612,174
4. Total (Lines 1 through 3).....	2,265,284,217	2,161,616,611	5,069,697,539
5. Benefit and loss related payments.....	998,515,982	1,084,769,774	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.....	932,671,622	924,386,713	1,720,345,562
8. Dividends paid to policyholders.....	2,960,452	3,096,789	6,938,786
9. Federal and foreign income taxes paid (recovered) net of \$.....(702,341) tax on capital gains (losses).....	136,477,855	104,903,022	183,625,634
10. Total (Lines 5 through 9).....	2,070,625,911	2,117,156,297	3,983,670,437
11. Net cash from operations (Line 4 minus Line 10).....	194,658,306	44,460,313	1,086,027,102
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	813,989,842	590,435,957	1,324,731,001
12.2 Stocks.....	1,158,447	3,338,280	3,451,809
12.3 Mortgage loans.....	0	11,374	11,374
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	46,977,555	32,043,396	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.....	50,756	165,087,209	122,231,034
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	862,176,600	790,925,605	1,540,123,667
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	680,021,354	838,159,822	1,757,971,309
13.2 Stocks.....	12,263,141	2,022,568	794,874,807
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	32,581,285	22,537,042	38,832,737
13.6 Miscellaneous applications.....	23,159,162	0	3,881
13.7 Total investments acquired (Lines 13.1 to 13.6).....	748,024,941	862,719,432	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).....	114,151,659	(71,793,827)	(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.....	(18,211)	(17,005)	(34,602)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	734,400,000	0	0
16.6 Other cash provided (applied).....	63,635,276	(27,648,722)	(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).....	(670,782,934)	(27,665,726)	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).....	(361,972,970)	(54,999,240)	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).....	287,744,675	142,368,405	649,717,644
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Stock distribution from limited partnerships.....	3,565,663	200,037	238,257
20.0002 Exchange of bonds.....	3,270,000	0	0
20.0003 Prior period return of capital.....	1,600,000	0	0
20.0004 Interest received in securities.....	373,541	381,506	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>June 30, 2014</u>	<u>December 31, 2013</u>
1. Travelers Casualty and Surety Company state basis	CT	\$ 271,682,655	\$ 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>\$ 271,682,655</u>	<u>\$ 1,165,570,351</u>
<u>Surplus</u>	<u>State of Domicile</u>	<u>June 30, 2014</u>	<u>December 31, 2013</u>
5. Travelers Casualty and Surety Company state basis	CT	\$ 6,532,681,778	\$ 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>\$ 6,532,681,778</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.

- 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	\$ 474,100
2. 12 Months or Longer	\$ 1,209,515

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

1. Less than 12 Months	\$ 35,424,382
2. 12 Months or Longer	\$ 129,544,151

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.– D. Defined Benefit Plan:

No significant change.

A(4): Not applicable.

E. Defined Contribution Plan:

No significant change.

F. Multiemployer Plan:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. 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

Through June 30, 2014, the Company paid dividends totaling \$734.4 million to its parent company, Travelers Insurance Group Holdings Inc. as follows:

(in thousands)	<u>Ordinary</u>	<u>Extraordinary</u>	<u>Total</u>
March 20	\$ 306,000	\$ -	\$ 306,000
June 20	428,400	-	428,400

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 June 30, 2014:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	\$ 33,702,454	\$ -	\$ 33,702,454
Preferred stock				
Redeemable preferred stock	-	31,179,700	-	31,179,700
Non-redeemable preferred stock	1,802,050	1,036,462	-	2,838,512
Total Preferred Stock	1,802,050	32,216,162	-	34,018,212
Common stock	2,232,784	-	-	2,232,784
Total securities at fair value	\$ 4,034,834	\$ 65,918,616	\$ -	\$ 69,953,450

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

(2) Not applicable.

(3) Not applicable.

NOTES TO FINANCIAL STATEMENTS

- (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.

- (5) Not applicable.

B. Not applicable.

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

(At June 30, 2014)	Aggregate	Admitted				Not
<u>Description</u>	<u>Fair Value</u>	<u>Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	Practicable (Carrying Value)
Short term bonds	\$ 287,307,103	\$ 287,307,103	\$ 93,354,146	\$ 193,952,957	\$ -	\$ -
Long term bonds	9,714,886,167	9,241,998,856	365,494,047	9,318,780,935	30,611,185	-
Preferred stock	35,742,212	35,178,212	1,802,050	33,940,162	-	-
Common stock	2,232,784	2,232,784	2,232,784	-	-	-

(At December 31, 2013)	Aggregate	Admitted				Not
<u>Description</u>	<u>Fair Value</u>	<u>Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	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

The Company had no material subsequent events through August 5, 2014.

Note 23 - Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2014 to June 30, 2014, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$72,895,000, resulting from better than expected loss and defense and cost containment (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 2008 through 2011 reflecting more favorable legal and judicial environments than what the Company previously expected. This improvement was partially offset by unfavorable development in environmental reserves for “Prior” accident years. Lastly, the improvement in adjusting and other expense reserves was driven by improvement in the underlying loss and DCC reserves and by the allocation of adjusting and other expense reserves by year as disclosed in the Schedule P Interrogatories of the Company.

The deterioration in the commercial multi-peril line was driven primarily by worse than expected development for the liability coverages for accident years 2010 through 2013.

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [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	\$4,126,507,780
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$16,896,748	\$17,444,769
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,723,724,906	\$4,143,952,549
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: \$.....49,295,252

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....49,295,252

16.3 Total payable for securities lending reported on the liability page: \$.....49,295,252

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 Global Markets Inc.	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	...32,539,317	...32,539,317	.....0	.....0	.....181,000	.....181,000
Total.....	.....XXX..	.....XXX.....	.....0	.....0	...32,539,317	...32,539,317	.....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.....		2,327,590	2,350,876	1,703,243	2,046,730	47,363,352	49,417,668
2. Alaska.....AK.....L.....		458,743	581,898	35,633	111,385	599,972	635,831
3. Arizona.....AZ.....L.....		2,815,388	3,545,787	1,013,103	622,274	15,553,707	13,288,723
4. Arkansas.....AR.....L.....		2,348,957	2,013,468	661,496	494,684	9,941,153	14,898,238
5. California.....CA.....L.....		11,878,527	2,691,077	10,793,520	15,132,654	127,768,400	152,207,399
6. Colorado.....CO.....L.....		571,609	205,886	286,948	415,109	8,397,058	9,669,644
7. Connecticut.....CT.....L.....		6,344,660	7,436,939	3,794,125	4,707,365	254,451,159	244,104,529
8. Delaware.....DE.....L.....		245,258	61,377	499,105	200,026	32,698,082	31,797,423
9. District of Columbia.....DC.....L.....		2,071,602	874,570	293,696	927,904	18,101,747	19,666,341
10. Florida.....FL.....L.....		9,010,507	8,462,606	5,245,482	8,697,156	117,500,450	120,042,009
11. Georgia.....GA.....L.....		5,338,451	4,187,576	2,310,913	1,743,171	41,595,576	42,255,320
12. Hawaii.....HI.....L.....		124,625	132,631	52,432	116,329	1,665,259	1,685,253
13. Idaho.....ID.....L.....		540,847	457,018	441,325	415,631	5,971,580	6,163,478
14. Illinois.....IL.....L.....		9,616,849	6,626,334	2,824,506	2,504,576	49,077,452	44,578,860
15. Indiana.....IN.....L.....		1,280,865	2,276,610	2,029,460	900,904	16,082,742	16,824,811
16. Iowa.....IA.....L.....		1,135,899	1,733,072	1,198,923	1,016,441	12,310,269	13,383,050
17. Kansas.....KS.....L.....		3,900,078	4,574,667	1,765,229	1,343,340	21,427,300	22,227,520
18. Kentucky.....KY.....L.....		1,184,542	1,035,885	702,532	1,054,917	23,542,627	24,779,245
19. Louisiana.....LA.....L.....		4,993,242	6,924,609	1,604,403	1,723,983	78,529,856	80,358,400
20. Maine.....ME.....L.....		375,056	202,983	287,157	510,305	16,019,089	16,373,224
21. Maryland.....MD.....L.....		5,861,942	2,632,075	4,779,094	2,760,650	80,651,060	71,743,331
22. Massachusetts.....MA.....L.....		11,833,097	14,144,934	6,846,837	6,567,364	153,491,277	144,745,173
23. Michigan.....MI.....L.....		4,355,786	3,320,964	3,351,004	3,702,952	251,004,684	264,212,865
24. Minnesota.....MN.....L.....		3,537,032	4,435,050	7,742,493	1,970,032	33,983,437	34,985,481
25. Mississippi.....MS.....L.....		2,588,739	2,363,492	840,308	602,094	11,450,654	11,012,521
26. Missouri.....MO.....L.....		1,237,449	1,608,007	2,454,336	2,949,985	33,308,032	32,643,770
27. Montana.....MT.....L.....		348,525	367,184	201,858	119,125	2,469,254	2,572,872
28. Nebraska.....NE.....L.....		603,456	1,855,045	987,848	888,728	11,847,470	12,223,090
29. Nevada.....NV.....L.....		940,659	1,343,261	484,586	332,887	3,162,224	2,668,163
30. New Hampshire.....NH.....L.....		685,469	594,131	706,577	222,641	16,907,883	16,323,521
31. New Jersey.....NJ.....L.....		2,317,661	495,365	11,905,510	3,238,049	194,985,655	204,953,696
32. New Mexico.....NM.....L.....		690,040	653,557	225,393	197,756	5,457,417	5,025,128
33. New York.....NY.....L.....		12,875,805	13,881,223	15,205,496	23,549,437	343,044,796	349,404,769
34. North Carolina.....NC.....L.....		4,760,552	4,464,585	2,224,617	1,546,290	36,586,637	39,412,867
35. North Dakota.....ND.....L.....		30,864	26,452	(1,522)	(846)	129,079	128,347
36. Ohio.....OH.....L.....		328,612	338,518	1,463,356	963,370	205,983,415	214,111,527
37. Oklahoma.....OK.....L.....		241,746	444,442	96,800	119,571	11,769,128	10,042,907
38. Oregon.....OR.....L.....		3,766,887	1,731,177	749,016	494,548	12,168,814	11,755,168
39. Pennsylvania.....PA.....L.....		8,064,019	9,097,806	10,239,943	8,674,042	223,723,513	241,320,721
40. Rhode Island.....RI.....L.....		211,250	273,906	726,525	704,121	31,881,811	32,882,251
41. South Carolina.....SC.....L.....		1,248,139	1,717,029	631,445	466,824	16,118,763	16,081,181
42. South Dakota.....SD.....L.....		114,089	167,206	50,354	121,622	1,079,022	1,113,716
43. Tennessee.....TN.....L.....		7,168,425	6,745,107	2,482,205	3,836,244	58,668,955	57,612,243
44. Texas.....TX.....L.....		31,264,521	28,061,795	8,390,178	4,837,687	146,789,120	136,277,530
45. Utah.....UT.....L.....		1,097,697	625,742	218,129	2,490,749	6,866,665	6,623,458
46. Vermont.....VT.....L.....		502,570	311,267	288,898	359,867	5,852,888	5,666,895
47. Virginia.....VA.....L.....		13,710,609	14,959,004	4,084,882	5,360,516	49,303,282	52,135,221
48. Washington.....WA.....L.....		242,783	209,720	1,128,740	1,343,400	10,712,401	11,447,309
49. West Virginia.....WV.....L.....		288,679	418,312	618,723	438,934	19,512,673	20,188,698
50. Wisconsin.....WI.....L.....		2,723,636	2,348,323	1,881,655	2,382,672	36,020,093	35,969,748
51. Wyoming.....WY.....L.....		20,585	11,799	10,479	10,988	276,031	288,242
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		23,145	105,246	0	17,739	0	0
54. Puerto Rico.....PR.....L.....		2,189,461	1,570,673	(37,374)	4,778	198,586	570,524
55. US Virgin Islands.....VI.....L.....		146,691	197,564	(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.....		790,436	940,052	0	0	211,992	0
59. Totals.....(a).....54.....		193,374,350	178,835,880	128,520,630	125,959,702	2,914,213,540	2,970,499,901

DETAILS OF WRITE-INS

58001. BMU Bermuda.....XXX.....		568,431	551,587	0	0	197,914	0
58002. ISR Israel.....XXX.....		207,225	387,505	0	0	12,881	0
58003. IOT British Indian Ocean Territory.....XXX.....		13,820	0	0	0	1,137	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....		960	960	0	0	60	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		790,436	940,052	0	0	211,992	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	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	
... .. Castle Pines Fidelity Associates Limited Partnership (99%)	Maryland	52-1735213	... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... .. English Turn Fidelity Realty, Inc.	Maryland	52-1466734	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. English Turn Limited Partnership (99%)	Maryland	59-2635727	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. Fidelity English Turn Club General Partnership (99%)	Maryland	59-2709441	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. English Turn Limited Partnership (1%)	Maryland	59-2635727	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. English Turn Realty Management, Inc.	Maryland	52-1715225	... .. 8527512 Canada Inc. (77.52%)	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**

... .. The Dominion of Canada General Insurance Company *	Canada		... .. The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569
... .. 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			

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.....	

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					St. Paul Surety Europe Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Corporate Trustee Ltd	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	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					Lone Rock Timber Investments II, LLC	DE	NIA	Oregon Evergreen Investor I, LLC	O	90.000	The Travelers Companies, Inc.	0113
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	DS	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	DS	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.	

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 Holding LLC	DE	DS	Travelers Casualty and Surety Company of America	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0907370				Travelers Brazil Acquisition LLC	DE	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.	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	06-0566050				Eastern Asset, LLC	DE	NIA	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1769846				Jupiter Holdings, Inc.	MN	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	43117	86-0703220				American Equity Insurance Company	AZ	IA	Jupiter Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	10819	86-0868106				American Equity Specialty Insurance Company	CT	IA	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	24015	41-6009967				Northland Insurance Company	CT	IA	Jupiter Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	27987	41-0983992				Northfield Insurance Company	IA	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	24031	94-6051964				Northland Casualty Company	CT	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	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

TRAVELERS CASUALTY AND SURETY COMPANY**Asterisk****Explanation**

0100.	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
0101.	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company 1% owned by USF&G Retail Associates GP, Inc.
0102.	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
0103.	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
0113.	Lone Rock Timber Investments II, LLC's other 10% member and manager are unaffiliated with Travelers

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.....	1,718,963	737,059	42.9	49.0
2. Allied lines.....	812,343	284,165	35.0	186.8
3. Farmowners multiple peril.....	0	(1)	0.0	0.0
4. Homeowners multiple peril.....	20,692,612	7,498,585	36.2	36.6
5. Commercial multiple peril.....	23,328	478,242	2,050.1	744.0
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	1,450	72	5.0	(19.2)
9. Inland marine.....	130,551	18,851	14.4	45.6
10. Financial guaranty.....	31,961	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	5,000	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	0	0.0	0.0
12. Earthquake.....	21,744	234	1.1	(17.1)
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.....	119,519,128	77,073,653	64.5	38.0
17.1. Other liability-occurrence.....	395,264	12,479,470	3,157.3	627.0
17.2. Other liability-claims made.....	884,186	(50,331)	(5.7)	(59.5)
17.3. Excess workers' compensation.....	0	796,530	0.0	0.0
18.1. Products liability-occurrence.....	0	(2,584,142)	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	1,027,815	0.0	0.0
19.3, 19.4. Commercial auto liability.....	1,128	1,385,387	122,818.0	0.0
21. Auto physical damage.....	0	420	0.0	0.0
22. Aircraft (all perils).....	0	90,369	0.0	0.0
23. Fidelity.....	106,125	(85,839)	(80.9)	(32.2)
24. Surety.....	25,868,504	(2,131,214)	(8.2)	0.0
26. Burglary and theft.....	27,658	4,178	15.1	(13.9)
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.....	170,234,946	97,028,504	57.0	29.5
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.....	885,026	1,772,207	1,693,069
2. Allied lines.....	419,678	872,184	859,504
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	10,267,686	19,345,106	20,522,640
5. Commercial multiple peril.....	9,140	21,684	27,034
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	453	953	878
9. Inland marine.....	62,252	120,185	133,576
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.....	10,588	21,462	22,329
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.....	60,694,165	133,372,296	132,827,303
17.1. Other liability-occurrence.....	421,913	369,874	866,080
17.2. Other liability-claims made.....	832,866	896,833	804,472
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.....	0	1,128	0
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	75,937	104,938	109,445
24. Surety.....	17,959,404	36,449,995	20,956,887
26. Burglary and theft.....	6,029	25,506	12,662
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.....	91,645,137	193,374,350	178,835,880
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	310,006	29,741	339,747	1,967,700	25,931	2,454,918	4,448,548	149,163	(182,739)	(33,577)
2. 2012.....	413,256	612,091	1,025,347	130,552	9,826	140,378	350,784	13,677	505,854	870,316	68,081	(82,734)	(14,653)
3. Subtotals 2012 + Prior.....	2,541,799	3,305,420	5,847,219	440,558	39,568	480,126	2,318,485	39,608	2,960,772	5,318,864	217,244	(265,473)	(48,229)
4. 2013.....	525,262	1,005,060	1,530,321	264,043	43,998	308,041	425,342	37,603	734,671	1,197,615	164,123	(188,788)	(24,665)
5. Subtotals 2013 + Prior.....	3,067,061	4,310,480	7,377,541	704,601	83,565	788,167	2,743,826	77,210	3,695,443	6,516,479	381,366	(454,261)	(72,895)
6. 2014.....	XXX	XXX	XXX	XXX	427,664	427,664	XXX	255,410	663,734	919,144	XXX	XXX	XXX
7. Totals.....	3,067,061	4,310,480	7,377,541	704,601	511,229	1,215,831	2,743,826	332,621	4,359,177	7,435,623	381,366	(454,261)	(72,895)
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. ....12.4 %	2. ....(10.5)%	3. ....(1.0)%
													Col. 13, Line 7 Line 8
													4. ....(1.1)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



Statement for June 30, 2014 of the **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.....	9,589,567	.....0	9,589,567	9,594,907
2505. Deferred compensation funds.....	304,091	.....0	304,091	334,257
2506. Other assets nonadmitted.....	26,250,117	26,250,117	.....0	.....0
2507. Assumed reinsurance receivable and payable.....	(65,659)	.....0	(65,659)	(10,364)
2597. Summary of remaining write-ins for Line 25.....	36,078,116	26,250,117	9,827,999	9,918,800

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve ceded.....	(19,255,445)	(20,624,174)
2597. Summary of remaining write-ins for Line 25.....	(19,255,445)	(20,624,174)

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. CHE Switzerland.....	...XXX...	.....960	.....960	.....0	.....0	.....60	.....0
58997. Summary of remaining write- ins for Line 58 from overflow.....	...XXX...	.....960	.....960	.....0	.....0	.....60	.....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.....	10,850,682	0
2.2 Additional investment made after acquisition.....	21,730,603	38,832,737
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	17,396,462	26,972,311
6. Total gain (loss) on disposals.....	0	(154,824)
7. Deduct amounts received on disposals.....	48,577,555	89,689,061
8. Deduct amortization of premium and depreciation.....	5,214	10,033
9. Total foreign exchange change in book/adjusted carrying value.....	(614,639)	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).....	839,565,650	838,785,311
12. Deduct total nonadmitted amounts.....	43,970,762	46,818,366
13. Statement value at end of current period (Line 11 minus Line 12).....	795,594,888	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.....	692,284,495	2,552,846,116
3. Accrual of discount.....	5,546,891	10,351,207
4. Unrealized valuation increase (decrease).....	414,358,773	(237,306,727)
5. Total gain (loss) on disposals.....	5,207,613	13,838,923
6. Deduct consideration for bonds and stocks disposed of.....	815,148,289	1,328,182,810
7. Deduct amortization of premium.....	30,150,919	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.....	806,927	595,977
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	13,405,917,632	13,134,625,996
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	13,405,917,632	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

	1	2	3	4	5	6	7	8
NAIC Designation	Book/Adjusted Carrying Value Beginning of Current Quarter	Acquisitions During Current Quarter	Dispositions During Current Quarter	Non-Trading Activity During Current Quarter	Book/Adjusted Carrying Value End of First Quarter	Book/Adjusted Carrying Value End of Second Quarter	Book/Adjusted Carrying Value End of Third Quarter	Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	8,337,091,425	1,304,577,107	1,665,303,024	64,539,034	8,337,091,425	8,040,904,542	0	8,587,925,855
2. NAIC 2 (a).....	1,201,626,067	(55,571,517)	14,397,359	(77,037,336)	1,201,626,067	1,165,762,890	0	1,169,600,328
3. NAIC 3 (a).....	195,487,104	7,336,875	8,443,749	6,186,921	195,487,104	200,567,151	0	176,518,721
4. NAIC 4 (a).....	115,731,887	8,633,750	4,541,414	(5,417,861)	115,731,887	114,406,363	0	102,631,414
5. NAIC 5 (a).....	5,793,248	0	11,101	(92,365)	5,793,248	5,689,783	0	6,547,051
6. NAIC 6 (a).....	2,004,757	0	65,262	35,736	2,004,757	1,975,231	0	70,629
7. Total Bonds.....	9,857,734,489	1,376,119,250	1,692,761,909	(11,785,870)	9,857,734,489	9,529,305,959	0	10,043,293,998
PREFERRED STOCK								
8. NAIC 1.....	131,000	0	0	1,050	131,000	132,050	0	0
9. NAIC 2.....	33,178,042	0	0	708,120	33,178,042	33,886,162	0	33,049,910
10. NAIC 3.....	1,160,000	0	0	0	1,160,000	1,160,000	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.....	34,469,042	0	0	709,170	34,469,042	35,178,212	0	34,209,910
15. Total Bonds and Preferred Stock.....	9,892,203,531	1,376,119,250	1,692,761,909	(11,076,700)	9,892,203,531	9,564,484,171	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.....	287,307,103	XXX.....	287,307,103	20,161	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.....	1,803,711,145	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.....	2,146,110,113	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).....	287,307,103	629,706,071
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	287,307,103	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.....	NONE	0
6. Amortization.....		0
7. Adjustment to the book/adjusted carrying value of hedge item.....		0
8. Total foreign exchange change in book/adjusted carrying value.....		0
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		0
10. Deduct nonadmitted assets.....		0
11. Statement value at end of current period (Line 9 minus Line 10).....		0

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....		0
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....		0
3.1 Add:		
Change in variation margin on open contracts - Highly Effective Hedges:		
3.11 Section 1, Column 15, current year to date minus.....	0	
3.12 Section 1, Column 15, prior year.....	0	0
Change in variation margin on open contracts - All Other:		
3.13 Section 1, Column 18, current year to date minus.....	(281,250)	
3.14 Section 1, Column 18, prior year.....	0	(281,250)
3.14 Section 1, Column 18, prior year.....	0	(281,250)
3.2 Add:		
Change in adjustment to basis of hedged item:		
3.21 Section 1, Column 17, current year to date minus.....	0	
3.22 Section 1, Column 17, prior year.....	0	0
Change in amount recognized:		
3.23 Section 1, Column 19, current year to date minus.....	(281,250)	
3.24 Section 1, Column 19, prior year.....	0	(281,250)
3.24 Section 1, Column 19, prior year.....	0	(281,250)
3.3 Subtotal (Line 3.1 minus Line 3.2).....		0
4.1 Cumulative variation margin on terminated contracts during the year.....	46,870	
4.2 Less:		
4.21 Amount used to adjust basis of hedged item.....	0	
4.22 Amount recognized.....	46,870	46,870
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

Statement for June 30, 2014 of the **TRAVELERS CASUALTY AND SURETY COMPANY**
SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check
1. Part A, Section 1, Column 14.....	0
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3. Total (Line 1 plus Line 2).....	0
4. Part D, Section 1, Column 5.....	0
5. Part D, Section 1, Column 6.....	0
6. Total (Line 3 minus Line 4 minus Line 5).....	0
	Fair Value Check
7. Part A, Section 1, Column 16.....	0
8. Part B, Section 1, Column 13.....	(281,250)
9. Total (Line 7 plus Line 8).....	(281,250)
10. Part D, Section 1, Column 8.....	0
11. Part D, Section 1, Column 9.....	(281,250)
12. Total (Line 9 minus Line 10 minus Line 11).....	0
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	0
14. Part B, Section 1, Column 20.....	(1,300,000)
15. Part D, Section 1, Column 11.....	(1,300,000)
16. Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	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.....	101,200,000	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).....	0	20,000,000
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	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	3 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				
		City	State													
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																
	American Securities Partners V, L.P.....	New York.....	NY.....	American Securities Partners.....		01/01/2010....	3	0	51,913	0	4,894,863	0.8				
	Brockway Moran & Partners Fund III, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		03/31/2006....	3	0	277,219	0	2,912,086	1.8				
	Bruckmann, Rosser, Sherrill & Co. II, L.P.....	New York.....	NY.....	Bruckman, Rosser, Sherrill & Co.....		10/18/1999....	3	0	6,882	0	80,657	1.0				
	Catterton Partners VI, L.P.....	Greenwich.....	CT.....	Catterton Partners.....		06/21/2006....	3	0	34,281	0	1,341,881	1.2				
	Clayton, Dubilier & Rice Fund VI.....	New York.....	NY.....	Clayton, Dubilier & Rice, Inc.....		12/08/1998....	3	0	11,127	0	632,811	0.3				
	Crestview Partners II, L.P.....	New York.....	NY.....	Crestview Partners.....		08/29/2008....	3	0	1,433,053	0	3,844,514	0.9				
	Greenhill Capital Partners II, L.P.....	New York.....	NY.....	Greenhill Capital Partners.....		03/31/2014....	3	0	17,000	0	651,060	1.1				
	J.C. Flowers II L.P.....	New York.....	NY.....	J.C. Flowers & Co.....		06/07/2006....	3	0	(110,780)	0	1,338,331	0.6				
	JLL Partners Fund V, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		05/04/2005....	3	0	40,297	0	960,154	1.6				
	Lee Equity Partners Fund, L.P.....	New York.....	NY.....	Lee Equity Partners.....		01/01/2010....	3	0	43,323	0	5,892,015	2.5				
	Onex Partners II L.P.....	Toronto.....	CAN.....	Onex Partners.....		06/29/2006....	3	0	1,712	0	2,245,439	0.8				
	Pitango Venture Capital Fund V, L.P.....	Herzliya Pituach.....	ISR.....	Pitango Venture Capital.....		01/01/2010....	1	0	750,000	0	1,518,352	4.5				
	Providence Equity Partners VI, L.P.....	Providence.....	RI.....	Providence Equity Partners.....		12/05/2006....	3	0	140,510	0	2,590,094	0.2				
	Sentinel Capital Partners IV, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		05/23/2008....	3	0	1,971,301	0	1,110,782	2.4				
	Silverfleet Capital Partners Fund LP.....	London.....	GBR.....	Silverfleet Capital Partners.....		01/01/2010....	3	0	24,700	0	4,580,296	4.8				
	Spire Capital Partners III, L.P.....	New York.....	NY.....	Spire Capital Management.....		03/29/2013....	3	0	409,391	0	7,418,685	7.5				
	Thomas, McNerney & Partners II, L.P.....	Minneapolis.....	MN.....	Thomas, McNerney Partners.....		06/29/2006....	1	0	150,000	0	1,175,000	2.5				
	Thompson Street Capital Partners II, L.P.....	St. Louis.....	MO.....	Thompson Street Capital Partners.....		01/30/2007....	3	0	22,369	0	182,875	4.5				
	1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....											0	5,274,298	0	43,369,895	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	46,107	0	16,685,872	49.0				
	Blackstone Real Estate Partners VI.....	New York.....	NY.....	Blackstone Group.....		03/29/2007....	0	0	58,397	0	823,548	0.3				
	1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....											0	104,504	0	17,509,420	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																
	Moelis & Company Group, LP.....	Los Angeles.....	CA.....	Moelis & Company Group, LP.....		04/15/2014....	0	4,966,466	0	0	0	0.4				
	CVC European Equity Partners V (B) L.P.....	London.....	GBR.....	CVC Capital Partners.....		01/01/2010....	0	0	1,665,842	0	6,778,045	0.6				
	Haddington Energy Partners III LP.....	Houston.....	TX.....	Haddington Ventures.....		01/01/2010....	0	0	30,248	0	5,421	4.9				
	Herkules Private Equity III (Jersey-II) L.P.....	Oslo.....	NOR.....	Herkules Capital.....		01/01/2010....	3	0	99,246	0	1,309,458	1.5				
	J.F. Lehman Equity Investors II, L.P.....	New York.....	NY.....	J.F. Lehman & Company.....		01/01/2010....	3	0	447,608	0	3,581,723	6.3				
	Madison Dearborn Capital Partners V-A, L.P.....	Chicago.....	IL.....	Madison Dearborn Partners.....		01/01/2010....	3	0	28,180	0	3,289,096	0.4				
	Madison Dearborn Capital Partners V-B, L.P.....	Chicago.....	IL.....	Madison Dearborn Partners.....		01/01/2010....	3	0	544	0	544	0.4				
	Matlin Patterson Global Opportunities Partners III L.P.....	New York.....	NY.....	Matlin Patterson Global Advisors.....		01/01/2010....	0	0	45,000	0	1,914,326	0.4				
	Moelis Capital Partners Opportunity Fund I, LP.....	Los Angeles.....	CA.....	Moelis & Company.....		08/10/2007....	3	0	2,456,491	0	4,854,489	7.4				
	Monomoy Capital Partners, L.P.....	New York.....	NY.....	Monomoy Capital Partners.....		05/08/2006....	0	0	62,819	0	1,644,035	5.6				
	Paine & Partners Capital Fund III, L.P.....	Foster City.....	CA.....	Paine & Partners.....		03/31/2006....	3	0	1,355,382	0	359,024	1.8				
	2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....											0	4,966,466	0	23,736,162	XXX.....
	4499999. Subtotal - Unaffiliated.....											0	4,966,466	0	11,570,162	XXX.....
	4699999. Totals.....											0	4,966,466	0	11,570,162	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	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																			
	Bridgepoint Europe IV 'B' L.P.....	London.....	GBR.	Distribution.....	01/01/2010	06/30/2014	1,804,101	0	0	0	0	0	0	1,804,101	1,804,101	0	0	0	0
	Catterton Partners VI, L.P.....	Greenwich.....	CT...	Distribution.....	06/21/2006	06/30/2014	2,274,898	0	0	0	0	0	0	2,274,898	2,274,898	0	0	0	0
	Clayton, Dubilier & Rice Fund VI.....	New York.....	NY...	Distribution.....	12/08/1998	05/08/2014	720,732	0	0	0	0	0	0	720,732	720,732	0	0	0	0
	EQT V (No. 2) Limited Partnership.....	Stockholm.....	SWE	Distribution.....	01/01/2010	06/30/2014	229,509	0	0	0	0	0	0	229,509	229,509	0	0	0	0
	Fourth Cinven Fund (No. 1) Limited Partnership.....	London.....	GBR.	Distribution.....	01/01/2010	04/30/2014	927,803	0	0	0	0	0	0	927,803	927,803	0	0	0	0
	Greenhill Capital Partners II, L.P.....	New York.....	NY...	Distribution.....	03/31/2014	06/23/2014	228,600	0	0	0	0	0	0	228,600	228,600	0	0	0	0
	J.C. Flowers II L.P.....	New York.....	NY...	Distribution.....	06/07/2006	04/08/2014	(109,359)	0	0	0	0	0	0	(109,359)	(109,359)	0	0	0	0
	Onex Partners II L.P.....	Toronto.....	CAN.	Distribution.....	06/29/2006	06/25/2014	3,121,016	0	0	0	0	0	0	3,121,016	3,121,016	0	0	0	0
	Providence Equity Partners III L.P.....	Providence.....	RI....	Distribution.....	01/25/1999	04/15/2014	77,949	0	0	0	0	0	0	77,949	77,949	0	0	0	0
	Providence Equity Partners VI, L.P.....	Providence.....	RI....	Distribution.....	12/05/2006	06/24/2014	449,852	0	0	0	0	0	0	449,852	449,852	0	0	0	0
	Silverfleet Capital Partners Fund LP.....	London.....	GBR.	Distribution.....	01/01/2010	06/30/2014	546,861	0	0	0	0	0	0	546,861	546,861	0	0	0	0
	Thompson Street Capital Partners II, L.P.....	St. Louis.....	MO...	Distribution.....	01/30/2007	06/12/2014	2,791,491	0	0	0	0	0	0	2,791,491	2,791,491	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							13,063,453	0	0	0	0	0	0	13,063,453	13,063,453	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	GTIS RE Opportunities Fund I LP.....	New York.....	NY...	Distribution.....	09/17/2007	04/15/2014	312,288	0	0	0	0	0	0	312,288	312,288	0	0	0	0
	Rossrock Fund II.....	New York.....	NY...	Distribution.....	07/25/2006	04/28/2014	1,577,768	0	0	0	0	0	0	1,577,768	1,577,768	0	0	0	0
	Silverpeak Legacy Partners II LP.....	New York.....	NY...	Distribution.....	08/25/2005	04/03/2014	(647)	0	0	0	0	0	0	(647)	(647)	0	0	0	0
	WCP Real Estate Strategies Fund, L.P.....	Westport.....	CT....	Distribution.....	11/03/2006	05/16/2014	164,944	0	0	0	0	0	0	164,944	164,944	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							2,054,353	0	0	0	0	0	0	2,054,353	2,054,353	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Cerberus Asia Partners, L.P.....	New York.....	NY...	Distribution.....	03/23/1999	04/17/2014	465,341	0	0	0	0	0	0	465,341	465,341	0	0	0	0
	J.F. Lehman Equity Investors II, L.P.....	New York.....	NY...	Distribution.....	01/01/2010	04/03/2014	447,608	0	0	0	0	0	0	447,608	447,608	0	0	0	0
	Moelis Asset Management, LP.....	Los Angeles.....	CA...	Distribution.....	08/10/2007	06/30/2014	4,773,484	0	0	0	0	0	0	4,773,484	4,773,484	0	0	0	0
	Monomoy Capital Partners, L.P.....	New York.....	NY...	Distribution.....	05/08/2006	04/04/2014	2,065,862	0	0	0	0	0	0	2,065,862	2,065,862	0	0	0	0
	OCM Principal Opportunities Fund IV, L.P.....	Los Angeles.....	CA...	Distribution.....	01/01/2010	06/24/2014	1,125,563	0	0	0	0	0	0	1,125,563	1,125,563	0	0	0	0
	Paine & Partners Capital Fund III, L.P.....	Foster City.....	CA...	Distribution.....	03/31/2006	06/30/2014	116,687	0	0	0	0	0	0	116,687	116,687	0	0	0	0
	Reservoir Capital Partners, L.P.....	New York.....	NY...	Distribution.....	10/01/1999	04/30/2014	8,968	0	0	0	0	0	0	8,968	8,968	0	0	0	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							9,003,513	0	0	0	0	0	0	9,003,513	9,003,513	0	0	0	0
4499999. Subtotal - Unaffiliated.....							24,121,318	0	0	0	0	0	0	24,121,318	24,121,318	0	0	0	0
4699999. Totals.....							24,121,318	0	0	0	0	0	0	24,121,318	24,121,318	0	0	0	0

QE03.1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
38375B SH 6	GNR 2012-H11 CA CMO 1.750 2062 04.....		06/20/2014	PAY IN KIND.....		129,123	129,123	0	1
38375B B7 6	GNR 2012-H30 VA CMO 1.750 2062 12.....		06/20/2014	PAY IN KIND.....		57,284	57,284	0	1
0599999	Total Bonds - U.S. Government.....					186,407	186,407	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
038106 RG 7	APPLETON AREA SCH DIST G 3.500 2032 03.....		04/28/2014	BAS-MERRILL LYNCH.....		2,177,035	2,180,000	0	1FE
038106 RH 5	APPLETON AREA SCH DIST G 3.750 2033 03.....		04/28/2014	BAS-MERRILL LYNCH.....		2,294,468	2,265,000	0	1FE
038106 RJ 1	APPLETON AREA SCH DIST G 3.750 2034 03.....		04/28/2014	BAS-MERRILL LYNCH.....		2,369,012	2,350,000	0	1FE
163195 MP 2	CHELAN CO SD #246 WENATC 5.000 2030 12.....		04/22/2014	PIPER JAFFRAY.....		3,414,034	2,960,000	0	1FE
163195 MQ 0	CHELAN CO SD #246 WENATC 5.000 2031 12.....		04/22/2014	PIPER JAFFRAY.....		3,644,248	3,180,000	0	1FE
163195 MR 8	CHELAN CO SD #246 WENATC 5.000 2032 12.....		04/22/2014	PIPER JAFFRAY.....		3,128,785	2,750,000	0	1FE
163195 MS 6	CHELAN CO SD #246 WENATC 5.000 2033 12.....		04/22/2014	PIPER JAFFRAY.....		2,856,709	2,525,000	0	1FE
239019 K8 4	DAVIS CO SCH DIST GO S20 3.250 2031 06.....		04/23/2014	J P MORGAN CHASE SECURITIES INC.....		1,919,345	1,975,000	0	1FE
239019 K9 2	DAVIS CO SCH DIST GO S20 3.250 2032 06.....		04/23/2014	J P MORGAN CHASE SECURITIES INC.....		1,958,849	2,040,000	0	1FE
239019 L2 6	DAVIS CO SCH DIST GO S20 3.375 2033 06.....		04/23/2014	J P MORGAN CHASE SECURITIES INC.....		2,034,377	2,105,000	0	1FE
239019 L3 4	DAVIS CO SCH DIST GO S20 3.500 2034 06.....		04/23/2014	J P MORGAN CHASE SECURITIES INC.....		2,122,757	2,175,000	0	1FE
567505 MA 7	MARICOPA CO HSD #210 PHO 3.500 2026 07.....		06/05/2014	CITIGROUP GLOBAL MARKETS.....		7,735,746	7,435,000	0	1FE
659155 FL 4	NORTH EAST ISD GO REF S2 4.000 2033 08.....		04/29/2014	CITIGROUP GLOBAL MARKETS.....		2,214,263	2,130,000	0	1FE
763631 M7 0	RICHLAND CO GEN OBLIG S2 3.250 2031 03.....		04/30/2014	J P MORGAN CHASE SECURITIES INC.....		2,253,421	2,315,000	0	1FE
763631 M8 8	RICHLAND CO GEN OBLIG S2 3.250 2032 03.....		04/30/2014	J P MORGAN CHASE SECURITIES INC.....		2,303,846	2,395,000	0	1FE
833153 TW 9	SNOHOMISH CO SD #15 EDMO 5.000 2030 12.....		05/28/2014	DA DAVIDSON.....		1,754,010	1,500,000	0	1FE
833153 TY 5	SNOHOMISH CO SD #15 EDMO 5.000 2032 12.....		05/28/2014	DA DAVIDSON.....		5,211,630	4,500,000	0	1FE
833153 TZ 2	SNOHOMISH CO SD #15 EDMO 5.000 2033 12.....		05/28/2014	DA DAVIDSON.....		3,288,018	2,855,000	0	1FE
946813 UV 2	WAYZATA ISD #284 GO S201 3.750 2035 02.....		04/28/2014	CITIGROUP GLOBAL MARKETS.....		10,946,654	10,915,000	0	1FE
2499999	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....					63,627,205	60,550,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment									
574204 YT 4	MARYLAND DEPT OF TRANSP 3.500 2028 06.....		06/11/2014	MORGAN STANLEY.....		9,596,265	9,355,000	0	1FE
57605A FM 3	MASSACHUSETTS WTR POLL A 4.000 2027 08.....		05/28/2014	BAS-MERRILL LYNCH.....		10,847,516	9,790,000	0	1FE
64972F SJ 6	NEW YORK CITY FIN AUTH W .050 2023 06.....		05/01/2014	RBC CAPITAL MARKETS.....		40,000,000	40,000,000	1,742	1FE
68607D RV 9	OREGON DEPT OF TRANSP HIG 4.000 2031 11.....		06/25/2014	CITIGROUP GLOBAL MARKETS.....		4,803,862	4,505,000	0	1FE
3137B8 DA 2	FHR 4302 CA 3.000 2040 06.....		04/17/2014	OPPENHEIMER AND CO.....		4,986,938	4,945,212	9,066	1
3137BB QB 9	FHR 4351 LC CMO 3.000 2044 07.....		06/10/2014	OPPENHEIMER AND CO.....		10,126,953	10,000,000	24,167	1
3136AJ G4 2	FNR 2014-26 W 3.000 2044 05.....		04/22/2014	AMHERST.....		10,118,750	10,000,000	24,167	1
3136AJ 6A 9	FNR 2014-27 NA CMO 3.000 2040 04.....		06/17/2014	NOMURA SECURITIES INTL.....		9,993,788	9,849,129	15,594	1
3199999	Total Bonds - U.S. Special Revenue and Special Assessment.....					100,474,072	98,444,341	74,736	XXX
Bonds - Industrial and Miscellaneous									
008117 AP 8	AETNA INC 2.750 2022 11.....		04/21/2014	BAS-MERRILL LYNCH.....		957,970	1,000,000	12,146	1FE
009363 AQ 5	AIRGAS INC 3.650 2024 07.....		06/12/2014	BAS-MERRILL LYNCH.....		1,996,100	2,000,000	0	2FE
037833 AQ 3	APPLE INC 2.100 2019 05.....		04/29/2014	GOLDMAN SACHS & CO.....		999,620	1,000,000	0	1FE
037833 AS 9	APPLE INC 3.450 2024 05.....		04/29/2014	GOLDMAN SACHS & CO.....		2,997,480	3,000,000	0	1FE

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)
038222 AF 2	APPLIED MATERIALS 4.300 2021 06.....		...06/16/2014	STERNE AGEE & LEACH INC.....		.....1,085,090	.....1,000,000	.....478	1FE.....
040555 CQ 5	ARIZONA PUBLIC SERVICE C 3.350 2024 06.....		...06/09/2014	J P MORGAN CHASE SECURITIES INC.....		.....1,998,160	.....2,000,000	.....0	1FE.....
06406H CV 9	BANK OF NEW YORK MELLON 3.400 2024 05.....		...05/02/2014	DEUTSCHE BANC.....		.....999,490	.....1,000,000	.....0	1FE.....
111621 AM 0	BROCADE COMMUNICATIONS 4.625 2023 01.....		...05/13/2014	BAS-MERRILL LYNCH.....		.....952,500	.....1,000,000	.....15,545	3FE.....
13342B AP 0	CAMERON INTERNATIONAL CO 3.700 2024 06.....		...06/17/2014	CREDIT SUISSE FIRST BOSTON.....		.....997,690	.....1,000,000	.....0	2FE.....
171798 AC 5	CIMAREX ENERGY 4.375 2024 06.....		...05/28/2014	CREDIT SUISSE FIRST BOSTON.....		.....1,015,000	.....1,000,000	.....0	3FE.....
172967 HT 1	CITIGROUP INC 3.750 2024 06.....		...06/09/2014	CITIGROUP GLOBAL MARKETS.....		.....1,997,520	.....2,000,000	.....0	1FE.....
20605P AE 1	CONCHO RESOURCES 5.500 2023 04.....		...05/13/2014	CREDIT AGRICOLE CIB.....		.....1,065,000	.....1,000,000	.....6,875	3FE.....
212015 AM 3	CONTINENTAL RESOURCES (1 3.800 2024 06.....		...05/12/2014	BAS-MERRILL LYNCH.....		.....1,992,880	.....2,000,000	.....0	2FE.....
228189 AB 2	CROWN AMERICAS 4.500 2023 01.....		...05/19/2014	KEYBANC CAPITAL MARK.....		.....625,625	.....650,000	.....10,319	3FE.....
126410 LM 9	CSX TRANS 6.251 2023 01.....		...03/28/2014	STERNE AGEE & LEACH INC.....		.....0	.....0	.....3,568	1FE.....
231021 AR 7	CUMMINS INC 3.650 2023 10.....		...04/29/2014	DEUTSCHE BANC.....		.....1,023,350	.....1,000,000	.....3,143	1FE.....
25470X AQ 8	DISH DBS CORP 5.125 2020 05.....		...05/20/2014	BAS-MERRILL LYNCH.....		.....1,056,250	.....1,000,000	.....3,132	3FE.....
23338V AC 0	DTE ELECTRIC CO 3.375 2025 03.....		...06/23/2014	CITIGROUP GLOBAL MARKETS.....		.....1,997,220	.....2,000,000	.....0	1FE.....
292480 AC 4	ENABLE MIDSTREAM PARTNER 3.900 2024 05.....		...05/19/2014	ROYAL BANK OF SCOTLAND.....		.....998,870	.....1,000,000	.....0	2FE.....
29364W AU 2	ENTERGY LOUISIANA 3.780 2025 04.....		...06/24/2014	BNP PARIBAS.....		.....999,170	.....1,000,000	.....0	1FE.....
26884T AL 6	ERAC USA FINANCE (144A) 3.850 2024 11.....		...06/30/2014	VARIOUS.....		.....2,004,900	.....2,000,000	.....0	2FE.....
30219G AK 4	EXPRESS SCRIPTS HOLDING 3.500 2024 06.....		...06/02/2014	CREDIT SUISSE FIRST BOSTON.....		.....1,985,440	.....2,000,000	.....0	2FE.....
31430Q BE 6	FELCOR LODGING 5.625 2023 03.....		...05/05/2014	CITIGROUP GLOBAL MARKETS.....		.....2,040,000	.....2,000,000	.....20,938	4FE.....
31620M AM 8	FIDELITY NATIONAL 3.875 2024 06.....		...05/27/2014	BAS-MERRILL LYNCH.....		.....996,220	.....1,000,000	.....0	2FE.....
31677Q BB 4	FIFTH THIRD BANK 2.375 2019 04.....		...04/22/2014	MORGAN STANLEY.....		.....999,340	.....1,000,000	.....0	1FE.....
31942D AA 5	FIRST CASH FINANCIAL (14 6.750 2021 04.....		...05/13/2014	WELLS FARGO SECURITIES.....		.....2,115,000	.....2,000,000	.....19,500	3FE.....
33616C AA 8	FIRST REPUBLIC BANK 2.375 2019 06.....		...06/10/2014	BAS-MERRILL LYNCH.....		.....998,640	.....1,000,000	.....0	1FE.....
33829T AA 4	FIVE CORNERS FUNDING TRU 4.419 2023 11.....		...06/17/2014	VARIOUS.....		.....1,594,184	.....1,525,000	.....13,318	2FE.....
341081 FK 8	FLORIDA POWER & LIGHT 3.250 2024 06.....		...05/12/2014	DEUTSCHE BANC.....		.....1,997,420	.....2,000,000	.....0	1FE.....
345397 VU 4	FORD MOTOR CREDIT 5.875 2021 08.....		...05/02/2014	J P MORGAN CHASE SECURITIES INC.....		.....1,167,860	.....1,000,000	.....15,503	2FE.....
36962G 7K 4	GENERAL ELECTRIC CAPITAL 3.450 2024 05.....		...05/23/2014	VARIOUS.....		.....1,998,940	.....2,000,000	.....1,342	1FE.....
38141E C2 3	GOLDMAN SACHS GROUP 3.850 2024 07.....		...06/30/2014	GOLDMAN SACHS & CO.....		.....998,680	.....1,000,000	.....0	2FE.....
418056 AT 4	HASBRO INC 3.150 2021 05.....		...05/08/2014	BAS-MERRILL LYNCH.....		.....999,060	.....1,000,000	.....0	2FE.....
42809H AF 4	HESS CORP 3.500 2024 07.....		...06/19/2014	MORGAN STANLEY.....		.....1,986,540	.....2,000,000	.....0	2FE.....
437076 BE 1	HOME DEPOT INC 2.000 2019 06.....		...06/09/2014	BAS-MERRILL LYNCH.....		.....996,170	.....1,000,000	.....0	1FE.....
460146 CJ 0	INTERNATIONAL PAPER CO 3.650 2024 06.....		...06/03/2014	ROYAL BANK OF SCOTLAND.....		.....1,992,520	.....2,000,000	.....0	2FE.....
461070 AJ 3	INTERSTATE POWER & LIGHT 3.650 2020 09.....		...06/17/2014	STERNE AGEE & LEACH INC.....		.....1,056,720	.....1,000,000	.....11,051	1FE.....
465685 AJ 4	ITC HOLDINGS CORP 3.650 2024 06.....		...06/10/2014	VARIOUS.....		.....2,978,920	.....3,000,000	.....1,825	2FE.....
46849L SH 5	JACKSON NATIONAL LIFE (1 2.300 2019 04.....	R	...04/09/2014	DEUTSCHE BANC.....		.....1,994,180	.....2,000,000	.....0	1FE.....
24422E SP 5	JOHN DEERE CAPITAL CORP 3.350 2024 06.....		...06/09/2014	HSBC.....		.....1,998,480	.....2,000,000	.....0	1FE.....
48203R AG 9	JUNIPER NETWORKS 4.500 2024 03.....		...04/08/2014	BAS-MERRILL LYNCH.....		.....1,022,870	.....1,000,000	.....4,625	2FE.....
492386 AU 1	KERR MCGEE CORP 6.950 2024 07.....		...06/18/2014	VARIOUS.....		.....2,534,810	.....2,000,000	.....53,090	2FE.....
502413 BD 8	L-3 COMMUNICATIONS CORP 3.950 2024 05.....		...05/13/2014	BAS-MERRILL LYNCH.....		.....994,450	.....1,000,000	.....0	2FE.....
538034 AG 4	LIVE NATION ENTERTAINMEN 5.375 2022 06.....		...05/20/2014	GOLDMAN SACHS & CO.....	1,108,7501,100,0000	4FE.....

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
55616X AF 4	MACYS RETAIL HOLDINGS IN 3.875 2022 01.....		...04/21/2014	GOLDMAN SACHS & CO.....		.....1,035,460	.....1,000,000	.....10,656	2FE.....
57629W BU 3	MASSMUTUAL GLOBAL FUNDIN 2.350 2019 04.....		...04/02/2014	MORGAN STANLEY.....		.....998,920	.....1,000,000	.....0	1FE.....
57629W BV 1	MASSMUTUAL GLOBAL FUNDIN 3.600 2024 04.....		...04/03/2014	MORGAN STANLEY.....		.....1,997,460	.....2,000,000	.....0	1FE.....
58013M ES 9	MCDONALDS CORP 3.250 2024 06.....		...06/04/2014	MORGAN STANLEY.....		.....1,994,400	.....2,000,000	.....0	1FE.....
581557 BE 4	MCKESSON CORP 3.796 2024 03.....		...04/16/2014	MORGAN STANLEY.....		.....1,012,590	.....1,000,000	.....4,429	2FE.....
59156R BH 0	MET LIFE INC 3.600 2024 04.....		...04/08/2014	BAS-MERRILL LYNCH.....		.....2,001,090	.....2,000,000	.....100	1FE.....
591894 CB 4	METROPOLITAN EDISON (144 4.000 2025 04.....		...06/05/2014	BAS-MERRILL LYNCH.....		.....2,991,750	.....3,000,000	.....0	2FE.....
61166W AU 5	MONSANTO CO 3.375 2024 07.....		...06/26/2014	J P MORGAN CHASE SECURITIES INC.....		.....999,400	.....1,000,000	.....0	1FE.....
61746B DQ 6	MORGAN STANLEY 3.875 2024 04.....		...04/23/2014	MORGAN STANLEY.....		.....991,240	.....1,000,000	.....0	1FE.....
64110D AE 4	NETAPP INC 3.375 2021 06.....		...06/02/2014	J P MORGAN CHASE SECURITIES INC.....		.....996,830	.....1,000,000	.....0	2FE.....
64952W BT 9	NEW YORK LIFE GLOBAL FUN 2.150 2019 06.....		...06/11/2014	J P MORGAN CHASE SECURITIES INC.....		.....998,870	.....1,000,000	.....0	1FE.....
665789 AY 9	NORTHERN STATES POWER 3.300 2024 06.....		...06/16/2014	WELLS FARGO SECURITIES.....		.....996,470	.....1,000,000	.....0	1FE.....
68389X AS 4	ORACLE CORP 3.625 2023 07.....		...04/24/2014	CITIGROUP GLOBAL MARKETS.....		.....1,021,520	.....1,000,000	.....10,472	1FE.....
68389X AU 9	ORACLE CORP 3.400 2024 07.....		...06/30/2014	BAS-MERRILL LYNCH.....		.....1,995,460	.....2,000,000	.....0	1FE.....
708696 BX 6	PENNSYLVANIA ELECTRIC CO 4.150 2025 04.....		...06/05/2014	BNP PARIBAS.....		.....1,994,500	.....2,000,000	.....0	2FE.....
71270Q EB 8	PEOPLES UNITED 4.000 2024 07.....		...06/23/2014	JEFFERIES & CO INC.....		.....1,988,180	.....2,000,000	.....0	2FE.....
718546 AC 8	PHILLIPS 66 4.300 2022 04.....		...05/14/2014	CITIGROUP GLOBAL MARKETS.....		.....2,169,240	.....2,000,000	.....11,467	2FE.....
69353R DD 7	PNC BANK NA 2.250 2019 07.....		...06/17/2014	MORGAN STANLEY.....		.....996,880	.....1,000,000	.....0	1FE.....
74432Q BZ 7	PRUDENTIAL FINANCIAL INC 3.500 2024 05.....		...05/12/2014	GOLDMAN SACHS & CO.....		.....1,990,140	.....2,000,000	.....0	2FE.....
744533 BL 3	PUBLIC SERVICE OKLAHOMA 4.400 2021 02.....		...04/22/2014	CIBC WORLD MARKETS.....		.....1,954,775	.....1,799,000	.....18,470	2FE.....
773903 AD 1	ROCKWELL AUTO 5.650 2017 12.....		...06/23/2014	STIFEL NICOLAUS & CO INC.....		.....365,834	.....322,000	.....1,263	1FE.....
841504 AB 9	SOUTHEAST SUPPLY (144A) 4.250 2024 06.....		...06/04/2014	DEUTSCHE BANC.....		.....1,997,580	.....2,000,000	.....0	2FE.....
845743 BP 7	SOUTHWESTERN PUBLIC SERV 3.300 2024 06.....		...06/02/2014	CREDIT SUISSE FIRST BOSTON.....		.....996,700	.....1,000,000	.....0	1FE.....
85207U AB 1	SPRINT CORP (144A) 7.875 2023 09.....		...04/03/2014	VARIOUS.....		.....2,215,000	.....2,000,000	.....9,844	4FE.....
855244 AD 1	STARBUCKS CORP 3.850 2023 10.....		...06/06/2014	CREDIT SUISSE FIRST BOSTON.....		.....1,050,660	.....1,000,000	.....7,486	1FE.....
863667 AF 8	STRYKER CORP 3.375 2024 05.....		...04/28/2014	GOLDMAN SACHS & CO.....		.....991,240	.....1,000,000	.....0	1FE.....
867914 BG 7	SUNTRUST BANKS 2.500 2019 05.....		...04/24/2014	SUNTRUST.....		.....999,110	.....1,000,000	.....0	2FE.....
87612E BD 7	TARGET CORP 3.500 2024 07.....		...06/17/2014	CITIGROUP GLOBAL MARKETS.....		.....1,991,120	.....2,000,000	.....0	1FE.....
872539 AA 9	TJX COS INC 2.750 2021 06.....		...06/03/2014	BAS-MERRILL LYNCH.....		.....999,680	.....1,000,000	.....76	1FE.....
89469A AB 0	TREEHOUSE FOODS 4.875 2022 03.....		...05/13/2014	UBS AG.....		.....507,500	.....500,000	.....4,401	3FE.....
906548 CK 6	UNION ELECTRIC CO 3.500 2024 04.....		...04/01/2014	MITSUBISHI SECURITIES (USA) INC.....		.....999,820	.....1,000,000	.....0	1FE.....
91159H HH 6	US BANCORP 2.200 2019 04.....		...04/21/2014	U S BANCORP.....		.....1,998,200	.....2,000,000	.....0	1FE.....
931142 DP 5	WAL-MART STORES 3.300 2024 04.....		...04/15/2014	J P MORGAN CHASE SECURITIES INC.....		.....996,120	.....1,000,000	.....0	1FE.....
25468P DA 1	WALT DISNEY COMPANY 1.850 2019 05.....		...05/28/2014	CITIGROUP GLOBAL MARKETS.....		.....999,000	.....1,000,000	.....0	1FE.....
94974B FU 9	WELLS FARGO 2.125 2019 04.....		...04/14/2014	WELLS FARGO SECURITIES.....		.....997,880	.....1,000,000	.....0	1FE.....
984121 CJ 0	XEROX CORP 3.800 2024 05.....		...05/06/2014	BNP PARIBAS.....		.....1,993,380	.....2,000,000	.....0	2FE.....
559222 AQ 7	MAGNA INTERNATIONAL INC 3.625 2024 06.....	A.....	...06/11/2014	CITIGROUP GLOBAL MARKETS.....		.....2,996,250	.....3,000,000	.....0	2FE.....
05253J AG 6	AUST & NZ BANKING GRP NY 2.250 2019 06.....	F.....	...06/09/2014	WELLS FARGO SECURITIES.....		.....998,680	.....1,000,000	.....0	1FE.....
067316 AC 3	BACARDI LTD (144A) 4.500 2021 01.....	F.....	...04/03/2014	MITSUBISHI SECURITIES (USA) INC.....		.....203,139	.....190,000	.....1,971	2FE.....
06739F HV 6	BARCLAYS BANK PLC 3.750 2024 05.....	F.....	...06/04/2014	VARIOUS.....	2,004,2702,000,0002,500	1FE.....

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
05541V AE 6	BG ENERGY CAPITAL (144A) 4.000 2021 10	F	06/24/2014	KEYBANC CAPITAL MARK		765,768	724,000	5,792	1FE
25152R VS 9	DEUTSCHE BANK LONDON 2.500 2019 02	F	04/01/2014	DEUTSCHE BANC		999,620	1,000,000	3,542	1FE
29358Q AA 7	ENSCO PLC 4.700 2021 03	F	06/13/2014	BNY MELLON CAPITAL MARKETS INC		1,084,460	1,000,000	12,142	2FE
344419 AA 4	FEMSA 2.875 2023 05	F	04/04/2014	HSBC		926,330	1,000,000	11,899	2FE
40052V AC 8	GRUPO BIMBO SAB (144A) 3.875 2024 06	F	06/25/2014	VARIOUS		1,995,810	2,000,000	323	2FE
494386 AB 1	KIMBERLY-CLARK DE MEXICO 3.800 2024 04	F	04/03/2014	CITIGROUP GLOBAL MARKETS		997,280	1,000,000	0	1FE
822582 AX 0	SHELL INTERNATIONAL FIN 3.400 2023 08	F	06/06/2014	CREDIT AGRICOLE CIB		1,020,630	1,000,000	11,239	1FE
85771P AN 2	STATOIL ASA 3.700 2024 03	F	04/29/2014	J P MORGAN CHASE SECURITIES INC		1,024,100	1,000,000	6,269	1FE
86960B AG 7	SVENSKA HANDELSBANKEN 2.250 2019 06	F	06/10/2014	J P MORGAN CHASE SECURITIES INC		999,010	1,000,000	0	1FE
97652P AA 9	WIN 2014-1 A1 CMO (144A) 4.000 2044 07		06/19/2014	J P MORGAN CHASE SECURITIES INC		5,168,750	5,000,000	13,889	1FE
12632Q AW 3	COMM 2014-CR18 A4 3.550 2047 07		06/19/2014	DEUTSCHE BANC		10,099,563	10,000,000	25,639	1FE
3899999	Total Bonds - Industrial and Miscellaneous					146,822,737	144,810,000	370,268	XXX
Bonds - Hybrid Securities									
06738E AB 1	BARCLAYS BANK PLC 6.625 2049 06	F	06/13/2014	EXCHANGED		3,270,000	3,270,000	0	4FE
4899999	Total Bonds - Hybrid Securities					3,270,000	3,270,000	0	XXX
8399997	Total Bonds - Part 3					314,380,421	307,260,748	445,004	XXX
8399999	Total Bonds					314,380,421	307,260,748	445,004	XXX
9999999	Total Bonds, Preferred and Common Stocks					314,380,421	XXX	445,004	XXX

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

QE04.3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
797224	AA 0 SAN CLEMENTE 3.585		05/27/2014	REDEEMED		98,345	98,345	98,345	98,345	0	0	0	0	0	98,345	0	0	0	1,763	08/27/2021	1
912828	KV 1 U S TREASURY NOTES 2.250		05/31/2014	MATURED		50,000,000	50,000,000	51,468,918	50,420,586	0	(420,586)	0	(420,586)	0	50,000,000	0	0	0	562,500	05/31/2014	1
912828	KY 5 U S TREASURY NOTES 2.625		06/30/2014	MATURED		11,000,000	11,000,000	11,209,295	11,026,120	0	(26,120)	0	(26,120)	0	11,000,000	0	0	0	144,375	06/30/2014	1
36202F	2L 9 GNMA II PASS #00005279 3.500		06/20/2014	PAID ON PRINCIPAL		651,851	651,851	678,230	677,341	0	(25,490)	0	(25,490)	0	651,851	0	0	0	9,612	01/20/2042	1
36202F	3M 6 GNMA II PASS #00005304 3.500		06/20/2014	PAID ON PRINCIPAL		692,773	692,773	730,335	729,630	0	(36,856)	0	(36,856)	0	692,773	0	0	0	10,289	02/20/2042	1
36202F	4Q 6 GNMA II PASS #00005331 3.500		06/20/2014	PAID ON PRINCIPAL		660,749	660,749	693,580	693,021	0	(32,272)	0	(32,272)	0	660,749	0	0	0	9,777	03/20/2042	1
36216G	CH 9 GNMA II PASS #163972 9.000		06/20/2014	PAID ON PRINCIPAL		2,807	2,807	2,999	2,862	0	(55)	0	(55)	0	2,807	0	0	0	105	04/20/2016	1
362161	EL 1 GNMA II PASS #180239 9.000		06/20/2014	PAID ON PRINCIPAL		1,194	1,194	1,276	1,230	0	(36)	0	(36)	0	1,194	0	0	0	45	02/20/2017	1
362165	Y5 5 GNMA II PASS #184432 9.000		06/20/2014	PAID ON PRINCIPAL		14,918	14,918	15,939	15,119	0	(202)	0	(202)	0	14,918	0	0	0	653	12/20/2016	1
36219Y	W3 6 GNMA II PASS #263566 9.000		06/20/2014	PAID ON PRINCIPAL		1,350	1,350	1,442	1,392	0	(42)	0	(42)	0	1,350	0	0	0	51	10/20/2018	1
36220M	D6 3 GNMA II PASS #281925 9.000		06/20/2014	PAID ON PRINCIPAL		932	932	996	964	0	(32)	0	(32)	0	932	0	0	0	35	10/20/2019	1
36202D	6D 8 GNMA II PASS #3568 5.000		06/20/2014	PAID ON PRINCIPAL		243,444	243,444	233,653	236,472	0	6,972	0	6,972	0	243,444	0	0	0	5,048	06/20/2034	1
36202E	CM 9 GNMA II PASS #3676 4.500		06/20/2014	PAID ON PRINCIPAL		227,612	227,612	216,054	218,092	0	9,520	0	9,520	0	227,612	0	0	0	4,355	02/20/2035	1
36202E	EU 9 GNMA II PASS #3747 5.000		06/20/2014	PAID ON PRINCIPAL		306,051	306,051	297,443	299,632	0	6,419	0	6,419	0	306,051	0	0	0	6,481	08/20/2035	1
36202E	FM 6 GNMA II PASS #3772 5.000		06/20/2014	PAID ON PRINCIPAL		206,736	206,736	202,181	203,305	0	3,431	0	3,431	0	206,736	0	0	0	4,284	10/20/2035	1
36216F	HQ 6 GNMA PASS TH #163239 9.000		06/15/2014	PAID ON PRINCIPAL		71	71	75	74	0	(4)	0	(4)	0	71	0	0	0	3	04/15/2020	1
362160	6H 1 GNMA PASS TH #180072 9.000		06/15/2014	PAID ON PRINCIPAL		30	30	32	31	0	(1)	0	(1)	0	30	0	0	0	1	08/15/2021	1
36220E	BG 1 GNMA PASS TH #275539 9.000		06/15/2014	PAID ON PRINCIPAL		232	232	247	240	0	(8)	0	(8)	0	232	0	0	0	9	01/15/2020	1
36220M	HV 4 GNMA PASS TH #282044 9.000		06/15/2014	PAID ON PRINCIPAL		51	51	54	53	0	(2)	0	(2)	0	51	0	0	0	2	01/15/2020	1
36220P	P2 2 GNMA PASS TH #284041 9.000		06/15/2014	PAID ON PRINCIPAL		65	65	69	68	0	(3)	0	(3)	0	65	0	0	0	2	02/15/2020	1
36220Q	CW 8 GNMA PASS TH #284585 9.000		06/15/2014	PAID ON PRINCIPAL		41	41	44	43	0	(2)	0	(2)	0	41	0	0	0	2	01/15/2020	1
36220Q	J3 5 GNMA PASS TH #284782 9.000		06/15/2014	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	01/15/2020	1
36220R	6S 2 GNMA PASS TH #286281 9.000		06/15/2014	PAID ON PRINCIPAL		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	1	01/15/2020	1
36220U	ZA 2 GNMA PASS TH #288837 9.000		06/15/2014	PAID ON PRINCIPAL		53	53	57	55	0	(2)	0	(2)	0	53	0	0	0	2	04/15/2020	1
36220W	QZ 3 GNMA PASS TH #290372 9.000		06/15/2014	PAID ON PRINCIPAL		46	46	49	48	0	(2)	0	(2)	0	46	0	0	0	2	09/15/2020	1
36220W	U5 4 GNMA PASS TH #290504 9.000		06/15/2014	PAID ON PRINCIPAL		121	121	129	123	0	(2)	0	(2)	0	121	0	0	0	5	12/15/2020	1
36223G	WQ 8 GNMA PASS TH #307655 9.000		06/15/2014	PAID ON PRINCIPAL		15	15	16	16	0	(1)	0	(1)	0	15	0	0	0	1	08/15/2021	1
36223K	6F 2 GNMA PASS TH #310570 9.000		06/15/2014	PAID ON PRINCIPAL		117	117	124	122	0	(6)	0	(6)	0	117	0	0	0	4	08/15/2021	1
36223M	FK 7 GNMA PASS TH #311670 9.000		06/15/2014	PAID ON PRINCIPAL		22	22	24	23	0	(1)	0	(1)	0	22	0	0	0	1	08/15/2021	1
36223N	UA 0 GNMA PASS TH #312977 9.000		06/15/2014	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		06/15/2014	PAID ON PRINCIPAL		248	248	264	258	0	(10)	0	(10)	0	248	0	0	0	9	06/15/2024	1
36213C	YY 0 GNMA PASS TH #550727 5.000		06/15/2014	PAID ON PRINCIPAL		123,863	123,863	121,927	122,420	0	1,443	0	1,443	0	123,863	0	0	0	2,648	11/15/2035	1
36290R	U6 8 GNMA PASS TH #615405 4.500		06/15/2014	PAID ON PRINCIPAL		54,367	54,367	52,719	52,923	0	1,444	0	1,444	0	54,367	0	0	0	898	08/15/2033	1
36291A	DH 9 GNMA PASS TH #622104 4.500		06/15/2014	PAID ON PRINCIPAL		71,855	71,855	69,677	69,989	0	1,866	0	1,866	0	71,855	0	0	0	1,564	09/15/2033	1
36292F	H6 7 GNMA PASS TH #647453 5.000		06/15/2014	PAID ON PRINCIPAL		165,382	165,382	162,798	163,548	0	1,834	0	1,834	0	165,382	0	0	0	3,450	10/15/2035	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
36225A ER 7	GNMA PASS TH #780144 7.000		06/15/2014	PAID ON PRINCIPAL		21,074	21,074	20,105	20,482	0	591	0	591	0	21,074	0	0	0	635	07/15/2024	1
38373R SY 6	GNR 2001-40 Z CMO 6.000		06/20/2014	PAID ON PRINCIPAL		159,687	159,687	139,537	152,199	0	7,488	0	7,488	0	159,687	0	0	0	4,085	08/20/2031	1
38375B SH 6	GNR 2012-H11 CA CMO 1.750		06/20/2014	PAID ON PRINCIPAL		294,419	294,419	300,910	299,465	0	(5,046)	0	(5,046)	0	294,419	0	0	0	2,010	04/20/2062	1
38375B B7 6	GNR 2012-H30 VA CMO 1.750		06/20/2014	PAID ON PRINCIPAL		67,998	67,998	67,501	67,574	0	424	0	424	0	67,998	0	0	0	581	12/20/2062	1
36225C BX 3	G2 (ARM) #80053 1.625		06/20/2014	PAID ON PRINCIPAL		32	32	32	32	0	0	0	0	0	32	0	0	0	0	03/20/2027	1
36225C CN 4	G2 (ARM) #80076 1.625		06/20/2014	PAID ON PRINCIPAL		290	290	293	288	0	2	0	2	0	290	0	0	0	2	05/20/2027	1
000000 00 0	FHA AMER SAV BANK 88-4 6.930		06/25/2014	PAID ON PRINCIPAL		308,632	308,632	287,027	304,478	0	4,153	0	4,153	0	308,632	0	0	0	9,629	11/25/2016	1
52517# AD 5	FHA LEHMAN 92-A PROJ L 6.930		06/25/2014	PAID ON PRINCIPAL		104,321	104,321	97,856	104,049	0	272	0	272	0	104,321	0	0	0	2,896	07/25/2017	1
000000 00 0	FHA MERRILL LYNCH 185- 6.810		06/25/2014	PAID ON PRINCIPAL		32,796	32,796	29,517	31,658	0	1,138	0	1,138	0	32,796	0	0	0	931	10/25/2018	1
000000 00 0	FHA USGI 2067 6.930		06/25/2014	PAID ON PRINCIPAL		48,627	48,627	45,002	48,235	0	391	0	391	0	48,627	0	0	0	1,405	09/25/2014	1
83162C SP 9	SBAP 2009-20F 1 4.950		06/01/2014	PAID ON PRINCIPAL		169,464	169,464	169,464	169,872	0	(408)	0	(408)	0	169,464	0	0	0	4,331	06/01/2029	1
83162C VX 8	SBAP 2013-20K 1 3.380		05/01/2014	PAID ON PRINCIPAL		122,763	122,763	122,763	122,746	0	16	0	16	0	122,763	0	0	0	1,986	11/01/2033	1
0599999. Total Bonds - U.S. Government						65,855,466	65,855,466	67,539,026	66,355,252	0	(499,786)	0	(499,786)	0	65,855,466	0	0	0	796,465	XXX	XXX

QE05.1

Bonds - U.S. States, Territories and Possessions

341535 SF 0	FLORIDA STATE BD OF ED 5.000		06/01/2014	REDEEMED		6,671,050	6,605,000	7,047,535	6,684,867	0	(13,817)	0	(13,817)	0	6,671,050	0	0	0	165,125	06/01/2021	1FE
574192 WR 7	MARYLAND GENERAL OBLIG 5.000		04/17/2014	REDEEMED		19,310,000	19,310,000	19,406,164	19,380,369	0	(70,369)	0	(70,369)	0	19,310,000	0	0	0	686,578	02/01/2015	1FE
658256 SJ 2	NORTH CAROLINA GENERAL 5.000		05/01/2014	REDEEMED		20,000,000	20,000,000	22,124,400	20,084,914	0	(84,914)	0	(84,914)	0	20,000,000	0	0	0	500,000	05/01/2016	1FE
928109 MT 1	VIRGINIA GENERAL OBLIG 5.000		06/01/2014	MATURED		10,405,000	10,405,000	11,393,267	10,461,786	0	(56,786)	0	(56,786)	0	10,405,000	0	0	0	260,125	06/01/2014	1FE
928109 JU 2	VIRGINIA GENERAL OBLIG 5.000		06/01/2014	REDEEMED		9,140,000	9,140,000	10,000,440	9,182,730	0	(42,730)	0	(42,730)	0	9,140,000	0	0	0	228,500	06/01/2015	1FE
928109 JV 0	VIRGINIA GENERAL OBLIG 5.000		06/01/2014	REDEEMED		9,185,000	9,185,000	9,963,521	9,223,648	0	(38,648)	0	(38,648)	0	9,185,000	0	0	0	229,625	06/01/2016	1FE
928109 JW 8	VIRGINIA GENERAL OBLIG 5.000		06/01/2014	REDEEMED		9,225,000	9,225,000	9,936,709	9,260,500	0	(35,500)	0	(35,500)	0	9,225,000	0	0	0	230,625	06/01/2017	1FE
97705L DP 9	WISCONSIN GENERAL OBLI 5.000		05/01/2014	REDEEMED		21,950,000	21,950,000	22,325,345	22,293,806	0	(343,806)	0	(343,806)	0	21,950,000	0	0	0	548,750	05/01/2019	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						105,886,050	105,820,000	112,197,380	106,572,621	0	(686,571)	0	(686,571)	0	105,886,050	0	0	0	2,849,328	XXX	XXX

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

102637 PA 7	BOWLING GREEN GEN OBLI 3.500		06/01/2014	MATURED		1,470,000	1,470,000	1,511,983	1,473,550	0	(3,550)	0	(3,550)	0	1,470,000	0	0	0	25,725	06/01/2014	1FE
121653 EK 1	BURLINGTON BRDG CO GTD 5.000		05/15/2014	MATURED		1,795,000	1,795,000	1,944,434	1,803,372	0	(8,372)	0	(8,372)	0	1,795,000	0	0	0	44,875	05/15/2014	1FE
250433 KS 7	DESERT SANDS USD GO S2 5.250		06/01/2014	REDEEMED		4,485,000	4,485,000	4,763,922	4,498,840	0	(13,840)	0	(13,840)	0	4,485,000	0	0	0	117,731	06/01/2017	1FE
250433 KT 5	DESERT SANDS USD GO S2 5.250		06/01/2014	REDEEMED		3,360,000	3,360,000	3,546,816	3,369,247	0	(9,247)	0	(9,247)	0	3,360,000	0	0	0	88,200	06/01/2018	1FE
250433 KV 0	DESERT SANDS USD GO S2 5.250		06/01/2014	REDEEMED		3,770,000	3,770,000	4,161,237	3,789,846	0	(19,846)	0	(19,846)	0	3,770,000	0	0	0	98,963	06/01/2020	1FE
266705 WB 4	DURHAM CO GENERAL OBLI 4.000		05/01/2014	REDEEMED		3,200,000	3,200,000	3,071,520	3,191,402	0	8,598	0	8,598	0	3,200,000	0	0	0	64,000	05/01/2017	1FE
266705 WC 2	DURHAM CO GENERAL OBLI 4.000		05/01/2014	REDEEMED		3,200,000	3,200,000	3,041,856	3,188,527	0	11,473	0	11,473	0	3,200,000	0	0	0	64,000	05/01/2018	1FE
266705 WD 0	DURHAM CO GENERAL OBLI 4.250		05/01/2014	REDEEMED		3,200,000	3,200,000	3,079,808	3,190,548	0	9,452	0	9,452	0	3,200,000	0	0	0	68,000	05/01/2019	1FE
266705 WE 8	DURHAM CO GENERAL OBLI 4.250		05/01/2014	REDEEMED		3,200,000	3,200,000	3,043,008	3,187,087	0	12,913	0	12,913	0	3,200,000	0	0	0	68,000	05/01/2020	1FE
266705 WF 5	DURHAM CO GENERAL OBLI 4.375		05/01/2014	REDEEMED		3,200,000	3,200,000	3,046,944	3,186,735	0	13,265	0	13,265	0	3,200,000	0	0	0	70,000	05/01/2021	1FE
30382A AK 8	FAIRFAX CO GO S2004A 5.000		04/01/2014	REDEEMED		15,755,000	15,755,000	17,671,911	15,810,036	0	(55,036)	0	(55,036)	0	15,755,000	0	0	0	393,875	04/01/2015	1
30382A AL 6	FAIRFAX CO GO S2004A 5.000		04/01/2014	REDEEMED		5,435,000	5,435,000	6,096,276	5,453,986	0	(18,986)	0	(18,986)	0	5,435,000	0	0	0	135,875	04/01/2015	1FE

SCHEDULE D - PART 4

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

QE05.2

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
311261 RL 7	FARMINGTON SD Q-SBLF G 5.000		05/01/2014	REDEEMED		2,300,000	2,300,000	2,538,717	2,309,558	0	(9,558)	0	(9,558)	0	2,300,000	0	0	0	57,500	05/01/2016	1FE
311261 RM 5	FARMINGTON SD Q-SBLF G 5.000		05/01/2014	REDEEMED		2,375,000	2,375,000	2,603,451	2,384,181	0	(9,181)	0	(9,181)	0	2,375,000	0	0	0	59,375	05/01/2017	1FE
311261 RN 3	FARMINGTON SD Q-SBLF G 5.000		05/01/2014	REDEEMED		2,450,000	2,450,000	2,667,242	2,458,737	0	(8,737)	0	(8,737)	0	2,450,000	0	0	0	61,250	05/01/2018	1FE
311261 RP 8	FARMINGTON SD Q-SBLF G 5.000		05/01/2014	REDEEMED		2,475,000	2,475,000	2,675,970	2,483,084	0	(8,084)	0	(8,084)	0	2,475,000	0	0	0	61,875	05/01/2019	1FE
444240 KE 4	HUDSONVILLE SCH BLDG Q 5.250		05/01/2014	REDEEMED		1,325,000	1,325,000	1,402,725	1,328,009	0	(3,009)	0	(3,009)	0	1,325,000	0	0	0	34,781	05/01/2015	1FE
444240 KF 1	HUDSONVILLE SCH BLDG Q 5.250		05/01/2014	REDEEMED		1,300,000	1,300,000	1,369,862	1,302,710	0	(2,710)	0	(2,710)	0	1,300,000	0	0	0	34,125	05/01/2016	1FE
444240 KG 9	HUDSONVILLE SCH BLDG Q 5.250		05/01/2014	REDEEMED		1,475,000	1,475,000	1,548,263	1,477,830	0	(2,830)	0	(2,830)	0	1,475,000	0	0	0	38,719	05/01/2017	1FE
444240 KH 7	HUDSONVILLE SCH BLDG Q 5.250		05/01/2014	REDEEMED		1,575,000	1,575,000	1,645,576	1,577,709	0	(2,709)	0	(2,709)	0	1,575,000	0	0	0	41,344	05/01/2018	1FE
444240 KJ 3	HUDSONVILLE SCH BLDG Q 5.250		05/01/2014	REDEEMED		1,600,000	1,600,000	1,665,248	1,602,481	0	(2,481)	0	(2,481)	0	1,600,000	0	0	0	42,000	05/01/2019	1FE
592013 4D 5	MET GOVT NASHVILLE DAV 5.000		06/01/2014	REDEEMED		2,475,000	2,475,000	2,590,830	2,480,707	0	(5,707)	0	(5,707)	0	2,475,000	0	0	0	61,875	06/01/2017	1FE
613664 M6 5	MONTGOMERY CO GEN OBLI 4.750		05/01/2014	REDEEMED		6,120,000	6,000,000	6,218,340	6,210,077	0	(89,382)	0	(89,382)	0	6,120,695	0	(695)	(695)	142,500	05/01/2018	1FE
720390 UW 1	PIERCE CO SCH #003 PUY 5.000		06/01/2014	REDEEMED		6,000,000	6,000,000	6,356,940	6,017,543	0	(17,543)	0	(17,543)	0	6,000,000	0	0	0	150,000	12/01/2020	1FE
731197 UQ 0	POLK CO GO S2006C 4.125		06/01/2014	REDEEMED		3,000,000	3,000,000	2,914,380	2,950,524	0	49,476	0	49,476	0	3,000,000	0	0	0	61,875	06/01/2024	1FE
731197 UR 8	POLK CO GO S2006C 4.125		06/01/2014	REDEEMED		3,000,000	3,000,000	2,903,760	2,942,410	0	57,590	0	57,590	0	3,000,000	0	0	0	61,875	06/01/2025	1FE
731197 US 6	POLK CO GO S2006C 4.125		06/01/2014	REDEEMED		4,100,000	4,100,000	3,953,507	4,009,637	0	90,363	0	90,363	0	4,100,000	0	0	0	84,563	06/01/2026	1FE
771537 SP 3	ROCHESTER CSD Q-SBLF G 5.000		05/01/2014	MATURED		4,315,000	4,315,000	4,834,612	4,334,702	0	(19,702)	0	(19,702)	0	4,315,000	0	0	0	107,875	05/01/2014	1FE
794173 EP 5	SALEM-KEIZER SD #24J G 5.000		06/15/2014	MATURED		1,535,000	1,535,000	1,725,447	1,560,014	0	(25,014)	0	(25,014)	0	1,535,000	0	0	0	38,375	06/15/2014	1FE
795676 HG 3	SALT LAKE CO GO REF S2 5.000		06/15/2014	MATURED		11,120,000	11,120,000	12,477,641	11,190,584	0	(70,584)	0	(70,584)	0	11,120,000	0	0	0	278,000	06/15/2014	1FE
930863 XD 2	WAKE CO GENERAL OBLIGA .080		06/23/2014	WELLS FARGO SECURITIE		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	8,851	04/01/2018	1FE
938429 A2 3	WASHINGTON CO SD#48J B 5.000		06/01/2014	MATURED		11,160,000	11,160,000	12,020,436	11,208,112	0	(48,112)	0	(48,112)	0	11,160,000	0	0	0	279,000	06/01/2014	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						151,770,000	151,650,000	159,092,662	151,971,785	0	(201,090)	0	(201,090)	0	151,770,695	0	(695)	(695)	2,945,001	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
914233 LM 1	CONNECTICUT UNIV REV R 5.000		04/22/2014	REDEEMED		5,000,000	5,000,000	5,621,600	5,002,720	0	(2,240)	0	(2,240)	0	5,000,480	0	(480)	(480)	192,361	01/15/2015	1FE
914233 LP 4	CONNECTICUT UNIV REV R 5.000		04/22/2014	REDEEMED		8,925,000	8,925,000	9,829,460	8,929,629	0	(3,875)	0	(3,875)	0	8,925,753	0	(753)	(753)	343,365	01/15/2017	1FE
452226 Q7 1	ILLINOIS SALES TAX FIR 5.500		06/15/2014	MATURED		10,000,000	10,000,000	10,608,600	10,029,115	0	(29,115)	0	(29,115)	0	10,000,000	0	0	0	275,000	06/15/2014	1FE
485428 L7 9	KANSAS DEV FIN PUB WAT 4.750		04/01/2014	REDEEMED		4,765,000	4,765,000	5,072,390	4,774,051	0	(9,051)	0	(9,051)	0	4,765,000	0	0	0	113,169	04/01/2017	1FE
485428 L8 7	KANSAS DEV FIN PUB WAT 4.750		04/01/2014	REDEEMED		4,760,000	4,760,000	5,032,224	4,767,943	0	(7,943)	0	(7,943)	0	4,760,000	0	0	0	113,050	04/01/2018	1FE
485428 L9 5	KANSAS DEV FIN PUB WAT 4.750		04/01/2014	REDEEMED		4,890,000	4,890,000	5,134,158	4,897,068	0	(7,068)	0	(7,068)	0	4,890,000	0	0	0	116,138	04/01/2019	1FE
485428 M2 9	KANSAS DEV FIN PUB WAT 5.000		04/01/2014	REDEEMED		5,000,000	5,000,000	5,347,200	5,010,301	0	(10,301)	0	(10,301)	0	5,000,000	0	0	0	125,000	04/01/2020	1FE
57604P PX 6	MASSACHUSETTS WATER PO 5.000		06/12/2014	REDEEMED		15,000,000	15,000,000	16,176,600	15,011,446	0	(11,446)	0	(11,446)	0	15,000,000	0	0	0	647,917	08/01/2017	1FE
592030 VR 8	NASHVILLE & DAVIDSON C 5.000		05/15/2014	REDEEMED		6,965,000	6,965,000	7,100,539	6,970,467	0	(5,467)	0	(5,467)	0	6,965,000	0	0	0	174,125	05/15/2020	1FE
592030 VS 6	NASHVILLE & DAVIDSON C 5.000		05/15/2014	REDEEMED		7,315,000	7,315,000	7,417,044	7,318,829	0	(3,829)	0	(3,829)	0	7,315,000	0	0	0	182,875	05/15/2021	1FE
64711M ZM 2	NEW MEXICO FIN AUTH RE 5.250		06/01/2014	REDEEMED		5,000,000	5,000,000	5,580,050	5,029,272	0	(29,272)	0	(29,272)	0	5,000,000	0	0	0	131,250	06/01/2018	1FE
64711M ZN 0	NEW MEXICO FIN AUTH RE 5.250		06/01/2014	REDEEMED		4,000,000	4,000,000	4,433,360	4,021,927	0	(21,927)	0	(21,927)	0	4,000,000	0	0	0	105,000	06/01/2019	1FE
64711M ZP 5	NEW MEXICO FIN AUTH RE 5.250		06/01/2014	REDEEMED		3,000,000	3,000,000	3,302,220	3,015,340	0	(15,340)	0	(15,340)	0	3,000,000	0	0	0	78,750	06/01/2020	1FE
64986A CS 8	NEW YORK ENV FAC CLEAN 5.000		06/15/2014	REDEEMED		6,960,000	6,960,000	7,352,962	6,981,440	0	(21,440)	0	(21,440)	0	6,960,000	0	0	0	174,000	06/15/2019	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 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/ Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
64986A	CU 3 NEW YORK ENV FAC CLEAN 5.000		06/15/2014	REDEEMED		7,615,000	7,615,000	7,988,820	7,635,654	0	(20,654)	0	(20,654)	0	7,615,000	0	0	0	190,375	06/15/2020	1FE
64986A	CW 9 NEW YORK ENV FAC CLEAN 5.000		06/15/2014	REDEEMED		8,080,000	8,080,000	8,417,502	8,098,544	0	(18,544)	0	(18,544)	0	8,080,000	0	0	0	202,000	06/15/2021	1FE
649876	XS 3 NEW YORK LOC GOVT ASST 6.000		04/01/2014	MATURED		1,725,000	1,725,000	1,992,254	1,731,652	0	(6,652)	0	(6,652)	0	1,725,000	0	0	0	51,750	04/01/2014	1FE
677659	L8 5 OHIO WATER DEV AUTH FR 5.250		06/01/2014	REDEEMED		1,835,000	1,835,000	1,929,814	1,839,695	0	(4,695)	0	(4,695)	0	1,835,000	0	0	0	48,169	12/01/2017	1FE
677659	L9 3 OHIO WATER DEV AUTH FR 5.250		06/01/2014	REDEEMED		5,735,000	5,735,000	6,012,574	5,748,706	0	(13,706)	0	(13,706)	0	5,735,000	0	0	0	150,544	12/01/2018	1FE
677659	M2 7 OHIO WATER DEV AUTH FR 5.250		06/01/2014	REDEEMED		3,775,000	3,775,000	3,942,308	3,783,230	0	(8,230)	0	(8,230)	0	3,775,000	0	0	0	99,094	12/01/2019	1FE
677659	M3 5 OHIO WATER DEV AUTH FR 5.000		06/01/2014	REDEEMED		5,960,000	5,960,000	6,049,042	5,964,089	0	(4,089)	0	(4,089)	0	5,960,000	0	0	0	149,000	12/01/2020	1FE
677659	N4 2 OHIO WATER DEV AUTH FR 5.250		06/01/2014	REDEEMED		165,000	165,000	173,526	165,422	0	(422)	0	(422)	0	165,000	0	0	0	4,331	12/01/2017	1FE
677659	N5 9 OHIO WATER DEV AUTH FR 5.250		06/01/2014	REDEEMED		535,000	535,000	560,894	536,279	0	(1,279)	0	(1,279)	0	535,000	0	0	0	14,044	12/01/2018	1FE
677659	N6 7 OHIO WATER DEV AUTH FR 5.250		06/01/2014	REDEEMED		350,000	350,000	365,512	350,763	0	(763)	0	(763)	0	350,000	0	0	0	9,188	12/01/2019	1FE
677659	N7 5 OHIO WATER DEV AUTH FR 5.000		06/01/2014	REDEEMED		555,000	555,000	563,292	555,381	0	(381)	0	(381)	0	555,000	0	0	0	13,875	12/01/2020	1FE
677659	RD 8 OHIO WATER DEV AUTH FR 5.000		06/01/2014	REDEEMED		2,835,000	2,835,000	2,839,394	2,834,956	0	44	0	44	0	2,835,000	0	0	0	70,875	12/01/2023	1FE
67766W	RB 0 OHIO WATER DEV AUTH PC 5.000		06/01/2014	REDEEMED		1,970,000	1,970,000	2,111,210	1,976,914	0	(6,914)	0	(6,914)	0	1,970,000	0	0	0	49,250	06/01/2019	1
67766W	RL 8 OHIO WATER DEV AUTH PC 5.000		06/01/2014	REDEEMED		530,000	530,000	567,990	531,860	0	(1,860)	0	(1,860)	0	530,000	0	0	0	13,250	06/01/2019	1FE
67766W	SM 5 OHIO WATER DEV AUTH PC 5.000		06/01/2014	REDEEMED		2,365,000	2,365,000	2,551,055	2,374,160	0	(9,160)	0	(9,160)	0	2,365,000	0	0	0	59,125	06/01/2018	1FE
67766W	SU 7 OHIO WATER DEV AUTH PC 5.000		06/01/2014	REDEEMED		635,000	635,000	684,955	637,459	0	(2,459)	0	(2,459)	0	635,000	0	0	0	15,875	06/01/2018	1FE
67919P	CK 7 OKLAHOMA WATER RES BRD 5.000		04/01/2014	REDEEMED		11,690,000	11,690,000	12,725,033	11,721,190	0	(31,190)	0	(31,190)	0	11,690,000	0	0	0	292,250	04/01/2018	1FE
771902	FF 5 ROCHESTER HLTH CARE FA .030		04/02/2014	WELLS FARGO SECURITIE		47,100,000	47,100,000	47,100,000	47,100,000	0	0	0	0	0	47,100,000	0	0	0	5,148	08/15/2032	1FE
05053*	AA 3 AUBURN HSG DEV CORP S7 7.400		06/15/2014	REDEEMED		11,101	11,101	11,101	11,101	0	0	0	0	0	11,101	0	0	0	343	04/15/2021	5*
3128QG	CC 4 FH (3/1 ARM) #1N0067 2.515		06/15/2014	PAID ON PRINCIPAL		449	449	450	447	0	2	0	2	0	449	0	0	0	5	12/15/2035	1
3128JR	G4 2 FH (3/1 ARM) #847419 2.473		06/15/2014	PAID ON PRINCIPAL		29,047	29,047	28,920	28,901	0	146	0	146	0	29,047	0	0	0	317	03/15/2035	1
3128JR	KQ 8 FH (5/1 ARM) #847503 2.412		06/15/2014	PAID ON PRINCIPAL		122,126	122,126	119,941	121,237	0	889	0	889	0	122,126	0	0	0	1,126	12/15/2035	1
31296S	DY 9 FHLMC GOLD PASSTHRU 5.000		06/15/2014	PAID ON PRINCIPAL		44,694	44,694	44,555	44,562	0	132	0	132	0	44,694	0	0	0	1,021	01/15/2034	1
31292G	5P 7 FHLMC GOLD PASSTHRU 7.500		06/15/2014	PAID ON PRINCIPAL		219	219	230	240	0	(21)	0	(21)	0	219	0	0	0	6	07/15/2029	1
31292H	AK 0 FHLMC GOLD PASSTHRU 7.500		06/15/2014	PAID ON PRINCIPAL		2,867	2,867	3,007	3,209	0	(342)	0	(342)	0	2,867	0	0	0	86	01/15/2030	1
31292H	AW 4 FHLMC GOLD PASSTHRU 7.500		06/15/2014	PAID ON PRINCIPAL		508	508	533	567	0	(59)	0	(59)	0	508	0	0	0	17	02/15/2030	1
31292H	CY 8 FHLMC GOLD PASSTHRU 7.500		06/15/2014	PAID ON PRINCIPAL		226	226	237	257	0	(31)	0	(31)	0	226	0	0	0	7	05/15/2030	1
31292H	J8 8 FHLMC GOLD PASSTHRU 7.500		06/15/2014	PAID ON PRINCIPAL		1,385	1,385	1,452	1,528	0	(143)	0	(143)	0	1,385	0	0	0	51	05/15/2031	1
31292H	MW 1 FHLMC GOLD PASSTHRU 7.500		06/15/2014	PAID ON PRINCIPAL		55	55	58	61	0	(6)	0	(6)	0	55	0	0	0	2	10/15/2031	1
31292H	NH 3 FHLMC GOLD PASSTHRU 6.000		06/15/2014	PAID ON PRINCIPAL		2,256	2,256	2,316	2,340	0	(84)	0	(84)	0	2,256	0	0	0	54	02/15/2032	1
31293E	QB 9 FHLMC GOLD PASSTHRU 6.000		06/15/2014	PAID ON PRINCIPAL		203	203	209	211	0	(7)	0	(7)	0	203	0	0	0	5	12/15/2028	1
31293J	ZX 0 FHLMC GOLD PASSTHRU 6.000		06/15/2014	PAID ON PRINCIPAL		9,403	9,403	9,616	9,732	0	(329)	0	(329)	0	9,403	0	0	0	271	04/15/2029	1
31293K	PD 2 FHLMC GOLD PASSTHRU 6.000		06/15/2014	PAID ON PRINCIPAL		49	49	50	50	0	(2)	0	(2)	0	49	0	0	0	1	02/15/2029	1
31293T	FF 9 FHLMC GOLD PASSTHRU 7.000		06/15/2014	PAID ON PRINCIPAL		2,746	2,746	2,890	3,073	0	(327)	0	(327)	0	2,746	0	0	0	80	07/15/2029	1
31293W	X9 6 FHLMC GOLD PASSTHRU 7.500		06/15/2014	PAID ON PRINCIPAL		154	154	162	176	0	(21)	0	(21)	0	154	0	0	0	5	10/15/2029	1
31293Y	C3 8 FHLMC GOLD PASSTHRU 7.500		06/15/2014	PAID ON PRINCIPAL		78	78	82	86	0	(7)	0	(7)	0	78	0	0	0	2	10/15/2029	1

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SCHEDULE D - PART 4

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

1 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.							
31294B NA 9	FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		14	14	15	16	0	(2)	0	(2)	0	14	0	0	0	0	12/15/2029	1
31294B 5Z 4	FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		15	15	16	17	0	(2)	0	(2)	0	15	0	0	0	0	01/15/2030	1
31294B 6B 6	FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		410	410	430	459	0	(49)	0	(49)	0	410	0	0	0	15	01/15/2030	1
31294B 6K 6	FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		81	81	85	93	0	(12)	0	(12)	0	81	0	0	0	3	01/15/2030	1
31294C TC 7	FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		51	51	53	57	0	(6)	0	(6)	0	51	0	0	0	2	01/15/2030	1
31294F PS 9	FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		28	28	30	33	0	(4)	0	(4)	0	28	0	0	0	1	05/15/2030	1
31294F RD 0	FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		32	32	34	38	0	(6)	0	(6)	0	32	0	0	0	1	06/15/2030	1
31297X TB 0	FHLMC GOLD PASSTHRU	7.500	06/15/2014	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	06/15/2014	PAID ON PRINCIPAL		35	35	36	39	0	(5)	0	(5)	0	35	0	0	0	1	08/15/2030	1
31297Y PS 5	FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		6	6	7	7	0	(1)	0	(1)	0	6	0	0	0	0	08/15/2030	1
31297Y UU 4	FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		210	210	221	240	0	(29)	0	(29)	0	210	0	0	0	6	08/15/2030	1
31298B LH 2	FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		65	65	68	70	0	(5)	0	(5)	0	65	0	0	0	2	07/15/2030	1
31298E PP 4	FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		54	54	57	62	0	(8)	0	(8)	0	54	0	0	0	2	12/15/2030	1
31298E V7 7	FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		72	72	75	84	0	(12)	0	(12)	0	72	0	0	0	2	12/15/2030	1
31298F BX 9	FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		47	47	49	51	0	(4)	0	(4)	0	47	0	0	0	2	01/15/2031	1
31298F VZ 2	FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		1,704	1,704	1,787	1,911	0	(207)	0	(207)	0	1,704	0	0	0	43	01/15/2031	1
31298F ZZ 8	FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		134	134	140	151	0	(17)	0	(17)	0	134	0	0	0	4	01/15/2031	1
31298G CY 4	FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		46	46	48	53	0	(7)	0	(7)	0	46	0	0	0	2	02/15/2031	1
31298M 6U 6	FHLMC GOLD PASSTHRU	6.000	06/15/2014	PAID ON PRINCIPAL		182	182	187	192	0	(10)	0	(10)	0	182	0	0	0	5	07/15/2031	1
31298S UJ 1	FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		589	589	616	633	0	(45)	0	(45)	0	589	0	0	0	18	08/15/2031	1
31298T 4J 8	FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	05/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		699	699	731	765	0	(66)	0	(66)	0	699	0	0	0	22	09/15/2031	1
31298V XA 0	FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		62	62	65	68	0	(6)	0	(6)	0	62	0	0	0	2	10/15/2031	1
31287L HB 1	FHLMC GOLD PASSTHRU	6.000	06/15/2014	PAID ON PRINCIPAL		99	99	102	105	0	(7)	0	(7)	0	99	0	0	0	2	12/15/2031	1
31287R S7 5	FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		623	623	653	677	0	(54)	0	(54)	0	623	0	0	0	19	04/15/2032	1
31287R ZL 6	FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		100	100	105	117	0	(17)	0	(17)	0	100	0	0	0	3	04/15/2032	1
31287R Z7 7	FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		43	43	45	46	0	(3)	0	(3)	0	43	0	0	0	1	04/15/2032	1
31287S GA 9	FHLMC GOLD PASSTHRU	6.000	06/15/2014	PAID ON PRINCIPAL		589	589	602	613	0	(24)	0	(24)	0	589	0	0	0	15	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU	6.000	06/15/2014	PAID ON PRINCIPAL		29,001	29,001	29,770	30,065	0	(1,064)	0	(1,064)	0	29,001	0	0	0	725	09/15/2032	1
31287X P6 7	FHLMC GOLD PASSTHRU	6.000	06/15/2014	PAID ON PRINCIPAL		219	219	224	226	0	(7)	0	(7)	0	219	0	0	0	6	08/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU	6.000	06/15/2014	PAID ON PRINCIPAL		2,057	2,057	2,115	2,173	0	(117)	0	(117)	0	2,057	0	0	0	60	10/15/2032	1
31288B LZ 4	FHLMC GOLD PASSTHRU	6.000	06/15/2014	PAID ON PRINCIPAL		1,266	1,266	1,300	1,317	0	(50)	0	(50)	0	1,266	0	0	0	35	11/15/2032	1
31288E C7 0	FHLMC GOLD PASSTHRU	6.000	06/15/2014	PAID ON PRINCIPAL		913	913	937	947	0	(35)	0	(35)	0	913	0	0	0	23	01/15/2033	1
31288E 6E 2	FHLMC GOLD PASSTHRU	6.000	06/15/2014	PAID ON PRINCIPAL		567	567	583	590	0	(23)	0	(23)	0	567	0	0	0	14	02/15/2033	1
31288E 7G 6	FHLMC GOLD PASSTHRU	6.000	06/15/2014	PAID ON PRINCIPAL		3,144	3,144	3,227	3,272	0	(129)	0	(129)	0	3,144	0	0	0	79	01/15/2033	1
31288H CW 8	FHLMC GOLD PASSTHRU	6.000	06/15/2014	PAID ON PRINCIPAL		89	89	91	94	0	(5)	0	(5)	0	89	0	0	0	2	03/15/2033	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31288H RC 6	FHLMC GOLD PASSTHRU 6.000		06/15/2014	PAID ON PRINCIPAL		282	282	290	291	0	(9)	0	(9)	0	282	0	0	0	7	03/15/2033	1
31335G BT 1	FHLMC GOLD PASSTHRU 7.000		06/15/2014	PAID ON PRINCIPAL		97	97	95	96	0	2	0	2	0	97	0	0	0	3	08/15/2023	1
31335G BZ 7	FHLMC GOLD PASSTHRU 7.000		06/15/2014	PAID ON PRINCIPAL		190	190	185	187	0	3	0	3	0	190	0	0	0	6	09/15/2023	1
31335G CA 1	FHLMC GOLD PASSTHRU 7.000		06/15/2014	PAID ON PRINCIPAL		107	107	104	105	0	2	0	2	0	107	0	0	0	3	10/15/2023	1
31335H TT 0	FHLMC GOLD PASSTHRU 6.000		06/15/2014	PAID ON PRINCIPAL		5,859	5,859	6,003	6,012	0	(153)	0	(153)	0	5,859	0	0	0	152	07/15/2022	1
313974 LY 1	FHLMC GOLD PASSTHRU 7.000		06/15/2014	PAID ON PRINCIPAL		18	18	17	17	0	0	0	0	0	18	0	0	0	0	06/15/2023	1
313980 NP 5	FHLMC GOLD PASSTHRU 7.000		06/15/2014	PAID ON PRINCIPAL		1,088	1,088	1,061	1,073	0	15	0	15	0	1,088	0	0	0	32	09/15/2023	1
313983 2A 5	FHLMC GOLD PASSTHRU 7.000		06/15/2014	PAID ON PRINCIPAL		75	75	73	74	0	1	0	1	0	75	0	0	0	2	11/15/2023	1
313984 7K 6	FHLMC GOLD PASSTHRU 7.000		06/15/2014	PAID ON PRINCIPAL		92	92	90	91	0	1	0	1	0	92	0	0	0	3	11/15/2023	1
313986 JN 2	FHLMC GOLD PASSTHRU 7.000		06/15/2014	PAID ON PRINCIPAL		74	74	72	73	0	1	0	1	0	74	0	0	0	2	12/15/2023	1
313986 TU 5	FHLMC GOLD PASSTHRU 7.000		06/15/2014	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		06/15/2014	PAID ON PRINCIPAL		108	108	105	106	0	2	0	2	0	108	0	0	0	3	04/15/2023	1
3128GK RX 4	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		5,879	5,879	5,882	5,871	0	8	0	8	0	5,879	0	0	0	135	05/15/2016	1
3128GK TP 9	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		12,238	12,238	12,245	12,225	0	13	0	13	0	12,238	0	0	0	278	04/15/2016	1
3128H4 H9 3	FHLMC GOLD PASSTHRU 5.000		06/15/2014	PAID ON PRINCIPAL		15,110	15,110	15,341	15,189	0	(79)	0	(79)	0	15,110	0	0	0	316	05/15/2018	1
3128H4 UX 5	FHLMC GOLD PASSTHRU 5.000		06/15/2014	PAID ON PRINCIPAL		951	951	965	956	0	(5)	0	(5)	0	951	0	0	0	20	06/15/2018	1
3128H4 5W 5	FHLMC GOLD PASSTHRU 5.000		06/15/2014	PAID ON PRINCIPAL		2,146	2,146	2,179	2,160	0	(14)	0	(14)	0	2,146	0	0	0	45	06/15/2018	1
3128H5 AQ 9	FHLMC GOLD PASSTHRU 5.000		06/15/2014	PAID ON PRINCIPAL		1,275	1,275	1,294	1,282	0	(8)	0	(8)	0	1,275	0	0	0	27	06/15/2018	1
3128H6 BH 6	FHLMC GOLD PASSTHRU 5.000		06/15/2014	PAID ON PRINCIPAL		16,751	16,751	17,007	16,841	0	(90)	0	(90)	0	16,751	0	0	0	348	07/15/2018	1
3128H6 BP 8	FHLMC GOLD PASSTHRU 5.000		06/15/2014	PAID ON PRINCIPAL		13,981	13,981	14,195	14,044	0	(63)	0	(63)	0	13,981	0	0	0	292	07/15/2018	1
31283H GS 8	FHLMC GOLD PASSTHRU 7.500		06/15/2014	PAID ON PRINCIPAL		474	474	497	540	0	(65)	0	(65)	0	474	0	0	0	14	03/15/2030	1
31283H QF 5	FHLMC GOLD PASSTHRU 7.500		06/15/2014	PAID ON PRINCIPAL		763	763	800	853	0	(91)	0	(91)	0	763	0	0	0	27	12/15/2031	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		667,714	667,714	666,121	665,989	0	1,725	0	1,725	0	667,714	0	0	0	15,157	06/15/2033	1
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000		06/15/2014	PAID ON PRINCIPAL		75,464	75,464	77,405	77,573	0	(2,109)	0	(2,109)	0	75,464	0	0	0	1,888	04/15/2033	1
31283H W9 2	FHLMC GOLD PASSTHRU 6.000		06/15/2014	PAID ON PRINCIPAL		10,529	10,529	10,768	10,875	0	(346)	0	(346)	0	10,529	0	0	0	263	05/15/2033	1
31283H Z2 4	FHLMC GOLD PASSTHRU 6.000		06/15/2014	PAID ON PRINCIPAL		142,873	142,873	146,374	146,631	0	(3,758)	0	(3,758)	0	142,873	0	0	0	3,538	11/15/2033	1
31283H Z5 7	FHLMC GOLD PASSTHRU 6.000		06/15/2014	PAID ON PRINCIPAL		144,762	144,762	148,304	148,687	0	(3,925)	0	(3,925)	0	144,762	0	0	0	3,574	02/15/2034	1
3128MJ SY 7	FHLMC GOLD PASSTHRU 3.000		06/15/2014	PAID ON PRINCIPAL		63,791	63,791	60,549	60,561	0	3,230	0	3,230	0	63,791	0	0	0	807	06/15/2043	1
3128MJ S3 5	FHLMC GOLD PASSTHRU 3.000		06/15/2014	PAID ON PRINCIPAL		61,877	61,877	59,356	59,428	0	2,449	0	2,449	0	61,877	0	0	0	780	07/15/2043	1
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000		06/15/2014	PAID ON PRINCIPAL		189,082	189,082	179,507	179,745	0	9,337	0	9,337	0	189,082	0	0	0	2,400	08/15/2043	1
3133TG NU 9	FHR 2093 Z CMO 6.000		06/15/2014	PAID ON PRINCIPAL		144,532	144,532	133,148	139,248	0	5,285	0	5,285	0	144,532	0	0	0	3,735	11/15/2028	1
3133TK SJ 0	FHR 2151 JZ CMO 6.000		06/15/2014	PAID ON PRINCIPAL		241,002	241,002	221,844	233,918	0	7,084	0	7,084	0	241,002	0	0	0	5,441	05/15/2029	1
3133TM 7G 5	FHR 2182 ZC CMO 7.500		06/15/2014	PAID ON PRINCIPAL		50,401	50,401	51,684	50,388	0	12	0	12	0	50,401	0	0	0	1,606	09/15/2029	1
3133TN JY 1	FHR 2223 Z CMO 8.000		06/15/2014	PAID ON PRINCIPAL		14,425	14,425	14,091	14,250	0	175	0	175	0	14,425	0	0	0	514	03/15/2030	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		06/15/2014	PAID ON PRINCIPAL		32,957	32,957	32,886	32,868	0	89	0	89	0	32,957	0	0	0	876	01/15/2031	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 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)
3133TR LB 9	FHR 2284 Z CMO 6.500		06/15/2014	PAID ON PRINCIPAL		80,971	80,971	77,026	79,157	0	1,813	0	1,813	0	80,971	0	0	0	2,239	02/15/2031	1
3133TR GX 7	FHR 2288 Z CMO 6.500		06/15/2014	PAID ON PRINCIPAL		158,387	158,387	149,760	154,504	0	3,883	0	3,883	0	158,387	0	0	0	4,290	02/15/2031	1
3133TR SR 7	FHR 2297 KZ CMO 6.000		06/15/2014	PAID ON PRINCIPAL		147,455	147,455	132,954	142,867	0	4,588	0	4,588	0	147,455	0	0	0	3,729	03/15/2031	1
31339W Q2 5	FHR 2433 NH CMO 6.500		06/15/2014	PAID ON PRINCIPAL		637,590	637,590	641,177	637,154	0	437	0	437	0	637,590	0	0	0	17,085	04/15/2032	1
31392K FP 6	FHR 2451 JH CMO 6.500		06/15/2014	PAID ON PRINCIPAL		148,483	148,483	147,405	147,676	0	807	0	807	0	148,483	0	0	0	4,074	05/15/2032	1
31392K AA 4	FHR 2454 BK CMO 6.500		06/15/2014	PAID ON PRINCIPAL		292,674	292,674	294,914	292,338	0	336	0	336	0	292,674	0	0	0	7,890	05/15/2032	1
31394K NK 6	FHR 2686 NY CMO 5.000		06/15/2014	PAID ON PRINCIPAL		501,087	501,087	484,254	494,896	0	6,192	0	6,192	0	501,087	0	0	0	10,476	10/15/2023	1
31394M SG 6	FHR 2719 WC CMO 4.500		06/15/2014	PAID ON PRINCIPAL		179,540	179,540	165,429	174,570	0	4,970	0	4,970	0	179,540	0	0	0	3,172	12/15/2023	1
31394N L3 0	FHR 2729 CE CMO 4.500		06/15/2014	PAID ON PRINCIPAL		732,207	732,207	681,370	714,725	0	17,481	0	17,481	0	732,207	0	0	0	13,703	01/15/2024	1
3137B8 DA 2	FHR 4302 CA 3.000		06/15/2014	PAID ON PRINCIPAL		81,420	81,420	82,107	82,107	0	(687)	0	(687)	0	81,420	0	0	0	315	06/15/2040	1
31282X A8 4	FHS 146 75 CMO 7.500		06/15/2014	PAID ON PRINCIPAL		9,689	9,689	9,770	9,733	0	(44)	0	(44)	0	9,689	0	0	0	312	01/15/2023	1
31403D AC 3	FN (5/1 ARM) #745303 2.354		06/25/2014	PAID ON PRINCIPAL		89,429	89,429	88,541	89,113	0	316	0	316	0	89,429	0	0	0	869	01/25/2036	1
3138A1 V5 7	FNMA PASS TH #AH0635 3.500		06/25/2014	PAID ON PRINCIPAL		72,052	72,052	71,819	71,803	0	249	0	249	0	72,052	0	0	0	1,101	01/25/2026	1
3138A6 ZA 1	FNMA PASS TH #AH5236 3.500		06/25/2014	PAID ON PRINCIPAL		90,615	90,615	90,321	90,325	0	290	0	290	0	90,615	0	0	0	1,353	01/25/2026	1
3138X5 PC 5	FNMA PASS TH #AU5818 2.500		06/25/2014	PAID ON PRINCIPAL		109,884	109,884	109,017	109,035	0	849	0	849	0	109,884	0	0	0	1,168	08/25/2028	1
31417A P8 6	FNMA PASS TH #00AB4046 3.500		06/25/2014	PAID ON PRINCIPAL		162,709	162,709	167,858	167,957	0	(5,248)	0	(5,248)	0	162,709	0	0	0	2,461	12/25/2041	1
31368H JA 2	FNMA PASS TH #190257 7.000		06/25/2014	PAID ON PRINCIPAL		400	400	380	388	0	12	0	12	0	400	0	0	0	12	02/25/2024	1
31368H KV 4	FNMA PASS TH #190308 7.500		06/25/2014	PAID ON PRINCIPAL		1,808	1,808	1,884	2,066	0	(257)	0	(257)	0	1,808	0	0	0	57	09/25/2030	1
31368H S6 1	FNMA PASS TH #190541 7.000		06/25/2014	PAID ON PRINCIPAL		88	88	84	86	0	3	0	3	0	88	0	0	0	3	01/25/2024	1
31369B LB 9	FNMA PASS TH #205622 7.000		06/25/2014	PAID ON PRINCIPAL		402	402	379	389	0	13	0	13	0	402	0	0	0	12	05/25/2023	1
31370B FK 3	FNMA PASS TH #226170 7.000		06/25/2014	PAID ON PRINCIPAL		24	24	23	24	0	1	0	1	0	24	0	0	0	1	07/25/2023	1
31370D H9 2	FNMA PASS TH #228056 7.000		06/25/2014	PAID ON PRINCIPAL		150	150	143	147	0	4	0	4	0	150	0	0	0	4	07/25/2023	1
31370P MQ 1	FNMA PASS TH #237167 7.000		06/25/2014	PAID ON PRINCIPAL		83	83	77	80	0	3	0	3	0	83	0	0	0	2	03/25/2024	1
31370V A4 0	FNMA PASS TH #242227 7.000		06/25/2014	PAID ON PRINCIPAL		183	183	171	176	0	7	0	7	0	183	0	0	0	5	10/25/2023	1
31370W 3A 2	FNMA PASS TH #243893 7.000		06/25/2014	PAID ON PRINCIPAL		30	30	29	30	0	1	0	1	0	30	0	0	0	1	11/25/2023	1
31370Y S7 8	FNMA PASS TH #245442 7.000		06/25/2014	PAID ON PRINCIPAL		105	105	99	102	0	4	0	4	0	105	0	0	0	3	11/25/2023	1
31371F JB 9	FNMA PASS TH #250558 6.500		06/25/2014	PAID ON PRINCIPAL		318	318	301	313	0	5	0	5	0	318	0	0	0	9	04/25/2016	1
31371F J3 7	FNMA PASS TH #250582 6.500		06/25/2014	PAID ON PRINCIPAL		329	329	311	323	0	5	0	5	0	329	0	0	0	9	04/25/2016	1
31371F KC 5	FNMA PASS TH #250591 6.500		06/25/2014	PAID ON PRINCIPAL		187	187	176	184	0	3	0	3	0	187	0	0	0	5	05/25/2016	1
31371F K7 6	FNMA PASS TH #250618 7.000		06/25/2014	PAID ON PRINCIPAL		115	115	115	115	0	1	0	1	0	115	0	0	0	3	06/25/2016	1
31371F L4 2	FNMA PASS TH #250647 7.000		06/25/2014	PAID ON PRINCIPAL		73	73	73	73	0	0	0	0	0	73	0	0	0	2	07/25/2016	1
31371F RB 0	FNMA PASS TH #250782 7.000		06/25/2014	PAID ON PRINCIPAL		957	957	949	951	0	6	0	6	0	957	0	0	0	28	10/25/2016	1
31371H 2F 4	FNMA PASS TH #252874 7.500		06/25/2014	PAID ON PRINCIPAL		304	304	317	335	0	(31)	0	(31)	0	304	0	0	0	10	11/25/2029	1
31371J SC 9	FNMA PASS TH #253515 7.500		06/25/2014	PAID ON PRINCIPAL		123	123	128	138	0	(15)	0	(15)	0	123	0	0	0	4	11/25/2030	1
31371J 5D 2	FNMA PASS TH #253844 5.500		06/25/2014	PAID ON PRINCIPAL		14,103	14,103	13,988	14,024	0	79	0	79	0	14,103	0	0	0	317	06/25/2016	1
31371K DN 8	FNMA PASS TH #254009 7.500		06/25/2014	PAID ON PRINCIPAL		3,531	3,531	3,677	3,880	0	(349)	0	(349)	0	3,531	0	0	0	109	10/25/2031	1

QE05.6

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31371K ET 4	FNMA PASS TH #254046 5.500		06/25/2014	PAID ON PRINCIPAL		1,948	1,948	1,936	1,939	0	9	0	9	0	1,948	0	0	0	44	11/25/2016	1
31371K H5 3	FNMA PASS TH #254152 5.000		06/25/2014	PAID ON PRINCIPAL		1,851	1,851	1,801	1,830	0	21	0	21	0	1,851	0	0	0	39	12/25/2016	1
31371K RC 7	FNMA PASS TH #254383 7.500		06/25/2014	PAID ON PRINCIPAL		6,183	6,183	6,463	6,737	0	(554)	0	(554)	0	6,183	0	0	0	162	06/25/2032	1
31371K 2V 2	FNMA PASS TH #254688 5.500		06/25/2014	PAID ON PRINCIPAL		65,241	65,241	66,903	66,262	0	(1,021)	0	(1,021)	0	65,241	0	0	0	1,470	03/25/2023	1
31371K 2X 8	FNMA PASS TH #254690 5.500		06/25/2014	PAID ON PRINCIPAL		86,450	86,450	88,300	87,556	0	(1,106)	0	(1,106)	0	86,450	0	0	0	2,007	04/25/2023	1
31371K 5X 5	FNMA PASS TH #254762 5.000		06/25/2014	PAID ON PRINCIPAL		30,366	30,366	30,300	30,282	0	85	0	85	0	30,366	0	0	0	643	05/25/2023	1
31371L A8 2	FNMA PASS TH #254831 5.000		06/25/2014	PAID ON PRINCIPAL		27,633	27,633	27,573	27,556	0	78	0	78	0	27,633	0	0	0	577	08/25/2023	1
31371L A9 0	FNMA PASS TH #254832 5.500		06/25/2014	PAID ON PRINCIPAL		247,088	247,088	252,647	250,338	0	(3,251)	0	(3,251)	0	247,088	0	0	0	5,709	08/25/2023	1
31371L DM 8	FNMA PASS TH #254908 5.000		06/25/2014	PAID ON PRINCIPAL		83,709	83,709	84,259	83,884	0	(175)	0	(175)	0	83,709	0	0	0	1,730	09/25/2023	1
31371L EZ 8	FNMA PASS TH #254952 4.500		06/25/2014	PAID ON PRINCIPAL		24,534	24,534	24,587	24,505	0	28	0	28	0	24,534	0	0	0	457	11/25/2018	1
31371L FC 8	FNMA PASS TH #254963 5.500		06/25/2014	PAID ON PRINCIPAL		217	217	221	219	0	(3)	0	(3)	0	217	0	0	0	5	10/25/2023	1
31371L F3 8	FNMA PASS TH #254986 5.500		06/25/2014	PAID ON PRINCIPAL		70,391	70,391	71,887	71,254	0	(862)	0	(862)	0	70,391	0	0	0	1,672	11/25/2023	1
31371L HY 8	FNMA PASS TH #255047 5.500		06/25/2014	PAID ON PRINCIPAL		49,511	49,511	50,563	50,093	0	(582)	0	(582)	0	49,511	0	0	0	1,088	01/25/2024	1
31371L JU 4	FNMA PASS TH #255075 5.500		06/25/2014	PAID ON PRINCIPAL		141,052	141,052	144,644	143,078	0	(2,026)	0	(2,026)	0	141,052	0	0	0	3,255	02/25/2024	1
31371S KE 3	FNMA PASS TH #260493 7.000		06/25/2014	PAID ON PRINCIPAL		76	76	72	74	0	2	0	2	0	76	0	0	0	2	01/25/2024	1
31371S KF 0	FNMA PASS TH #260494 7.000		06/25/2014	PAID ON PRINCIPAL		18	18	17	17	0	0	0	0	0	18	0	0	0	0	01/25/2024	1
31371T G5 5	FNMA PASS TH #261320 7.000		06/25/2014	PAID ON PRINCIPAL		39	39	37	38	0	1	0	1	0	39	0	0	0	1	12/25/2023	1
31371W RC 1	FNMA PASS TH #264283 7.000		06/25/2014	PAID ON PRINCIPAL		22	22	22	22	0	0	0	0	0	22	0	0	0	1	01/25/2024	1
31371Y WX 5	FNMA PASS TH #266262 7.000		06/25/2014	PAID ON PRINCIPAL		60	60	56	57	0	2	0	2	0	60	0	0	0	2	01/25/2024	1
31372A FF 4	FNMA PASS TH #266666 7.000		06/25/2014	PAID ON PRINCIPAL		156	156	149	152	0	3	0	3	0	156	0	0	0	5	01/25/2024	1
31372A HY 1	FNMA PASS TH #266747 7.000		06/25/2014	PAID ON PRINCIPAL		522	522	489	506	0	16	0	16	0	522	0	0	0	15	01/25/2024	1
31372A RE 4	FNMA PASS TH #266985 7.000		06/25/2014	PAID ON PRINCIPAL		33	33	31	32	0	1	0	1	0	33	0	0	0	1	03/25/2024	1
31372B SR 2	FNMA PASS TH #267928 7.000		06/25/2014	PAID ON PRINCIPAL		22	22	20	21	0	1	0	1	0	22	0	0	0	1	01/25/2024	1
31372C H8 4	FNMA PASS TH #268555 7.000		06/25/2014	PAID ON PRINCIPAL		236	236	226	231	0	5	0	5	0	236	0	0	0	7	01/25/2024	1
31372G R8 4	FNMA PASS TH #272411 7.000		06/25/2014	PAID ON PRINCIPAL		135	135	129	131	0	4	0	4	0	135	0	0	0	4	03/25/2024	1
31372H 2U 0	FNMA PASS TH #273587 7.000		06/25/2014	PAID ON PRINCIPAL		267	267	253	259	0	8	0	8	0	267	0	0	0	8	02/25/2024	1
31372M BC 9	FNMA PASS TH #276435 7.000		06/25/2014	PAID ON PRINCIPAL		194	194	189	191	0	3	0	3	0	194	0	0	0	6	04/25/2024	1
31372N ZA 5	FNMA PASS TH #278037 7.000		06/25/2014	PAID ON PRINCIPAL		370	370	351	359	0	11	0	11	0	370	0	0	0	11	03/25/2024	1
31372Q CQ 8	FNMA PASS TH #279179 7.000		06/25/2014	PAID ON PRINCIPAL		1,811	1,811	1,704	1,755	0	56	0	56	0	1,811	0	0	0	53	05/25/2024	1
31372R LH 6	FNMA PASS TH #280328 7.000		06/25/2014	PAID ON PRINCIPAL		761	761	727	738	0	23	0	23	0	761	0	0	0	22	04/25/2024	1
31372R XQ 3	FNMA PASS TH #280687 7.000		06/25/2014	PAID ON PRINCIPAL		144	144	135	139	0	4	0	4	0	144	0	0	0	4	05/25/2024	1
31372U FW 3	FNMA PASS TH #282881 7.000		06/25/2014	PAID ON PRINCIPAL		189	189	177	182	0	7	0	7	0	189	0	0	0	5	05/25/2024	1
31372U FY 9	FNMA PASS TH #282883 7.000		06/25/2014	PAID ON PRINCIPAL		399	399	376	385	0	14	0	14	0	399	0	0	0	12	05/25/2024	1
31372V DS 2	FNMA PASS TH #283713 7.000		06/25/2014	PAID ON PRINCIPAL		116	116	111	114	0	2	0	2	0	116	0	0	0	4	04/25/2024	1
31372V EQ 5	FNMA PASS TH #283743 7.000		06/25/2014	PAID ON PRINCIPAL		20,819	20,819	19,652	20,249	0	570	0	570	0	20,819	0	0	0	607	05/25/2024	1
31373U F3 6	FNMA PASS TH #303586 6.500		06/25/2014	PAID ON PRINCIPAL		2,366	2,366	2,217	2,262	0	104	0	104	0	2,366	0	0	0	63	09/25/2025	1

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SCHEDULE D - PART 4

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

QE05.8

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
31373U N2 9	FNMA PASS TH #303809 7.500		06/25/2014	PAID ON PRINCIPAL		97	97	101	104	0	(6)	0	(6)	0	97	0	0	0	3	04/25/2026	1
31374A LR 9	FNMA PASS TH #308236 7.000		06/25/2014	PAID ON PRINCIPAL		458	458	435	445	0	12	0	12	0	458	0	0	0	13	05/25/2024	1
31375A 7L 7	FNMA PASS TH #329499 6.500		06/25/2014	PAID ON PRINCIPAL		24	24	22	23	0	1	0	1	0	24	0	0	0	1	11/25/2025	1
31375D U7 6	FNMA PASS TH #331906 6.500		06/25/2014	PAID ON PRINCIPAL		350	350	323	332	0	19	0	19	0	350	0	0	0	10	11/25/2025	1
31375D 5F 6	FNMA PASS TH #332146 6.500		05/25/2014	PAID ON PRINCIPAL		27,918	27,918	25,780	26,521	0	1,397	0	1,397	0	27,918	0	0	0	755	12/25/2025	1
31375F LS 5	FNMA PASS TH #333437 7.000		06/25/2014	PAID ON PRINCIPAL		22	22	22	22	0	0	0	0	0	22	0	0	0	1	01/25/2016	1
31375F 4Z 8	FNMA PASS TH #333940 6.500		06/25/2014	PAID ON PRINCIPAL		5,954	5,954	5,700	5,801	0	153	0	153	0	5,954	0	0	0	161	06/25/2024	1
31375S CQ 1	FNMA PASS TH #343079 6.500		06/25/2014	PAID ON PRINCIPAL		1,147	1,147	1,084	1,130	0	17	0	17	0	1,147	0	0	0	31	04/25/2016	1
31375W 2M 2	FNMA PASS TH #347380 7.000		06/25/2014	PAID ON PRINCIPAL		1,171	1,171	1,161	1,164	0	7	0	7	0	1,171	0	0	0	34	07/25/2016	1
31376A AV 0	FNMA PASS TH #349320 6.500		06/25/2014	PAID ON PRINCIPAL		1,793	1,793	1,694	1,772	0	21	0	21	0	1,793	0	0	0	49	06/25/2016	1
31376G FU 4	FNMA PASS TH #354879 7.000		06/25/2014	PAID ON PRINCIPAL		95	95	94	95	0	1	0	1	0	95	0	0	0	3	08/25/2016	1
31376Q TY 9	FNMA PASS TH #362467 7.000		06/25/2014	PAID ON PRINCIPAL		759	759	752	754	0	5	0	5	0	759	0	0	0	22	10/25/2016	1
31376R 6H 9	FNMA PASS TH #363672 7.500		06/25/2014	PAID ON PRINCIPAL		2,105	2,105	2,032	2,070	0	35	0	35	0	2,105	0	0	0	66	11/25/2026	1
31376U MV 3	FNMA PASS TH #365872 7.500		06/25/2014	PAID ON PRINCIPAL		421	421	407	400	0	21	0	21	0	421	0	0	0	13	12/25/2026	1
31376Y LA 2	FNMA PASS TH #369421 7.500		06/25/2014	PAID ON PRINCIPAL		1,397	1,397	1,404	1,412	0	(15)	0	(15)	0	1,397	0	0	0	48	01/25/2027	1
31378R S5 9	FNMA PASS TH #406540 6.500		06/25/2014	PAID ON PRINCIPAL		42	42	42	42	0	(0)	0	(0)	0	42	0	0	0	1	12/25/2027	1
31378R S8 3	FNMA PASS TH #406543 6.500		06/25/2014	PAID ON PRINCIPAL		647	647	649	647	0	0	0	0	0	647	0	0	0	18	12/25/2027	1
31379F J3 9	FNMA PASS TH #417982 7.000		06/25/2014	PAID ON PRINCIPAL		628	628	638	643	0	(15)	0	(15)	0	628	0	0	0	18	03/25/2028	1
31379T BL 7	FNMA PASS TH #428543 6.500		06/25/2014	PAID ON PRINCIPAL		3,368	3,368	3,353	3,352	0	15	0	15	0	3,368	0	0	0	89	06/25/2028	1
31379T G5 7	FNMA PASS TH #428720 6.500		06/25/2014	PAID ON PRINCIPAL		858	858	855	854	0	4	0	4	0	858	0	0	0	23	06/25/2028	1
31383C XT 7	FNMA PASS TH #499390 7.500		06/25/2014	PAID ON PRINCIPAL		6	6	7	7	0	(1)	0	(1)	0	6	0	0	0	0	09/25/2029	1
31383M S7 9	FNMA PASS TH #507342 7.500		06/25/2014	PAID ON PRINCIPAL		116	116	121	121	0	(5)	0	(5)	0	116	0	0	0	4	08/25/2029	1
313615 L4 6	FNMA PASS TH #50747 7.000		06/25/2014	PAID ON PRINCIPAL		2,674	2,674	2,498	2,572	0	102	0	102	0	2,674	0	0	0	76	06/25/2023	1
313615 ST 4	FNMA PASS TH #50930 7.000		06/25/2014	PAID ON PRINCIPAL		75	75	71	73	0	2	0	2	0	75	0	0	0	2	11/25/2023	1
313615 TX 4	FNMA PASS TH #50966 7.000		06/25/2014	PAID ON PRINCIPAL		755	755	714	731	0	24	0	24	0	755	0	0	0	24	01/25/2024	1
313615 UT 1	FNMA PASS TH #50994 7.000		06/25/2014	PAID ON PRINCIPAL		119	119	112	115	0	4	0	4	0	119	0	0	0	3	03/25/2024	1
31383S DT 4	FNMA PASS TH #511414 7.500		06/25/2014	PAID ON PRINCIPAL		12	12	13	13	0	(1)	0	(1)	0	12	0	0	0	0	08/25/2029	1
31384H PU 1	FNMA PASS TH #524335 7.500		06/25/2014	PAID ON PRINCIPAL		12	12	13	15	0	(2)	0	(2)	0	12	0	0	0	0	05/25/2030	1
31384K XD 3	FNMA PASS TH #526376 7.500		06/25/2014	PAID ON PRINCIPAL		61	61	63	68	0	(7)	0	(7)	0	61	0	0	0	2	05/25/2030	1
31384S E2 1	FNMA PASS TH #532153 7.500		06/25/2014	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		06/25/2014	PAID ON PRINCIPAL		26	26	27	30	0	(4)	0	(4)	0	26	0	0	0	1	05/25/2030	1
31384V L7 5	FNMA PASS TH #535050 7.500		06/25/2014	PAID ON PRINCIPAL		16,637	16,637	17,365	18,282	0	(1,646)	0	(1,646)	0	16,637	0	0	0	499	12/25/2029	1
31384V UY 6	FNMA PASS TH #535299 7.500		06/25/2014	PAID ON PRINCIPAL		622	622	647	693	0	(72)	0	(72)	0	622	0	0	0	19	05/25/2030	1
31385F Z3 3	FNMA PASS TH #543562 7.500		06/25/2014	PAID ON PRINCIPAL		45	45	46	51	0	(6)	0	(6)	0	45	0	0	0	1	06/25/2030	1
31385H QW 5	FNMA PASS TH #545069 6.000		06/25/2014	PAID ON PRINCIPAL		4,941	4,941	5,148	5,015	0	(74)	0	(74)	0	4,941	0	0	0	125	07/25/2016	1
31385H YA 4	FNMA PASS TH #545305 6.000		06/25/2014	PAID ON PRINCIPAL		1,563	1,563	1,627	1,588	0	(25)	0	(25)	0	1,563	0	0	0	39	11/25/2016	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 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)
31385H 5H 1	FNMA PASS TH #545448	7.500	06/25/2014	PAID ON PRINCIPAL		4,091	4,091	4,260	4,522	0	(431)	0	(431)	0	4,091	0	0	0	113	02/25/2032	1
31385J D4 7	FNMA PASS TH #545623	6.000	06/25/2014	PAID ON PRINCIPAL		1,747	1,747	1,818	1,777	0	(31)	0	(31)	0	1,747	0	0	0	44	05/25/2017	1
31385N JX 8	FNMA PASS TH #547578	7.500	06/25/2014	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	06/25/2014	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	06/25/2014	PAID ON PRINCIPAL		143,166	143,166	141,214	141,684	0	1,482	0	1,482	0	143,166	0	0	0	2,706	10/25/2033	1
31386C Y4 8	FNMA PASS TH #559731	7.500	06/25/2014	PAID ON PRINCIPAL		31	31	32	35	0	(5)	0	(5)	0	31	0	0	0	1	12/25/2030	1
31386T MD 4	FNMA PASS TH #572856	5.500	06/25/2014	PAID ON PRINCIPAL		521	521	518	519	0	2	0	2	0	521	0	0	0	12	04/25/2016	1
31386Y B2 9	FNMA PASS TH #577057	5.500	06/25/2014	PAID ON PRINCIPAL		3,288	3,288	3,268	3,273	0	15	0	15	0	3,288	0	0	0	75	04/25/2016	1
31386Y 6U 3	FNMA PASS TH #577883	5.500	06/25/2014	PAID ON PRINCIPAL		16,019	16,019	15,889	15,931	0	88	0	88	0	16,019	0	0	0	368	04/25/2016	1
31387A 5D 3	FNMA PASS TH #578744	5.500	06/25/2014	PAID ON PRINCIPAL		2,699	2,699	2,683	2,687	0	13	0	13	0	2,699	0	0	0	62	04/25/2016	1
31387C MD 0	FNMA PASS TH #580056	5.000	06/25/2014	PAID ON PRINCIPAL		6,754	6,754	6,572	6,688	0	65	0	65	0	6,754	0	0	0	141	07/25/2016	1
31387C VM 0	FNMA PASS TH #580320	5.500	06/25/2014	PAID ON PRINCIPAL		21,902	21,902	21,837	21,823	0	79	0	79	0	21,902	0	0	0	502	05/25/2016	1
31387S 5E 2	FNMA PASS TH #593145	5.500	06/25/2014	PAID ON PRINCIPAL		9,290	9,290	9,288	9,266	0	24	0	24	0	9,290	0	0	0	219	08/25/2016	1
31387U D7 3	FNMA PASS TH #594226	7.500	06/25/2014	PAID ON PRINCIPAL		138	138	144	145	0	(7)	0	(7)	0	138	0	0	0	4	05/25/2030	1
31387X JK 2	FNMA PASS TH #597066	5.500	06/25/2014	PAID ON PRINCIPAL		9,345	9,345	9,342	9,319	0	26	0	26	0	9,345	0	0	0	214	09/25/2016	1
31387X UC 7	FNMA PASS TH #597379	6.000	06/25/2014	PAID ON PRINCIPAL		6,738	6,738	7,029	6,876	0	(137)	0	(137)	0	6,738	0	0	0	169	09/25/2016	1
31388A LE 2	FNMA PASS TH #598925	5.500	06/25/2014	PAID ON PRINCIPAL		1,843	1,843	1,862	1,849	0	(6)	0	(6)	0	1,843	0	0	0	42	12/25/2016	1
31388D ZE 1	FNMA PASS TH #602041	5.500	06/25/2014	PAID ON PRINCIPAL		7,485	7,485	7,483	7,467	0	18	0	18	0	7,485	0	0	0	172	08/25/2016	1
31388D 5H 7	FNMA PASS TH #602148	5.500	06/25/2014	PAID ON PRINCIPAL		3,474	3,474	3,446	3,455	0	19	0	19	0	3,474	0	0	0	80	09/25/2016	1
31388J JD 8	FNMA PASS TH #606060	5.500	06/25/2014	PAID ON PRINCIPAL		1,778	1,778	1,778	1,775	0	4	0	4	0	1,778	0	0	0	41	10/25/2016	1
31388K CJ 9	FNMA PASS TH #606773	5.500	06/25/2014	PAID ON PRINCIPAL		16,156	16,156	16,152	16,114	0	42	0	42	0	16,156	0	0	0	351	10/25/2016	1
31388K XQ 0	FNMA PASS TH #607387	6.000	06/25/2014	PAID ON PRINCIPAL		1,129	1,129	1,178	1,157	0	(28)	0	(28)	0	1,129	0	0	0	28	11/25/2016	1
31388M J2 5	FNMA PASS TH #608781	5.500	06/25/2014	PAID ON PRINCIPAL		46,910	46,910	46,515	46,644	0	267	0	267	0	46,910	0	0	0	1,047	10/25/2016	1
31388M KG 2	FNMA PASS TH #608795	5.500	06/25/2014	PAID ON PRINCIPAL		22,822	22,822	22,687	22,714	0	109	0	109	0	22,822	0	0	0	514	10/25/2016	1
31388M T5 7	FNMA PASS TH #609072	6.000	06/25/2014	PAID ON PRINCIPAL		2,420	2,420	2,524	2,484	0	(65)	0	(65)	0	2,420	0	0	0	63	09/25/2016	1
31388N CT 1	FNMA PASS TH #609482	5.500	06/25/2014	PAID ON PRINCIPAL		17,820	17,820	17,819	17,779	0	42	0	42	0	17,820	0	0	0	440	10/25/2016	1
31388N C3 8	FNMA PASS TH #609490	7.500	06/25/2014	PAID ON PRINCIPAL		4,681	4,681	4,874	5,098	0	(417)	0	(417)	0	4,681	0	0	0	146	10/25/2031	1
31388N DP 8	FNMA PASS TH #609510	5.500	06/25/2014	PAID ON PRINCIPAL		3,046	3,046	3,045	3,038	0	7	0	7	0	3,046	0	0	0	70	10/25/2016	1
31388N EK 8	FNMA PASS TH #609538	5.500	06/25/2014	PAID ON PRINCIPAL		6,053	6,053	6,003	6,018	0	35	0	35	0	6,053	0	0	0	139	10/25/2016	1
31388N ET 9	FNMA PASS TH #609546	5.500	06/25/2014	PAID ON PRINCIPAL		23,920	23,920	23,849	23,835	0	85	0	85	0	23,920	0	0	0	551	10/25/2016	1
31388N EU 6	FNMA PASS TH #609547	6.000	06/25/2014	PAID ON PRINCIPAL		4,597	4,597	4,785	4,674	0	(78)	0	(78)	0	4,597	0	0	0	115	10/25/2016	1
31388N E2 8	FNMA PASS TH #609553	5.500	06/25/2014	PAID ON PRINCIPAL		3,207	3,207	3,206	3,200	0	8	0	8	0	3,207	0	0	0	74	10/25/2016	1
31388P P7 0	FNMA PASS TH #610746	5.500	06/25/2014	PAID ON PRINCIPAL		4,892	4,892	4,863	4,869	0	23	0	23	0	4,892	0	0	0	120	11/25/2016	1
31388P XP 1	FNMA PASS TH #610986	5.500	06/25/2014	PAID ON PRINCIPAL		5,934	5,934	5,899	5,906	0	28	0	28	0	5,934	0	0	0	136	10/25/2016	1
31388Q FL 8	FNMA PASS TH #611371	5.000	06/25/2014	PAID ON PRINCIPAL		437	437	425	432	0	5	0	5	0	437	0	0	0	9	10/25/2016	1
31388Q HX 0	FNMA PASS TH #611446	5.500	06/25/2014	PAID ON PRINCIPAL		7,891	7,891	7,844	7,852	0	39	0	39	0	7,891	0	0	0	181	11/25/2016	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)
31388R C4 7	FNMA PASS TH #612191	5.000	06/25/2014	PAID ON PRINCIPAL		2,698	2,698	2,626	2,669	0	30	0	30	0	2,698	0	0	0	56	11/25/2016	1
31388R FS 1	FNMA PASS TH #612277	5.500	06/25/2014	PAID ON PRINCIPAL		4,361	4,361	4,335	4,340	0	21	0	21	0	4,361	0	0	0	102	10/25/2016	1
31388R TN 7	FNMA PASS TH #612657	5.500	06/25/2014	PAID ON PRINCIPAL		9,142	9,142	9,088	9,098	0	44	0	44	0	9,142	0	0	0	208	10/25/2016	1
31388R 4L 8	FNMA PASS TH #612927	5.500	06/25/2014	PAID ON PRINCIPAL		1,426	1,426	1,441	1,430	0	(5)	0	(5)	0	1,426	0	0	0	31	12/25/2016	1
31388T KX 0	FNMA PASS TH #614210	5.500	06/25/2014	PAID ON PRINCIPAL		4,426	4,426	4,473	4,431	0	(6)	0	(6)	0	4,426	0	0	0	102	12/25/2016	1
31388T KY 8	FNMA PASS TH #614211	5.500	06/25/2014	PAID ON PRINCIPAL		44,542	44,542	45,019	44,602	0	(60)	0	(60)	0	44,542	0	0	0	1,086	12/25/2016	1
31388U S2 7	FNMA PASS TH #615337	5.500	06/25/2014	PAID ON PRINCIPAL		13,497	13,497	13,641	13,520	0	(23)	0	(23)	0	13,497	0	0	0	310	12/25/2016	1
31388V V4 7	FNMA PASS TH #616335	5.500	06/25/2014	PAID ON PRINCIPAL		10,960	10,960	11,077	10,984	0	(24)	0	(24)	0	10,960	0	0	0	252	12/25/2016	1
31388V XR 4	FNMA PASS TH #616388	5.500	06/25/2014	PAID ON PRINCIPAL		15,406	15,406	15,571	15,444	0	(38)	0	(38)	0	15,406	0	0	0	348	12/25/2016	1
31388V 5C 8	FNMA PASS TH #616543	5.000	06/25/2014	PAID ON PRINCIPAL		40,479	40,479	39,391	40,044	0	435	0	435	0	40,479	0	0	0	802	12/25/2016	1
31389E FJ 9	FNMA PASS TH #623069	6.000	06/25/2014	PAID ON PRINCIPAL		18,669	18,669	19,469	18,999	0	(331)	0	(331)	0	18,669	0	0	0	511	12/25/2016	1
31389J B7 8	FNMA PASS TH #626562	6.000	06/25/2014	PAID ON PRINCIPAL		18,487	18,487	19,245	18,886	0	(400)	0	(400)	0	18,487	0	0	0	461	02/25/2017	1
31389J K2 9	FNMA PASS TH #626813	6.000	06/25/2014	PAID ON PRINCIPAL		1,099	1,099	1,147	1,123	0	(24)	0	(24)	0	1,099	0	0	0	28	07/25/2017	1
31389N 5H 4	FNMA PASS TH #630948	6.000	06/25/2014	PAID ON PRINCIPAL		1,885	1,885	1,966	1,927	0	(42)	0	(42)	0	1,885	0	0	0	47	02/25/2017	1
31389Y M7 3	FNMA PASS TH #639482	7.500	06/25/2014	PAID ON PRINCIPAL		576	576	602	640	0	(65)	0	(65)	0	576	0	0	0	18	01/25/2032	1
31390E R9 5	FNMA PASS TH #644112	6.000	06/25/2014	PAID ON PRINCIPAL		2,286	2,286	2,385	2,347	0	(61)	0	(61)	0	2,286	0	0	0	54	05/25/2017	1
31390F ND 7	FNMA PASS TH #644888	6.000	06/25/2014	PAID ON PRINCIPAL		877	877	915	901	0	(24)	0	(24)	0	877	0	0	0	22	06/25/2017	1
31390K RG 5	FNMA PASS TH #648587	7.500	06/25/2014	PAID ON PRINCIPAL		105	105	110	117	0	(12)	0	(12)	0	105	0	0	0	3	05/25/2032	1
31390L 2C 9	FNMA PASS TH #649771	6.000	06/25/2014	PAID ON PRINCIPAL		3,215	3,215	3,353	3,287	0	(72)	0	(72)	0	3,215	0	0	0	80	06/25/2017	1
31390S 3R 0	FNMA PASS TH #655208	6.000	06/25/2014	PAID ON PRINCIPAL		13,840	13,840	14,436	14,089	0	(249)	0	(249)	0	13,840	0	0	0	378	09/25/2017	1
31391E HS 3	FNMA PASS TH #664541	6.000	06/25/2014	PAID ON PRINCIPAL		6,766	6,766	7,058	6,971	0	(205)	0	(205)	0	6,766	0	0	0	169	10/25/2017	1
31391F DW 5	FNMA PASS TH #665317	6.000	06/25/2014	PAID ON PRINCIPAL		16,275	16,275	16,973	16,594	0	(319)	0	(319)	0	16,275	0	0	0	406	10/25/2017	1
31400E QQ 6	FNMA PASS TH #685463	5.000	06/25/2014	PAID ON PRINCIPAL		20,512	20,512	21,015	20,657	0	(146)	0	(146)	0	20,512	0	0	0	425	03/25/2018	1
31401B QB 4	FNMA PASS TH #703450	5.000	06/25/2014	PAID ON PRINCIPAL		145,717	145,717	149,293	147,014	0	(1,298)	0	(1,298)	0	145,717	0	0	0	2,980	06/25/2018	1
31401C KL 6	FNMA PASS TH #704199	5.000	06/25/2014	PAID ON PRINCIPAL		46,363	46,363	47,501	46,767	0	(404)	0	(404)	0	46,363	0	0	0	965	06/25/2018	1
31401H NK 4	FNMA PASS TH #708794	5.000	06/25/2014	PAID ON PRINCIPAL		20,971	20,971	21,486	21,149	0	(178)	0	(178)	0	20,971	0	0	0	438	06/25/2018	1
31401M BR 1	FNMA PASS TH #712048	5.500	06/25/2014	PAID ON PRINCIPAL		8,313	8,313	8,491	8,459	0	(146)	0	(146)	0	8,313	0	0	0	198	07/25/2033	1
31401X LS 4	FNMA PASS TH #721337	5.000	06/25/2014	PAID ON PRINCIPAL		406,666	406,666	416,567	409,468	0	(2,802)	0	(2,802)	0	406,666	0	0	0	8,218	06/25/2018	1
31402C QM 7	FNMA PASS TH #725060	6.000	06/25/2014	PAID ON PRINCIPAL		650	650	666	668	0	(17)	0	(17)	0	650	0	0	0	16	01/25/2034	1
31402D VH 0	FNMA PASS TH #726116	5.000	06/25/2014	PAID ON PRINCIPAL		67,959	67,959	69,618	68,452	0	(494)	0	(494)	0	67,959	0	0	0	1,411	08/25/2018	1
31402J ER 4	FNMA PASS TH #730144	5.000	06/25/2014	PAID ON PRINCIPAL		63,435	63,435	63,063	63,118	0	316	0	316	0	63,435	0	0	0	1,112	07/25/2033	1
31402J 2D 8	FNMA PASS TH #730772	5.000	06/25/2014	PAID ON PRINCIPAL		43,860	43,860	44,936	44,259	0	(400)	0	(400)	0	43,860	0	0	0	1,002	08/25/2018	1
31402N D5 4	FNMA PASS TH #733724	5.000	06/25/2014	PAID ON PRINCIPAL		61,059	61,059	62,557	61,559	0	(500)	0	(500)	0	61,059	0	0	0	1,268	08/25/2018	1
31402Q LF 6	FNMA PASS TH #734826	4.500	06/25/2014	PAID ON PRINCIPAL		15,391	15,391	14,833	15,007	0	385	0	385	0	15,391	0	0	0	279	08/25/2033	1
31403F Q6 4	FNMA PASS TH #747577	5.000	06/25/2014	PAID ON PRINCIPAL		33,062	33,062	32,892	32,907	0	155	0	155	0	33,062	0	0	0	747	11/25/2033	1
31403G RL 8	FNMA PASS TH #748491	5.000	06/25/2014	PAID ON PRINCIPAL		59,414	59,414	59,106	59,133	0	281	0	281	0	59,414	0	0	0	1,136	10/25/2033	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)
31403L LR 0	FNMA PASS TH #751936 5.500		06/25/2014	PAID ON PRINCIPAL		9,998	9,998	10,212	10,105	0	(107)	0	(107)	0	9,998	0	0	0	229	11/25/2023	1
31403N CD 7	FNMA PASS TH #753468 4.500		06/25/2014	PAID ON PRINCIPAL		14,290	14,290	14,336	14,283	0	7	0	7	0	14,290	0	0	0	302	11/25/2018	1
31404B SY 9	FNMA PASS TH #763835 5.000		06/25/2014	PAID ON PRINCIPAL		2,505	2,505	2,491	2,492	0	12	0	12	0	2,505	0	0	0	52	01/25/2034	1
31404J MA 0	FNMA PASS TH #769953 5.000		06/25/2014	PAID ON PRINCIPAL		31,748	31,748	31,728	31,697	0	51	0	51	0	31,748	0	0	0	711	03/25/2034	1
31404J YQ 2	FNMA PASS TH #770319 5.000		06/25/2014	PAID ON PRINCIPAL		140,899	140,899	140,073	140,177	0	722	0	722	0	140,899	0	0	0	2,655	04/25/2034	1
31404N 2P 0	FNMA PASS TH #773982 5.000		06/25/2014	PAID ON PRINCIPAL		93,839	93,839	93,289	93,370	0	469	0	469	0	93,839	0	0	0	1,617	03/25/2034	1
31404N 2S 4	FNMA PASS TH #773985 5.000		06/25/2014	PAID ON PRINCIPAL		11,032	11,032	10,968	10,976	0	56	0	56	0	11,032	0	0	0	233	03/25/2034	1
31404W GW 0	FNMA PASS TH #780613 5.000		06/25/2014	PAID ON PRINCIPAL		87,372	87,372	83,454	84,400	0	2,972	0	2,972	0	87,372	0	0	0	1,820	05/25/2034	1
31404W R9 9	FNMA PASS TH #780912 5.000		06/25/2014	PAID ON PRINCIPAL		200,861	200,861	192,638	195,321	0	5,540	0	5,540	0	200,861	0	0	0	4,210	06/25/2029	1
31406V 2P 0	FNMA PASS TH #821682 5.000		06/25/2014	PAID ON PRINCIPAL		175,001	175,001	174,033	174,114	0	888	0	888	0	175,001	0	0	0	3,618	06/25/2035	1
31407X A8 4	FNMA PASS TH #843431 5.000		06/25/2014	PAID ON PRINCIPAL		135,571	135,571	129,682	131,668	0	3,902	0	3,902	0	135,571	0	0	0	2,769	07/25/2035	1
31358F 3N 7	FNR G-5 Z CMO 8.250		06/25/2014	PAID ON PRINCIPAL		9,229	9,229	9,368	9,274	0	(45)	0	(45)	0	9,229	0	0	0	314	03/25/2021	1
31358T 3G 2	FNR G93-10 J CMO 5.000		06/25/2014	PAID ON PRINCIPAL		47,197	47,197	41,151	44,287	0	2,910	0	2,910	0	47,197	0	0	0	1,028	03/25/2023	1
31359U 2Q 7	FNR 1998-64 ZB CMO 6.500		06/25/2014	PAID ON PRINCIPAL		280,867	280,867	270,465	275,783	0	5,084	0	5,084	0	280,867	0	0	0	7,260	09/25/2028	1
31359W AW 1	FNR 1999-28 ZB CMO 6.500		06/25/2014	PAID ON PRINCIPAL		95,494	95,494	90,839	93,064	0	2,429	0	2,429	0	95,494	0	0	0	2,561	06/25/2029	1
31359V S5 3	FNR 1999-29 ZB CMO 6.500		06/25/2014	PAID ON PRINCIPAL		26,419	26,419	25,127	25,607	0	812	0	812	0	26,419	0	0	0	726	06/25/2029	1
31392D NT 5	FNR 2002-40 MG CMO 6.500		06/25/2014	PAID ON PRINCIPAL		264,698	264,698	262,341	262,931	0	1,767	0	1,767	0	264,698	0	0	0	7,211	06/25/2032	1
31392G EK 7	FNR 2002-90 A1 CMO 6.500		06/25/2014	PAID ON PRINCIPAL		13,574	13,574	14,124	14,119	0	(545)	0	(545)	0	13,574	0	0	0	360	06/25/2042	1
31397L C9 8	FNR 2008-53 BL CMO 5.000		06/25/2014	PAID ON PRINCIPAL		689,269	689,269	727,179	699,354	0	(10,085)	0	(10,085)	0	689,269	0	0	0	14,295	05/25/2022	1
3136AJ G4 2	FNR 2014-26 W 3.000		06/25/2014	PAID ON PRINCIPAL		128,196	128,196	129,718	129,718	0	(1,522)	0	(1,522)	0	128,196	0	0	0	465	05/25/2044	1
938865 BM 3	WASHINGTON HSG DEV COR 7.250		06/02/2014	REDEEMED		31,624	31,624	31,624	31,624	0	0	0	0	0	31,624	0	0	0	956	03/01/2020	1
319999	Total Bonds - U.S. Special Revenue and Special Assessment					205,808,447	205,808,447	215,247,046	206,065,350	0	(255,670)	0	(255,670)	0	205,809,680	0	(1,233)	(1,233)	4,441,639	XXX	XXX

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Bonds - Industrial and Miscellaneous

03674P AF 0	ANTERO RESOURCES 7.250		05/23/2014	REDEEMED		1,039,122	974,000	1,055,167	1,036,302	0	(7,209)	0	(7,209)	0	1,029,094	0	10,028	10,028	57,277	08/01/2019	4FE
05523U AG 5	BAE SYSTEMS HOLDINGS (4.950	R	06/01/2014	MATURED		1,000,000	1,000,000	1,047,450	1,004,467	0	(4,467)	0	(4,467)	0	1,000,000	0	0	0	24,750	06/01/2014	2FE
060505 BM 5	BANK OF AMERICA CORP 5.375		06/15/2014	MATURED		2,000,000	2,000,000	2,048,480	2,003,896	0	(3,896)	0	(3,896)	0	2,000,000	0	0	0	53,750	06/15/2014	1FE
05565S AA 2	BNSF 2006-2 TRUST 5.629		04/01/2014	REDEEMED		123,143	123,143	123,143	123,143	0	0	0	0	0	123,143	0	0	0	3,466	04/01/2024	1FE
110394 AE 3	BRISTOW GROUP INC 6.250		06/05/2014	JEFFERIES & CO INC		1,082,500	1,000,000	1,082,500	1,064,670	8,867	(4,540)	0	4,327	0	1,068,997	0	13,503	13,503	40,799	10/15/2022	3FE
147446 AR 9	CASE NEW HOLLAND INC 7.875		06/20/2014	MORGAN STANLEY		3,806,563	3,250,000	3,249,550	3,249,664	0	44	0	44	0	3,249,708	0	556,854	556,854	145,031	12/01/2017	3FE
171798 AB 7	CIMAREX ENERGY 5.875		05/28/2014	CREDIT SUISSE FIRST B		1,107,500	1,000,000	1,071,250	1,062,974	0	(3,932)	0	(3,932)	0	1,059,041	0	48,459	48,459	34,434	05/01/2022	3FE
20605P AD 3	CONCHO RESOURCES 5.500		05/13/2014	CREDIT AGRICOLE CIB		535,625	500,000	500,000	500,000	0	0	0	0	0	500,000	0	35,625	35,625	17,188	10/01/2022	3FE
126650 BC 3	CVS LEASE PASS THRU CE 5.880		06/10/2014	REDEEMED		48,865	48,865	43,686	44,382	0	4,483	0	4,483	0	48,865	0	0	0	1,198	01/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		06/10/2014	REDEEMED		18,677	18,677	17,512	17,634	0	1,042	0	1,042	0	18,677	0	0	0	541	01/10/2030	2FE
12665U AA 2	CVS LEASE PASS THRU CE 4.704		06/10/2014	REDEEMED		19,732	19,732	19,732	19,732	0	0	0	0	0	19,732	0	0	0	364	01/10/2036	2FE
382388 AS 5	GOODRICH (BF) CO 6.290		04/01/2014	REDEEMED		1,907,038	1,700,000	1,717,646	1,706,451	0	(804)	0	(804)	0	1,705,647	0	201,392	201,392	80,198	07/01/2016	1FE
455665 AK 5	INDIANTOWN COGENERATIO 9.770		06/15/2014	REDEEMED		364,445	364,445	357,946	360,779	0	3,666	0	3,666	0	364,445	0	0	0	17,803	12/15/2020	2FE

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)
513075 AY 7	LAMAR MEDIA CORP 7.875		04/21/2014	REDEEMED		242,176	233,000	257,465	245,152	0	(2,832)	0	(2,832)	0	242,320	0	(144)	(144)	9,480	04/15/2018	4FE
521615 AA 2	LEA POWER PARTNERS (14 6.595		06/15/2014	REDEEMED		12,905	12,905	12,905	12,905	0	0	0	0	0	12,905	0	0	0	426	06/15/2033	3FE
52517P VV 0	LEHMAN BROTHERS HOLDIN 4.800		04/03/2014	PAID ON PRINCIPAL		65,262	65,262	8,158	5,836	0	59,426	0	59,426	0	65,262	0	0	0	0	03/13/2014	6
67021C AB 3	NSTAR ELECTRIC 4.875		04/15/2014	MATURED		2,000,000	2,000,000	2,015,480	2,000,307	0	(307)	0	(307)	0	2,000,000	0	0	0	48,750	04/15/2014	1FE
67390# AB 9	OAKTREE CAPITAL MANAGE 5.030		06/14/2014	MATURED		714,286	714,286	714,286	714,286	0	0	0	0	0	714,286	0	0	0	17,964	06/14/2014	1
74340X AF 8	PROLOGIS LP 5.625		04/02/2014	REDEEMED		3,244,950	3,000,000	2,980,620	2,995,307	0	585	0	585	0	2,995,892	0	249,058	249,058	64,219	11/15/2015	2FE
74432Q AD 7	PRUDENTIAL FINANCIAL I 4.750		04/01/2014	MATURED		2,320,000	2,320,000	2,236,271	2,316,474	0	3,526	0	3,526	0	2,320,000	0	0	0	55,100	04/01/2014	2FE
744448 BX 8	PUBLIC SERVICE CO OF C 5.500		04/01/2014	MATURED		2,000,000	2,000,000	2,115,600	2,003,433	0	(3,433)	0	(3,433)	0	2,000,000	0	0	0	55,000	04/01/2014	1FE
75281A AQ 2	RANGE RESOURCES 5.000		06/18/2014	CREDIT AGRICOLE CIB		541,250	500,000	500,000	490,000	10,000	0	0	10,000	0	500,000	0	41,250	41,250	19,306	03/15/2023	3FE
832696 C* 7	SMUCKER (J.M.) COMPANY 5.550		04/01/2014	REDEEMED		625,000	625,000	625,000	625,000	0	0	0	0	0	625,000	0	0	0	17,344	04/01/2022	2
852061 AS 9	SPRINT NEXTEL CORP 6.000		04/03/2014	VARIOUS		2,041,250	2,000,000	2,000,000	1,952,700	47,300	0	0	47,300	0	2,000,000	0	41,250	41,250	47,500	11/15/2022	4FE
88732J AR 9	TIME WARNER CABLE 7.500		04/01/2014	MATURED		1,000,000	1,000,000	1,016,770	1,000,666	0	(666)	0	(666)	0	1,000,000	0	0	0	37,500	04/01/2014	2FE
92553P AE 2	VIACOM INC 4.375		04/03/2014	REDEEMED		2,035,458	2,000,000	1,985,820	1,997,711	0	808	0	808	0	1,998,519	0	36,939	36,939	48,125	09/15/2014	2FE
966387 AG 7	WHITING PETROLEUM CORP 5.000		04/04/2014	BAS-MERRILL LYNCH		1,063,750	1,000,000	1,026,250	1,025,000	1,165	(1,338)	0	(173)	0	1,024,827	0	38,923	38,923	28,750	03/15/2019	3FE
66977W AN 9	NOVA CHEMICALS (144A) 5.250	A	06/20/2014	MORGAN STANLEY		1,095,000	1,000,000	1,030,000	1,029,882	0	(1,611)	0	(1,611)	0	1,028,270	0	66,730	66,730	47,396	08/01/2023	3FE
73755L AE 7	POTASH CORP 5.250	A	04/07/2014	REDEEMED		1,004,970	1,000,000	997,570	999,669	0	158	0	158	0	999,827	0	5,143	5,143	20,708	05/15/2014	1FE
034863 AA 8	ANGLO AMERICAN (144A) 9.375	F	04/08/2014	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	46,875	04/08/2014	2FE
067316 AA 7	BACARDI LTD (144A) 7.450	F	04/01/2014	MATURED		2,000,000	2,000,000	1,998,180	1,999,209	0	791	0	791	0	2,000,000	0	0	0	74,500	04/01/2014	2FE
928670 AD 0	VOLKSWAGEN INTL FIN NV 1.875	F	04/01/2014	MATURED		1,000,000	1,000,000	1,000,700	1,000,051	0	(51)	0	(51)	0	1,000,000	0	0	0	9,375	04/01/2014	1FE
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		06/21/2014	PAID ON PRINCIPAL		116,255	116,255	121,341	115,802	0	453	0	453	0	116,255	0	0	0	4,021	03/21/2029	1FM
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750		06/25/2014	PAID ON PRINCIPAL		36,010	36,010	35,805	35,054	0	956	0	956	0	36,010	0	0	0	864	01/31/2036	1FM
07386H NQ 0	BALTA 2004-12 1A1 CMO .852		06/25/2014	PAID ON PRINCIPAL		175,151	175,151	136,618	131,961	0	43,190	0	43,190	0	175,151	0	0	0	622	01/25/2035	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.719		06/25/2014	PAID ON PRINCIPAL		24,581	24,581	23,853	23,696	0	885	0	885	0	24,581	0	0	0	342	05/25/2033	1FM
05948X EB 3	BOAMS 2003-E 2A1 CMO 2.658		06/25/2014	PAID ON PRINCIPAL		24,526	24,526	23,636	23,636	0	890	0	890	0	24,526	0	0	0	269	06/25/2033	1FM
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		06/25/2014	PAID ON PRINCIPAL		152,854	152,854	154,543	152,388	0	466	0	466	0	152,854	0	0	0	3,085	09/25/2018	1FM
05948X WL 1	BOAMS 2003-8 2A5 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		122,801	122,801	120,006	121,290	0	1,510	0	1,510	0	122,801	0	0	0	2,244	11/25/2018	1FM
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		120,685	120,685	117,951	119,260	0	1,425	0	1,425	0	120,685	0	0	0	2,255	12/25/2018	1FM
161546 EF 9	CFAB 2003-1 2A2 812		06/25/2014	PAID ON PRINCIPAL		6,408	6,408	6,413	5,581	0	827	0	827	0	6,408	0	0	0	26	11/25/2032	1FM
16162T V5 2	CHASE 2002-S6 2A1 CMO 6.000		06/25/2014	PAID ON PRINCIPAL		1,857	1,857	1,857	1,850	0	7	0	7	0	1,857	0	0	0	46	05/25/2017	1FM
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		06/30/2014	PAID ON PRINCIPAL		925	925	918	919	0	5	0	5	0	925	0	0	0	21	11/25/2033	1FM
17315M AJ 4	CMLTI 2009-7 5A1 CMO (5.500		06/25/2014	PAID ON PRINCIPAL		477,116	477,116	483,230	473,684	0	3,432	0	3,432	0	477,116	0	0	0	10,621	12/25/2035	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		06/25/2014	PAID ON PRINCIPAL		294,241	294,241	305,238	307,884	0	(13,643)	0	(13,643)	0	294,241	0	0	0	7,530	12/25/2033	1FM
2254W0 JY 2	CSFB 2004-7 3A1 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		233,497	233,497	235,650	233,635	0	(138)	0	(138)	0	233,497	0	0	0	4,510	10/25/2019	1FM
12646X AJ 1	CSMC 2013-IVR3 A2 CMO 3.000		06/25/2014	PAID ON PRINCIPAL		73,240	73,240	69,121	69,352	0	3,888	0	3,888	0	73,240	0	0	0	917	05/25/2043	1FM
12647M AM 7	CSMC 2013-6 1A1 CMO 2.500		06/25/2014	PAID ON PRINCIPAL		331,364	331,364	323,598	324,100	0	7,264	0	7,264	0	331,364	0	0	0	3,626	07/25/2028	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12667F AX 7	CWALT 2004-33 3A1 (CMO) 2.426		06/25/2014	PAID ON PRINCIPAL		78,761	78,761	56,511	47,523	0	31,238	0	31,238	0	78,761	0	0	0	790	12/25/2034	1FM
46640M AX 8	JPMMT 2013-3 A10 (CMO) 3.484		06/25/2014	PAID ON PRINCIPAL		474,120	474,120	462,712	463,191	0	10,930	0	10,930	0	474,120	0	0	0	6,962	07/25/2043	1FE
576455 AC 3	MABS 2006-HE5 A3 .312		06/25/2014	PAID ON PRINCIPAL		272,463	272,463	135,539	128,223	0	144,239	0	144,239	0	272,463	0	0	0	353	11/25/2036	1FM
55275R AD 4	MABS 2006-NC3 A4 .312		06/25/2014	PAID ON PRINCIPAL		257,702	257,702	114,729	105,786	0	151,916	0	151,916	0	257,702	0	0	0	350	10/25/2036	1FM
55265K A7 4	MASTR 2003-7 2A3 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		87,780	87,780	88,658	87,761	0	18	0	18	0	87,780	0	0	0	1,824	08/25/2018	1FM
55265K K2 4	MASTR 2003-8 2A1 CMO 4.500		06/25/2014	PAID ON PRINCIPAL		22,232	22,232	22,319	22,224	0	8	0	8	0	22,232	0	0	0	434	09/25/2018	1FM
55265K M6 3	MASTR 2003-8 8A1 CMO 5.500		06/25/2014	PAID ON PRINCIPAL		382,016	382,016	373,301	376,115	0	5,901	0	5,901	0	382,016	0	0	0	9,014	09/25/2033	1FM
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		126,025	126,025	125,375	125,511	0	514	0	514	0	126,025	0	0	0	2,783	10/25/2018	1FM
61744C BD 7	MSAC 2004-SD1 A .952		06/25/2014	PAID ON PRINCIPAL		105,422	105,422	94,632	94,376	0	11,046	0	11,046	0	105,422	0	0	0	472	08/25/2034	1FM
68383N BL 6	OPMAC 2005-3 A1B CMO .410		05/27/2014	PAID ON PRINCIPAL		151,651	151,651	140,372	148,401	0	3,250	0	3,250	0	151,651	0	0	0	239	07/25/2035	1FM
76110H M6 3	RALI 2005-QA1 A1 CMO .452		06/25/2014	PAID ON PRINCIPAL		254,439	254,439	212,457	214,026	0	40,414	0	40,414	0	254,439	0	0	0	485	01/25/2035	1FM
76112B WV 8	RAMP 2005-RS7 A3 .522		06/25/2014	PAID ON PRINCIPAL		346,402	346,402	243,348	273,505	0	72,898	0	72,898	0	346,402	0	0	0	753	07/25/2035	1FM
76110W UX 2	RASC 2003-KS10 A16 4.540		06/25/2014	PAID ON PRINCIPAL		14,355	14,355	14,353	14,320	0	36	0	36	0	14,355	0	0	0	300	12/25/2033	1FM
76110W UP 9	RASC 2003-KS9 A1B (AM) .792		06/25/2014	PAID ON PRINCIPAL		19,351	19,351	14,059	12,245	0	7,106	0	7,106	0	19,351	0	0	0	68	11/25/2033	1FM
76111X EA 7	RFMSI 2003-S20 2A1 CMO 4.750		06/25/2014	PAID ON PRINCIPAL		284,341	284,341	274,278	279,232	0	5,109	0	5,109	0	284,341	0	0	0	5,604	12/25/2018	1FM
81377N AA 2	SABR 2007-BR3 A2A .222		06/25/2014	PAID ON PRINCIPAL		102,017	102,017	34,922	31,305	0	70,712	0	70,712	0	102,017	0	0	0	95	04/25/2037	1FM
81375F CX 9	SASI 1993-7 B1 CMO 6.250		06/25/2014	PAID ON PRINCIPAL		1,127	1,127	1,089	1,105	0	22	0	22	0	1,127	0	0	0	30	12/25/2023	1FM
79549A XJ 3	SBM7 2003-HE1 M1 1.427		06/25/2014	PAID ON PRINCIPAL		58,193	58,193	46,140	45,597	0	12,596	0	12,596	0	58,193	0	0	0	352	04/25/2033	1FM
81745E AA 7	SEMT 2013-8 A1 (CMO) 3.000		06/25/2014	PAID ON PRINCIPAL		136,852	136,852	133,710	133,797	0	3,055	0	3,055	0	136,852	0	0	0	1,656	06/25/2043	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.142		06/25/2014	PAID ON PRINCIPAL		9,621	9,621	8,684	8,638	0	983	0	983	0	9,621	0	0	0	97	03/25/2033	1FM
92922F GA 0	WAMU 2003-S10 A2 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		306,816	306,816	305,665	305,713	0	1,102	0	1,102	0	306,816	0	0	0	6,193	10/25/2018	1FM
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500		06/25/2014	PAID ON PRINCIPAL		23,895	23,895	23,537	23,736	0	160	0	160	0	23,895	0	0	0	446	12/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		06/25/2014	PAID ON PRINCIPAL		17,160	17,160	17,214	17,106	0	55	0	55	0	17,160	0	0	0	320	07/25/2018	1FM
94979W AA 7	WFMBS 2003-G A1 CMO 2.489		06/25/2014	PAID ON PRINCIPAL		9,921	9,921	9,450	8,754	0	1,166	0	1,166	0	9,921	0	0	0	103	06/25/2033	1FM
94980D AB 4	WFMBS 2003-M A2 CMO 2.618		06/25/2014	PAID ON PRINCIPAL		49,743	49,743	48,386	44,260	0	5,483	0	5,483	0	49,743	0	0	0	535	12/25/2033	1FM
94981Y AB 7	WFMBS 2004-BB A2 (CMO) 2.615		06/25/2014	PAID ON PRINCIPAL		65,919	65,919	56,897	54,081	0	11,838	0	11,838	0	65,919	0	0	0	718	01/25/2035	1FM
94981N AH 8	WFMBS 2005-AR4 2A2 CMO 2.613		06/25/2014	PAID ON PRINCIPAL		96,951	96,951	85,317	82,119	0	14,831	0	14,831	0	96,951	0	0	0	1,028	04/25/2035	1FM
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.439		06/20/2014	PAID ON PRINCIPAL		141,168	141,168	125,104	118,147	0	23,020	0	23,020	0	141,168	0	0	0	3,473	10/20/2035	1FM
46361T AA 0	ICOT 2013-IRV A1 2.068		06/15/2014	PAID ON PRINCIPAL		130,700	130,700	132,002	131,839	0	(1,139)	0	(1,139)	0	130,700	0	0	0	1,127	05/15/2048	1FM
52108H YK 4	LBUBS 2004-C1 A4 4.568		06/15/2014	PAID ON PRINCIPAL		14,954	14,954	15,028	14,964	0	(9)	0	(9)	0	14,954	0	0	0	285	01/15/2031	1FM
3899999. Total Bonds - Industrial and Miscellaneous						43,293,075	41,702,924	41,430,701	41,161,375	67,332	719,359	0	786,691	0	41,948,066	0	1,345,009	1,345,009	1,213,000	XXX	XXX
Bonds - Hybrid Securities																					
06738E AB 1	BARCLAYS BANK PLC 6.625	F...	06/19/2014	CITIGROUP GLOBAL MARK		1,294,892	1,270,000	1,270,000	1,270,000	0	0	0	0	0	1,270,000	0	24,892	24,892	1,636	06/30/2049	4FE
06739F EY 3	BARCLAYS BANK PLC (144 5.926	F...	06/13/2014	EXCHANGED		3,270,000	3,000,000	1,006,230	1,006,230	0	0	0	0	0	1,006,230	0	2,263,770	2,263,770	89,878	12/31/2049	2FE
4899999. Total Bonds - Hybrid Securities						4,564,892	4,270,000	2,276,230	2,276,230	0	0	0	0	0	2,276,230	0	2,288,662	2,288,662	91,514	XXX	XXX
8399997. Total Bonds - Part 4						577,177,930	575,106,837	597,783,045	574,402,614	67,332	(923,758)	0	(856,426)	0	573,546,187	0	3,631,743	3,631,743	12,336,947	XXX	XXX

QE05.13

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.							
8399999	Total Bonds					577,177,930	575,106,837	597,783,045	574,402,614	67,332	(923,758)	0	(856,426)	0	573,546,187	0	3,631,743	3,631,743	12,336,947	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
38173M 10 2	GOLUB CAPITAL BDC INC		04/02/2014	PRIOR YEAR INCOME	0.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	4,560	XXX	L
9099999	Total Common Stocks - Industrial and Miscellaneous					0	XXX	0	0	0	0	0	0	0	0	0	0	0	4,560	XXX	XXX
9799997	Total Common Stocks - Part 4					0	XXX	0	0	0	0	0	0	0	0	0	0	0	4,560	XXX	XXX
9799999	Total Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	4,560	XXX	XXX
9899999	Total Preferred and Common Stocks					0	XXX	0	0	0	0	0	0	0	0	0	0	0	4,560	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks					577,177,930	XXX	597,783,045	574,402,614	67,332	(923,758)	0	(856,426)	0	573,546,187	0	3,631,743	3,631,743	12,341,507	XXX	XXX

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

QE05.14

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Quarter-end (b)

NONE

(a)

Code	Description of Hedged Risk(s)

QE06

NONE

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0	

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income General or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Date	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item					
Short Futures																					
Hedging Other																					
TYU4.....	1,000	100,000,000	US 10YR NOTE (CBT)	PORTFOLIO HEDGE	D-1	INTEREST	09/30/2014	CHICAGO BOARD OF TRADE	05/21/2014	124.8906	125.1719	(281,250)	0	0	0	(281,250)	(281,250)	(1,300,000)	0001	1,000	
13429999. Total-Short Futures-Hedging Other													0	0	0	(281,250)	(281,250)	(1,300,000)	XXX	XXX	
1389999. Total-Short Futures													0	0	0	(281,250)	(281,250)	(1,300,000)	XXX	XXX	
1409999. Total-Hedging Other													0	0	0	(281,250)	(281,250)	(1,300,000)	XXX	XXX	
1449999. TOTAL													0	0	0	(281,250)	(281,250)	(1,300,000)	XXX	XXX	

QE07

(a)

Code	Description of Hedged Risk(s)

NONE

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0	

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Brokers			
Total Net Cash Deposits	0	0	0

NONE

SCHEDULE DB - PART D - SECTION 1
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
0199999 Aggregate Sum of Exchange Traded.....	...XXX....	...XXX....	.....XXX.....	.....0	.....0	.....0	.....0	.....(281,250)	.....0	.....(1,300,000)	.....(1,300,000)
0999999 Totals.....			.....0	.....0	.....0	.....0	.....0	.....(281,250)	.....0	.....(1,300,000)	.....(1,300,000)

QE08

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

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
U.S. Government - Issuer Obligations						
	REPO - BARC A TREASURY.....		1.....	16,390,807	16,390,807	07/01/2014...
	REPO - DAIWA A TREASURY.....		1.....	16,390,807	16,390,807	07/01/2014...
	REPO - DEUTSCHE A TREASURY.....		1.....	16,390,807	16,390,807	07/01/2014...
	REPO - NOMURA A TREASURY.....		1.....	122,831	122,831	07/01/2014...
0199999.	U.S. Government - Issuer Obligations.....			49,295,252	49,295,252	....XXX.....
0599999.	Total - U.S. Government.....			49,295,252	49,295,252	....XXX.....
6199999.	Total - Issuer Obligations.....			49,295,252	49,295,252	....XXX.....
6599999.	Subtotal - Bonds.....			49,295,252	49,295,252	....XXX.....
9999999.	Totals.....			49,295,252	49,295,252	....XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....19,513,389 Book/Adjusted Carrying Value \$.....19,513,389
- Average balance for the year to date: Fair Value \$.....41,829,938 Book/Adjusted Carrying Value \$.....41,829,938
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....49,295,252 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	.....(38,777)	.....285,771	.....409,570	XXX..
Citibank, N.A..... New Castle,DE.....		.....0.000	.....0	.....0	.....(2,200)	.....0	.....0	XXX..
Citibank, N.A. - China..... Shanghai,CH.....		.....0.000	.....0	.....0	.....44,676	.....34,664	.....27,689	XXX..
JP Morgan Chase Bank, N.A..... New York,NY.....		.....0.000	.....0	.....0	.....0	.....0	.....0	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....0	.....0	.....3,699	.....320,435	.....437,259	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....0	.....0	.....3,699	.....320,435	.....437,259	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	.....464	.....410	.....313	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....0	.....0	.....4,163	.....320,845	.....437,572	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
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NONE

QE13



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	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	5,000	0	5,000	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	5,000	0	5,000	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 June 30, 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
.....795,627	.....792,063	.....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