



QUARTERLY STATEMENT
AS OF JUNE 30, 2014
OF THE CONDITION AND AFFAIRS OF
THE TRAVELERS
INDEMNITY COMPANY

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

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

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

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

My Commission Expires September 30, 2017



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	12,044,584,933	0	12,044,584,933	12,598,941,655
2. Stocks:				
2.1 Preferred stocks.....	57,949,782	0	57,949,782	56,553,036
2.2 Common stocks.....	3,657,788,079	6,104,942	3,651,683,137	3,476,059,892
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	226,338,836	0	226,338,836	216,844,268
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(545,206,708)), cash equivalents (\$.....0) and short-term investments (\$.....588,368,418).....	43,161,710	0	43,161,710	3,652,929
6. Contract loans (including \$.....0 premium notes).....	2,606,080	2,606,080	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	939,592,941	243,896,034	695,696,907	601,946,233
9. Receivables for securities.....	0	0	0	231,282
10. Securities lending reinvested collateral assets.....	95,308,803	0	95,308,803	49,353,210
11. Aggregate write-ins for invested assets.....	(3,475,972)	0	(3,475,972)	(3,475,972)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	17,063,855,192	252,607,057	16,811,248,135	17,000,106,534
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	141,143,393	0	141,143,393	148,579,773
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	438,778,469	38,730,082	400,048,386	354,064,992
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....20,821,870 earned but unbilled premiums).....	1,007,838,022	4,907,943	1,002,930,079	933,467,795
15.3 Accrued retrospective premiums.....	20,980,391	543,371	20,437,020	22,161,051
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	1,237,487,154	0	1,237,487,154	1,314,052,474
16.2 Funds held by or deposited with reinsured companies.....	2,494,308	0	2,494,308	2,452,364
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	75,702,843	0	75,702,843	13,006,323
18.2 Net deferred tax asset.....	725,652,610	291,864,563	433,788,047	488,853,692
19. Guaranty funds receivable or on deposit.....	996,508	0	996,508	1,571,149
20. Electronic data processing equipment and software.....	45,606,574	0	45,606,574	52,220,039
21. Furniture and equipment, including health care delivery assets (\$.....0).....	152,847,185	152,847,185	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	1,279,981,266	867,840,966	412,140,300	332,077,798
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	22,193,363,915	1,609,341,167	20,584,022,748	20,662,613,986
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	22,193,363,915	1,609,341,167	20,584,022,748	20,662,613,986

DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(3,475,972)	0	(3,475,972)	(3,475,972)
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	(3,475,972)	0	(3,475,972)	(3,475,972)
2501. COLI supplemental benefits trust.....	143,770,630	0	143,770,630	140,705,362
2502. Suspense, undistributed payments.....	110,344,301	0	110,344,301	37,598,357
2503. Other assets.....	51,832,152	0	51,832,152	48,749,351
2598. Summary of remaining write-ins for Line 25 from overflow page.....	974,034,183	867,840,966	106,193,217	105,024,728
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,279,981,266	867,840,966	412,140,300	332,077,798

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....866,688,485).....	7,027,160,208	6,927,362,737
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,012,854,657	1,077,656,012
3. Loss adjustment expenses.....	1,493,269,951	1,525,340,357
4. Commissions payable, contingent commissions and other similar charges.....	95,378,342	142,036,106
5. Other expenses (excluding taxes, licenses and fees).....	100,032,826	141,989,673
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	74,493,033	82,503,827
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	.0	.0
7.2 Net deferred tax liability.....	.0	.0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	.0	.0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....7,648,149,630 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act.....)	2,139,277,954	2,077,407,720
10. Advance premium.....	90,281,577	75,805,142
11. Dividends declared and unpaid:		
11.1 Stockholders.....	.0	.0
11.2 Policyholders.....	10,867,352	10,941,679
12. Ceded reinsurance premiums payable (net of ceding commissions).....	66,779,521	73,402,689
13. Funds held by company under reinsurance treaties.....	133,142,501	134,213,303
14. Amounts withheld or retained by company for account of others.....	1,064,788,799	1,087,967,623
15. Remittances and items not allocated.....	281,017,348	230,467,495
16. Provision for reinsurance (including \$.....0 certified).....	119,805,883	119,805,883
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	.0	.0
18. Drafts outstanding.....	.0	.0
19. Payable to parent, subsidiaries and affiliates.....	120,690,205	136,729,170
20. Derivatives.....	.0	.0
21. Payable for securities.....	10,203,741	.0
22. Payable for securities lending.....	95,308,803	49,353,210
23. Liability for amounts held under uninsured plans.....	.0	.0
24. Capital notes \$.....0 and interest thereon \$.....0.....	.0	.0
25. Aggregate write-ins for liabilities.....	68,623,656	63,505,889
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	14,003,976,358	13,956,488,515
27. Protected cell liabilities.....	.0	.0
28. Total liabilities (Lines 26 and 27).....	14,003,976,358	13,956,488,515
29. Aggregate write-ins for special surplus funds.....	21,389,237	22,748,125
30. Common capital stock.....	10,790,700	10,790,700
31. Preferred capital stock.....	.0	.0
32. Aggregate write-ins for other than special surplus funds.....	.0	.0
33. Surplus notes.....	.0	.0
34. Gross paid in and contributed surplus.....	4,234,154,921	4,234,154,921
35. Unassigned funds (surplus).....	2,313,711,532	2,438,431,725
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	.0	.0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	.0	.0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	6,580,046,390	6,706,125,470
38. Totals (Page 2, Line 28, Col. 3).....	20,584,022,748	20,662,613,986

DETAILS OF WRITE-INS

2501. Escheat liability.....	90,011,333	86,370,985
2502. Retroactive reinsurance reserve assumed.....	523,676	523,977
2503. Other statutory provisions.....	208,173	208,173
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(22,119,525)	(23,597,246)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	68,623,656	63,505,889
2901. Special surplus from retroactive reinsurance.....	21,389,237	22,748,125
2902. ....	.0	.0
2903. ....	.0	.0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	.0	.0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	21,389,237	22,748,125
3201. ....	.0	.0
3202. ....	.0	.0
3203. ....	.0	.0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	.0	.0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	.0	.0

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 \$.....859,710,832).....	816,005,227	789,497,780	1,615,841,660
1.2 Assumed..... (written \$.....10,009,019,614).....	9,879,308,525	9,923,500,839	19,987,431,233
1.3 Ceded..... (written \$.....8,506,433,300).....	8,397,093,057	8,277,985,785	16,969,700,119
1.4 Net..... (written \$.....2,362,297,147).....	2,298,220,695	2,435,012,833	4,633,572,774
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,262,457,087):			
2.1 Direct.....	402,424,785	325,436,653	503,148,949
2.2 Assumed.....	5,214,028,582	5,422,437,011	10,076,770,831
2.3 Ceded.....	4,394,043,289	4,516,779,134	8,315,772,746
2.4 Net.....	1,222,410,078	1,231,094,529	2,264,147,033
3. Loss adjustment expenses incurred.....	237,431,254	273,824,432	556,063,789
4. Other underwriting expenses incurred.....	687,685,796	751,253,685	1,418,717,956
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,147,527,128	2,256,172,646	4,238,928,778
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	150,693,567	178,840,187	394,643,996
INVESTMENT INCOME			
9. Net investment income earned.....	296,875,072	284,042,010	747,071,637
10. Net realized capital gains (losses) less capital gains tax of \$.....(162,796).....	5,903,869	70,611,322	72,484,309
11. Net investment gain (loss) (Lines 9 + 10).....	302,778,941	354,653,332	819,555,946
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....1,260,833 amount charged off \$.....7,168,644).....	(5,907,811)	(5,766,125)	(11,006,222)
13. Finance and service charges not included in premiums.....	9,233,088	11,482,403	19,557,920
14. Aggregate write-ins for miscellaneous income.....	8,722,792	52,892,048	72,622,632
15. Total other income (Lines 12 through 14).....	12,048,069	58,608,326	81,174,330
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	465,520,577	592,101,845	1,295,374,273
17. Dividends to policyholders.....	3,312,161	4,655,172	6,777,433
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	462,208,415	587,446,673	1,288,596,840
19. Federal and foreign income taxes incurred.....	64,151,590	70,278,310	222,932,588
20. Net income (Line 18 minus Line 19) (to Line 22).....	398,056,826	517,168,363	1,065,664,252
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	6,706,125,470	7,119,286,075	7,119,286,075
22. Net income (from Line 20).....	398,056,826	517,168,363	1,065,664,252
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....1,762,752.....	196,977,045	184,346,181	235,642,281
25. Change in net unrealized foreign exchange capital gain (loss).....	178,593	(473,447)	(476,542)
26. Change in net deferred income tax.....	(62,153,549)	(77,610,939)	(82,905,336)
27. Change in nonadmitted assets.....	11,013,953	22,073,967	27,770,502
28. Change in provision for reinsurance.....	0	0	28,739,772
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(672,000,000)	(356,000,000)	(1,701,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	1,848,052	4,142,340	13,404,467
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(126,079,080)	293,646,465	(413,160,605)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,580,046,390	7,412,932,540	6,706,125,470
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	6,661,193	50,773,505	67,943,525
1402. Change in COLI cash values.....	3,065,268	3,028,229	5,945,295
1403. Other assets tri-party/tax credit bond income.....	134,033	148,996	286,752
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(1,137,703)	(1,058,681)	(1,552,940)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	8,722,792	52,892,048	72,622,632
3701. Prior period adjustment.....	1,848,052	4,142,340	13,404,467
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	1,848,052	4,142,340	13,404,467

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.....	2,251,437,145	2,375,281,702	4,485,950,866
2. Net investment income.....	331,046,050	319,280,334	827,946,070
3. Miscellaneous income.....	12,048,069	58,608,326	81,174,330
4. Total (Lines 1 through 3).....	2,594,531,263	2,753,170,362	5,395,071,266
5. Benefit and loss related payments.....	1,110,890,585	1,290,531,914	2,585,536,662
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,051,789,918	1,113,693,713	2,018,587,443
8. Dividends paid to policyholders.....	3,386,489	3,542,447	7,937,344
9. Federal and foreign income taxes paid (recovered) net of \$..... (833,543) tax on capital gains (losses).....	126,685,313	115,108,425	254,324,227
10. Total (Lines 5 through 9).....	2,292,752,305	2,522,876,498	4,866,385,676
11. Net cash from operations (Line 4 minus Line 10).....	301,778,958	230,293,864	528,685,591
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,238,362,239	1,242,488,148	2,815,432,438
12.2 Stocks.....	3,622,048	40,667,138	43,521,658
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	36,819,867	52,799,924	89,296,577
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	165
12.7 Miscellaneous proceeds.....	10,435,023	152,571,299	162,283,140
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,289,239,177	1,488,526,508	3,110,533,978
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	697,619,998	1,563,907,987	2,101,755,864
13.2 Stocks.....	1,362,146	3,343,032	14,701,253
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	13,463,892	17,213,266	31,913,967
13.5 Other invested assets.....	104,925,584	79,876,653	200,255,856
13.6 Miscellaneous applications.....	45,955,593	2,960,984	15,600,844
13.7 Total investments acquired (Lines 13.1 to 13.6).....	863,327,214	1,667,301,922	2,364,227,784
14. Net increase or (decrease) in contract loans and premium notes.....	(935,119)	1,488,477	2,561,489
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	426,847,083	(180,263,892)	743,744,705
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	672,000,000	356,000,000	1,701,000,000
16.6 Other cash provided (applied).....	(17,117,261)	262,818,512	459,542,929
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(689,117,260)	(93,181,488)	(1,241,457,071)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	39,508,781	(43,151,516)	30,973,225
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	3,652,929	(27,320,296)	(27,320,296)
19.2 End of period (Line 18 plus Line 19.1).....	43,161,710	(70,471,812)	3,652,929
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bonds.....	9,673,228	2,160,800	3,471,800
20.0002 Prior period return of capital.....	3,500,000	0	0
20.0003 Stock distributions from limited partnerships.....	1,362,146	1,854,734	5,555,845
20.0004 Interest payment received in securities.....	664,662	2,022,966	3,396,650
20.0005 Stock converted to bonds.....	22,043	0	0
20.0006 Exchange of stock.....	0	588,298	617,197
20.0007 Bonds converted to stock.....	0	0	157,111

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices:

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

<u>Net Income</u>	<u>State of Domicile</u>	<u>June 30, 2014</u>	<u>December 31, 2013</u>
1. The Travelers Indemnity Company state basis	CT	\$ 398,056,826	\$ 1,065,664,252
2. State prescribed practices that increase/(decrease) NAIC SAP		-	-
3. State permitted practices that increase/(decrease) NAIC SAP		-	-
4. NAIC SAP (1-2-3=4)		<u>\$ 398,056,826</u>	<u>\$ 1,065,664,252</u>
<u>Surplus</u>			
5. The Travelers Indemnity Company state basis	CT	\$ 6,580,046,390	\$ 6,706,125,470
6. State prescribed practices that increase/(decrease) NAIC SAP		-	-
7. State permitted practices that increase/(decrease) NAIC SAP		-	-
8. NAIC SAP (5-6-7=8)		<u>\$ 6,580,046,390</u>	<u>\$ 6,706,125,470</u>

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

No significant change.

C. Accounting Policy:

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

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

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

	<u>Amortized cost basis before other-than- temporary impairment</u>	<u>Other-than temporary impairment recognized in loss</u>	<u>Fair value</u>
(OTTI recognized in the quarter ending March 31, 2014)			
Present value of cash flows is less than amortized cost	\$ 1,817,036	\$ 71,446	\$ 1,859,510
(OTTI recognized in the quarter ending June 30, 2014)			
Present value of cash flows is less than amortized cost	\$ 26,160,643	\$ 560,865	\$ 27,757,639

NOTES TO FINANCIAL STATEMENTS

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

<u>Cusip</u>	<u>Amortized cost basis before other-than- temporary impairment</u>	<u>Projected cash flow</u>	<u>Other-than- temporary impairment recognized in loss</u>	<u>Amortized cost basis after other- than-temporary impairment</u>	<u>Fair value</u>	<u>Impairment Quarter / Year</u>
12669EEJ1	\$ 1,817,036	\$ 1,745,590	\$ 71,446	\$ 1,745,590	\$ 1,859,510	Q1 – 2014
36242D6C2	\$ 1,811,466	\$ 1,794,852	\$ 16,614	\$ 1,794,852	\$ 1,818,930	Q2 – 2014
36297XAF0	\$ 16,132,655	\$15,668,921	\$ 463,734	\$15,668,921	\$17,694,752	Q2 – 2014
466247LU5	\$ 7,580,033	\$ 7,506,408	\$ 73,625	\$ 7,506,408	\$ 7,596,454	Q2 – 2014
05949CFG6	\$ 594,254	\$ 592,888	\$ 1,366	\$ 592,888	\$ 607,093	Q2 – 2014
126671RX6	\$ 42,235	\$ 36,709	\$ 5,526	\$ 36,709	\$ 40,410	Q2 – 2014

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

- a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ 433,152
2. 12 Months or Longer	\$ 6,945,004

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

1. Less than 12 Months	\$ 35,654,736
2. 12 Months or Longer	\$ 189,059,125

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.

NOTES TO FINANCIAL STATEMENTS

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.

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

Through June 30, 2014, the Company paid dividends totaling \$672 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	\$ -	\$ 280,000	\$ 280,000
June 20	-	392,000	392,000

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(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.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

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

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

A. (1) Securities measured and reported at fair value as of June 30, 2014:

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous U.S. States, territories & possessions	\$ -	\$ 45,896,946	\$ 11,285,573	\$ 57,182,519
	-	6,790,490	-	6,790,490
Total Bonds	-	52,687,436	11,285,573	63,973,009
Preferred stock				
Non-redeemable preferred stock	11,534,958	32,433,853	-	43,968,811
Common stock	7,428,457	33,287	-	7,461,744
Total securities at fair value	\$ 18,963,415	\$ 85,154,576	\$ 11,285,573	\$ 115,403,564

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

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

Description	Beginning Balance at 3/31/2014	Transfer into Level 3	Transfer out of Level 3	Total gains & (losses) included in Net Income	Total gains & (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2014
Bonds	\$16,728,511	\$ -	\$ -	\$ (21,246)	\$ (41,233)	\$ -	\$ -	\$ -	\$ (5,380,459)	\$ 11,285,573

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

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

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

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

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

(5) Not applicable.

B. Not applicable.

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

(At June 30, 2014)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Description						
Short term bonds	\$ 588,368,418	\$ 588,368,418	\$ 191,177,421	\$ 397,190,997	\$ -	\$ -
Long term bonds	12,735,372,876	12,044,584,933	539,439,629	12,143,207,129	52,726,118	-
Preferred stock	61,649,096	57,949,782	13,430,958	48,218,138	-	-
Common stock	7,461,744	7,461,744	7,428,457	33,287	-	-

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

D. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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.

Note 25 – Changes 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 \$81,197,000, 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.

NOTES TO FINANCIAL STATEMENTS

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

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

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

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

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

- 6.4 By what department or departments?
Connecticut

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES - GENERAL

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

PART 1 - FINANCIAL

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

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

PART 1 - INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$3,471,091,800	\$3,650,326,335
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$372,275,324	\$402,739,362
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,843,367,124	\$4,053,065,697
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above.....	\$0	\$0

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

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? 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: \$.....95,308,803

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....95,308,803

16.3 Total payable for securities lending reported on the liability page: \$.....95,308,803

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

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

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

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

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

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

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

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

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

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

PART 1 - INVESTMENT

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

Yes [X] No []

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	.....0.000	.....5.000 %	.....0	.....0	....37,222,038	....37,222,038	.....0	.....0	.....207,048	.....207,048
Total.....	.....XXX..	.....XXX.....	.....0	.....0	....37,222,038	....37,222,038	.....0	.....0	.....207,048	.....207,048

5. Operating Percentages:

5.1 A&H loss percent 51.2 %

5.2 A&H cost containment percent 20.4 %

5.3 A&H expense percent excluding cost containment expenses 350.3 %

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
U.S. Insurers						
11957.....	04-3785815.....	HOUSING PARTNERSHIP INSURANCE EXCHANGE.....	VT.....	UNAUTHORIZED	.....0.....	.....
All Other Insurers						
00000.....	AA-1120583.....	TOKIO MILLENNIUM RE (UK) LTD.....	GBR.....	UNAUTHORIZED	.....0.....	.....
00000.....	AA-1120106.....	LLOYDS SYNDICATE 1969.....	GBR.....	AUTHORIZED.....	.....0.....	.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		12,714,768	11,168,186	6,026,350	7,886,751	55,342,298	55,977,547
2. Alaska.....AK.....L.....		1,746,325	1,077,897	148,802	321,051	4,149,777	3,559,031
3. Arizona.....AZ.....L.....		20,929,961	21,586,336	10,838,368	20,805,022	74,153,587	74,603,816
4. Arkansas.....AR.....L.....		11,486,301	11,246,636	3,221,500	4,481,472	75,199,899	82,224,529
5. California.....CA.....Q.....		441,731	964,217	3,095,495	4,061,414	74,236,310	78,795,315
6. Colorado.....CO.....L.....		21,771,588	19,538,799	7,080,197	7,535,377	94,715,308	77,550,979
7. Connecticut.....CT.....L.....		13,375,238	14,646,508	11,351,332	12,630,179	124,998,074	140,774,582
8. Delaware.....DE.....L.....		3,284,310	2,698,882	4,231,307	1,357,937	29,005,947	29,729,425
9. District of Columbia.....DC.....L.....		6,340,454	6,967,759	4,168,450	5,659,971	42,755,204	43,564,723
10. Florida.....FL.....L.....		17,866,692	20,187,925	11,831,142	13,539,841	208,503,180	218,947,685
11. Georgia.....GA.....L.....		16,421,954	18,556,818	12,361,341	15,618,218	70,701,150	76,403,080
12. Hawaii.....HI.....L.....		3,117,379	2,860,099	1,013,652	1,089,647	23,664,754	21,739,610
13. Idaho.....ID.....L.....		2,437,590	2,771,001	2,924,505	561,683	11,322,897	14,160,125
14. Illinois.....IL.....L.....		42,253,944	37,582,657	22,774,885	22,890,111	219,010,686	221,415,098
15. Indiana.....IN.....L.....		26,418,625	23,542,454	5,233,251	5,971,433	46,278,651	54,298,677
16. Iowa.....IA.....L.....		5,644,085	4,506,143	7,099,677	2,844,941	54,295,394	54,165,546
17. Kansas.....KS.....L.....		14,412,462	15,502,587	6,485,689	4,320,525	66,647,262	78,163,241
18. Kentucky.....KY.....L.....		9,040,872	8,008,584	3,552,322	4,549,963	77,616,143	80,075,059
19. Louisiana.....LA.....L.....		12,595,870	15,298,685	6,304,222	5,529,052	85,392,241	83,621,275
20. Maine.....ME.....L.....		1,815,226	2,250,846	581,966	918,383	16,783,171	17,980,825
21. Maryland.....MD.....L.....		22,704,864	25,502,646	8,345,757	9,082,825	81,064,332	80,367,043
22. Massachusetts.....MA.....L.....		49,972,669	49,593,038	22,525,626	25,592,694	262,067,417	263,670,778
23. Michigan.....MI.....L.....		28,278,398	23,431,697	14,070,548	11,394,543	126,820,149	128,344,356
24. Minnesota.....MN.....L.....		19,820,380	17,074,656	7,148,496	3,664,017	72,953,541	76,500,475
25. Mississippi.....MS.....L.....		15,392,963	14,230,251	5,062,701	8,046,995	62,868,172	73,824,776
26. Missouri.....MO.....L.....		15,288,774	13,775,167	8,584,105	11,744,335	92,098,940	96,479,092
27. Montana.....MT.....L.....		3,027,124	3,494,947	1,297,057	3,095,011	10,401,558	9,906,426
28. Nebraska.....NE.....L.....		21,940,267	19,443,240	9,204,977	8,788,334	63,952,295	63,842,299
29. Nevada.....NV.....L.....		9,292,033	10,449,053	1,490,863	3,098,103	24,931,796	26,410,162
30. New Hampshire.....NH.....L.....		5,194,898	5,052,994	1,897,181	2,395,383	38,217,751	40,732,148
31. New Jersey.....NJ.....L.....		37,258,266	36,283,119	22,654,711	48,279,875	334,084,955	380,105,714
32. New Mexico.....NM.....L.....		6,667,569	5,521,757	1,631,089	4,318,643	20,786,696	19,860,496
33. New York.....NY.....L.....		111,519,296	92,190,739	37,250,573	45,461,848	535,429,283	536,978,984
34. North Carolina.....NC.....L.....		23,867,730	23,794,146	5,533,734	8,851,556	97,769,126	104,835,638
35. North Dakota.....ND.....L.....		2,107,819	2,529,520	590,359	457,344	2,152,910	2,352,373
36. Ohio.....OH.....L.....		16,299,192	17,274,329	10,382,782	18,461,632	71,975,153	87,128,704
37. Oklahoma.....OK.....L.....		14,402,166	13,389,752	5,649,380	8,494,167	37,888,881	47,464,265
38. Oregon.....OR.....L.....		5,604,569	6,125,734	3,459,081	1,956,618	22,179,004	25,382,425
39. Pennsylvania.....PA.....L.....		50,738,076	49,017,154	16,499,776	20,443,624	274,589,829	314,792,354
40. Rhode Island.....RI.....L.....		1,963,870	2,344,921	1,754,047	636,790	14,736,345	16,613,033
41. South Carolina.....SC.....L.....		9,118,448	7,477,453	2,304,697	1,452,082	34,130,772	36,209,015
42. South Dakota.....SD.....L.....		3,641,668	2,281,585	664,818	553,495	14,605,110	12,405,343
43. Tennessee.....TN.....L.....		23,246,104	23,441,535	9,292,060	10,686,588	159,197,016	151,807,350
44. Texas.....TX.....L.....		52,547,431	34,912,051	12,110,499	9,551,247	344,965,936	342,162,635
45. Utah.....UT.....L.....		4,357,667	5,853,616	773,174	946,677	12,135,013	14,228,234
46. Vermont.....VT.....L.....		2,691,654	1,745,024	1,903,475	1,456,025	20,467,430	23,232,909
47. Virginia.....VA.....L.....		22,644,698	23,727,406	9,198,222	(5,382,484)	112,396,853	119,152,114
48. Washington.....WA.....L.....		13,834,900	14,601,024	4,825,269	6,270,559	37,454,444	39,729,548
49. West Virginia.....WV.....L.....		4,455,749	5,823,201	5,753,439	3,819,436	52,809,081	54,392,108
50. Wisconsin.....WI.....L.....		12,468,652	9,681,928	2,024,228	2,698,941	55,076,046	55,686,860
51. Wyoming.....WY.....L.....		2,384,933	2,295,264	298,620	976,924	3,700,187	4,951,413
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		67,705	(13,492)	8,818	2,685	614	0
54. Puerto Rico.....PR.....L.....		349,085	246,817	144,279	30,332	115,456	33,550
55. US Virgin Islands.....VI.....L.....		287	9,598	0	0	144,313	144,313
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.....		2,445,552	2,430,723	282,249	(534,147)	1,436,596	2,009,229
59. Totals.....(a).....53.....		859,710,832	805,995,612	364,941,140	419,365,666	4,550,374,935	4,759,486,329

DETAILS OF WRITE-INS

58001. DEU Germany.....XXX.....		396,831	317,128	0	0	34,685	80,779
58002. MEX Mexico.....XXX.....		382,414	107,337	0	402,993	0	2
58003. GBR United Kingdom.....XXX.....		299,858	243,125	7,871	3,845	180,433	196,155
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....		1,366,449	1,763,133	274,378	(940,985)	1,221,479	1,732,293
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		2,445,552	2,430,723	282,249	(534,147)	1,436,596	2,009,229

(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.....	

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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					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	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	41483	06-1067463				Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					8527512 Canada Inc.	CAN	NIA	Travelers Casualty and Surety Company	O/B/M	77.520	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Insurance Company of Canada	CAN	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	31194	06-0907370				Travelers Casualty and Surety Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	06-0907370				Travelers Brazil Holding LLC	DE	NIA	Travelers Casualty and Surety Company of America	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0907370				Travelers Brazil Acquisition LLC	DE	NIA	Travelers Brazil Holding, LLC	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BRA	NIA	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000					J. Malucelli Resseguradora S.A.	BRA	IA	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B	100.000	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000					J. Malucelli Controle de Riscos Ltda.	BRA	NIA	J. Malucelli Resseguradora S.A.	O/B	0.010	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000					J. Malucelli Seguradora S.A.	BRA	IA	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B	100.000	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000					J. Malucelli Controle de Riscos Ltda.	BRA	NIA	J. Malucelli Seguradora S.A.	O/B	99.990	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000					J. Malucelli Seguros S.A.	BRA	IA	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B	100.000	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	19046	06-0876835				Travelers Casualty Insurance Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	36170	06-1286266				Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-6033504				Travelers Casualty UK Investments LLC	DE	NIA	Travelers Casualty and Surety Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	36137	06-1286268				Travelers Commercial Insurance Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	29696	06-1203698				Travelers Excess and Surplus Lines Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	41564	75-1732040				Travelers Lloyds of Texas Insurance Company	TX	IA	Travelers Casualty and Surety Company	O/M/A	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	75-2676034				Travelers MGA, Inc.	TX	NIA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25658	06-0566050				The Travelers Indemnity Company	CT	RE	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Arch Street North LLC	DE	DS	The Travelers Indemnity Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25615	06-0291290				The Charter Oak Fire Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Travelers Real Estate, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	10647	59-3372141				First Floridian Auto and Home Insurance Company	FL	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	42811	56-1371361				Gulf Underwriters Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	22233	75-6013697				Select Insurance Company	TX	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Casualty and Surety Company of Europe, Limited	GBR	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	38385	75-1679830				Commercial Guaranty Insurance Company	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Crystal Brook, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Durham Holding, LLC	DE	DS	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Sutton Holdco, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Cadet Limited, LLC	DE	DS	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Arrowhead Company, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	

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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	DS	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1769846				Jupiter Holdings, Inc.	MN	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	43117	86-0703220				American Equity Insurance Company	AZ	DS	Jupiter Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	10819	86-0868106				American Equity Specialty Insurance Company	CT	DS	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	24015	41-6009967				Northland Insurance Company	CT	DS	Jupiter Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	27987	41-0983992				Northfield Insurance Company	IA	DS	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	24031	94-6051964				Northland Casualty Company	CT	DS	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Travelers Indemnity U.K. Investments LLC	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				TPC U.K. Investments LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25623	06-0303275				The Phoenix Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25666	58-6020487				The Travelers Indemnity Company of America	CT	DS	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25682	06-0336212				The Travelers Indemnity Company of Connecticut	CT	DS	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25674	36-2719165				Travelers Property Casualty Company of America	CT	DS	The Phoenix Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	13-2743602				American Marine Management Services, Inc.	NY	OTH	Travelers Property Casualty Company of America	O/B	47.500	The Travelers Companies, Inc.	0110
3548	The Travelers Companies, Inc.	00000	30-0510298				American Marine Claims & Adjusting Services, Inc.	NY	OTH	American Marine Management Services, Inc.	O/B	100.000	The Travelers Companies, Inc.	0111
3548	The Travelers Companies, Inc.	00000	06-1501229				Constitution State Services LLC	DE	DS	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0303275				Phoenix UK Investments LLC	DE	DS	The Phoenix Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	12850	04-3175569				The Premier Insurance Company of Massachusetts	MA	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	28188	35-1838077				TravCo Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-4403403				TINDY Foreign, Inc.	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	40282	95-3634110				Travelers Commercial Casualty Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	62-1657094				Travelers Distribution Alliance, Inc.	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Travelers TLD, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Tiercel, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Redstart, LLC	DE	DS	Tiercel, LLC	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	27998	35-1838079				The Travelers Home and Marine Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	41262	76-0002592				The Travelers Lloyds Insurance Company	TX	DS	The Travelers Indemnity Company	O/M/A	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Travelers Marine, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	

Q12.4

THE TRAVELERS INDEMNITY 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

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.....	72,339,674	33,559,402	46.4	2.9
2. Allied lines.....	87,086,720	49,965,051	57.4	39.9
3. Farmowners multiple peril.....	18,808,961	3,604,864	19.2	48.1
4. Homeowners multiple peril.....	19,756,718	9,198,755	46.6	34.7
5. Commercial multiple peril.....	126,184,857	82,599,914	65.5	42.9
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	98,789	(652,828)	(660.8)	49.6
9. Inland marine.....	6,111,030	13,709,083	224.3	3.0
10. Financial guaranty.....	14,452	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	0	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	305,300	0.0	0.0
12. Earthquake.....	24,497,812	(93,855)	(0.4)	(39.7)
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.....	202,421	215,091	106.3	39.6
16. Workers' compensation.....	185,835,322	113,745,224	61.2	80.5
17.1 Other liability-occurrence.....	143,754,087	28,173,095	19.6	22.2
17.2 Other liability-claims made.....	7,928,675	3,885,078	49.0	21.6
17.3 Excess workers' compensation.....	13,328	1,143,042	8,576.1	(100.0)
18.1 Products liability-occurrence.....	5,706,404	5,521,865	96.8	(49.6)
18.2 Products liability-claims made.....	10,592	37,571	354.7	(237.9)
19.1, 19.2 Private passenger auto liability.....	7,717,190	(9,184,283)	(119.0)	(93.2)
19.3, 19.4 Commercial auto liability.....	75,168,900	49,713,044	66.1	64.8
21. Auto physical damage.....	25,800,007	14,669,562	56.9	63.2
22. Aircraft (all perils).....	0	(50,268)	0.0	0.0
23. Fidelity.....	22,546	90,773	402.6	(74.2)
24. Surety.....	1,259,505	102,052	8.1	9.5
26. Burglary and theft.....	8,295	(3,657)	(44.1)	(412.5)
27. Boiler and machinery.....	7,678,942	2,170,911	28.3	45.9
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.....	816,005,227	402,424,785	49.3	41.2

DETAILS OF WRITE-INS

3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	39,723,008	68,777,836	69,266,984
2. Allied lines.....	42,733,556	78,128,897	80,633,078
3. Farmowners multiple peril.....	11,128,795	20,529,821	19,670,856
4. Homeowners multiple peril.....	9,986,368	17,452,405	19,073,094
5. Commercial multiple peril.....	56,917,369	131,616,018	118,994,568
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	1,172	1,288	1,126,575
9. Inland marine.....	3,405,105	9,079,174	5,632,552
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.....	11,718,860	21,638,000	22,295,708
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.....	99,822,865	210,714,971	196,452,165
17.1 Other liability-occurrence.....	73,990,479	160,324,226	145,017,373
17.2 Other liability-claims made.....	1,898,195	6,160,041	6,517,078
17.3 Excess workers' compensation.....	0	(3,841)	334,630
18.1 Products liability-occurrence.....	2,934,209	6,873,891	4,848,843
18.2 Products liability-claims made.....	1,178	25,228	(39,178)
19.1 19.2 Private passenger auto liability.....	3,432,388	7,073,817	11,858,288
19.3 19.4 Commercial auto liability.....	46,285,067	84,769,335	72,789,960
21. Auto physical damage.....	16,246,496	29,760,054	25,325,323
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	8,378	19,676	17,761
24. Surety.....	76,024	210,932	(283,611)
26. Burglary and theft.....	1,435	7,881	8,512
27. Boiler and machinery.....	3,447,036	6,551,183	6,455,053
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.....	423,757,983	859,710,832	805,995,612

DETAILS OF WRITE-INS

3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2014 Loss and LAE Payments on Claims Reported as of Prior Year-End	2014 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2014 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2011 + Prior.....	2,437,802	3,090,410	5,528,212	355,213	34,505	389,718	2,253,644	29,662	2,818,701	5,102,007	171,055	(207,542)	(36,487)
2. 2012.....	472,727	700,709	1,173,436	149,340	11,301	160,641	401,266	15,645	579,257	996,169	77,879	(94,506)	(16,627)
3. Subtotals 2012 + Prior.....	2,910,529	3,791,119	6,701,648	504,553	45,806	550,359	2,654,909	45,308	3,397,958	6,098,175	248,933	(302,047)	(53,114)
4. 2013.....	600,955	1,150,100	1,751,055	302,079	50,392	352,471	486,574	43,014	840,913	1,370,501	187,698	(215,781)	(28,083)
5. Subtotals 2013 + Prior.....	3,511,484	4,941,219	8,452,703	806,633	96,198	902,831	3,141,483	88,322	4,238,871	7,468,676	436,632	(517,829)	(81,197)
6. 2014.....	XXX	XXX	XXX	XXX	489,284	489,284	XXX	292,166	759,588	1,051,754	XXX	XXX	XXX
7. Totals.....	3,511,484	4,941,219	8,452,703	806,633	585,481	1,392,114	3,141,483	380,488	4,998,459	8,520,430	436,632	(517,829)	(81,197)
8. Prior Year-End's Surplus As Regards Policyholders	6,706,125										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....12.4 %	2. ....(10.5)%	3. ....(1.0)%
													Col. 13, Line 7 Line 8
													4. ....(1.2)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Equities and deposits in pools and associations.....	46,495,950	0	46,495,950	45,974,905
2505. Due from unaffiliated companies.....	17,940,739	0	17,940,739	12,524,888
2506. Service contract receivable.....	15,588,014	0	15,588,014	14,249,263
2507. Amounts receivable under high deductible policies.....	12,846,743	1,284,213	11,562,530	17,672,822
2508. State surcharges receivable.....	10,969,593	0	10,969,593	10,975,704
2509. Other assets tri-party/tax credit bonds.....	3,708,621	0	3,708,621	3,636,001
2510. Ceded deposit asset.....	1,500	0	1,500	2,500
2511. Performance guarantees receivable.....	1,333	0	1,333	500
2512. Deferred compensation funds.....	44	0	44	0
2513. Other assets nonadmitted.....	792,363,068	792,363,068	0	0
2514. Miscellaneous ledger balances.....	74,193,686	74,193,686	0	0
2515. Assumed reinsurance receivable and payable.....	(75,107)	0	(75,107)	(11,855)
2597. Summary of remaining write-ins for Line 25.....	974,034,183	867,840,966	106,193,217	105,024,728

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Federal excise tax-reinsurance contracts.....	4,963	5,127
2505. Other liabilities.....	0	90
2506. Undistributed salaries.....	(97,999)	(10,272)
2507. Retroactive reinsurance reserve ceded.....	(22,026,489)	(23,592,192)
2508.	0	0
2597. Summary of remaining write-ins for Line 25.....	(22,119,525)	(23,597,246)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and penalties of regulatory authorities.....	(339,568)	(155,859)	(210,497)
1405. Retroactive reinsurance gain/loss.....	(798,135)	(902,822)	(1,342,443)
1497. Summary of remaining write-ins for Line 14.....	(1,137,703)	(1,058,681)	(1,552,940)

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. AUS Australia.....	XXX	283,714	219,933	0	0	30,771	32,489
58005. KOR Korea, Republic of.....	XXX	223,558	240,883	0	0	19,169	49,359
58006. NLD Netherlands.....	XXX	114,943	72,471	0	0	7,948	25,006
58007. CHN China.....	XXX	114,930	59,125	0	28,946	27,427	50,115
58008. BEL Belgium.....	XXX	89,751	85,898	0	0	14,266	22,617
58009. Other Alien Combined.....	XXX	71,292	149,818	274,378	(1,077,812)	1,020,531	1,258,860
58010. THA Thailand.....	XXX	65,591	82,960	0	0	7,679	7,847
58011. FRA France.....	XXX	65,196	130,175	0	0	19,549	42,275
58012. SGP Singapore.....	XXX	56,210	43,789	0	0	5,151	6,851
58013. NZL New Zealand.....	XXX	53,258	8,266	0	0	3,475	1,041
58014. POL Poland.....	XXX	48,089	54,239	0	0	5,898	13,334
58015. EGY Egypt.....	XXX	44,846	6,051	0	0	3,510	1,381
58016. ITA Italy.....	XXX	42,790	45,173	0	107,881	10,151	23,799
58017. JPN Japan.....	XXX	20,392	265,145	0	0	0	0
58018. PRT Portugal.....	XXX	12,769	8,047	0	0	1,723	1,184
58019. ARE United Arab Emirates.....	XXX	11,589	8,505	0	0	1,509	1,613
58020. HUN Hungary.....	XXX	9,311	19,278	0	0	1,911	3,787
58021. TWN Taiwan, Republic of China.....	XXX	5,546	153	0	0	706	0
58022. OMN Oman.....	XXX	4,891	4,729	0	0	790	1,530
58023. CHE Switzerland.....	XXX	4,354	3,659	0	0	5,283	10,796
58024. ESP Spain.....	XXX	4,331	18,415	0	0	1,867	4,028
58025. BRA Brazil.....	XXX	4,172	4,989	0	0	3,494	11,975
58026. RUS Russian Federation.....	XXX	3,313	3,062	0	0	80	23
58027. CZE Czech Republic.....	XXX	3,239	0	0	0	12	323
58028. HKG Hong Kong, Special Adminis.....	XXX	2,172	4,896	0	0	779	2,876
58029. ZAF South Africa.....	XXX	2,002	1,740	0	0	57	2,734
58030. IND India.....	XXX	1,192	1,772	0	0	149	4,960
58031. IRL Ireland.....	XXX	1,095	783	0	0	3,309	4,084
58032. VNM Viet Nam.....	XXX	920	261	0	0	0	0
58033. DOM Dominican Republic.....	XXX	331	285	0	0	0	0
58034. MYS Malaysia.....	XXX	291	4,533	0	0	56	1,428
58035. FIN Finland.....	XXX	162	22,026	0	0	1,887	6,229
58036. IDN Indonesia.....	XXX	162	1,728	0	0	0	0
58037. PHL Philippines.....	XXX	47	75,959	0	0	0	0
58038. MDV Maldives.....	XXX	0	0	0	0	8,889	0
58039. GRC Greece.....	XXX	0	87,471	0	0	7,039	28,770
58040. GMB Gambia.....	XXX	0	0	0	0	1,333	0
58041. SWZ Swaziland.....	XXX	0	0	0	0	1,333	0
58042. HRV Croatia.....	XXX	0	0	0	0	1,137	0
58043. SWE Sweden.....	XXX	0	559	0	0	929	1,540
58044. PER Peru.....	XXX	0	0	0	0	736	186
58045. TUR Turkey.....	XXX	0	0	0	0	667	1,784
58046. ARG Argentina.....	XXX	0	0	0	0	163	5,543
58047. DNK Denmark.....	XXX	0	0	0	0	52	33
58048. CHL Chile.....	XXX	0	0	0	0	31	213
58049. HND Honduras.....	XXX	0	0	0	0	31	484
58050. URY Uruguay.....	XXX	0	0	0	0	10	1,636
58051. NOR Norway.....	XXX	0	0	0	0	8	10
58052. BGR Bulgaria.....	XXX	0	8	0	0	0	0
58053. BHS Bahamas.....	XXX	0	26,130	0	0	0	99,255
58054. ISR Israel.....	XXX	0	56	0	0	0	0
58055. TTO Trinidad and Tobago.....	XXX	0	163	0	0	0	0
58056. COK Cook Islands.....	XXX	0	0	0	0	0	0
58057. ABW Aruba.....	XXX	0	0	0	0	(8)	148
58058. AUT Austria.....	XXX	0	0	0	0	(8)	147
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	1,366,449	1,763,133	274,378	(940,985)	1,221,479	1,732,293

THE TRAVELERS INDEMNITY COMPANY
SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	216,844,267	192,079,338
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	4,629,250
2.2 Additional investment made after acquisition.....	13,463,892	27,284,717
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	3,969,325	7,149,038
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	226,338,834	216,844,267
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	226,338,834	216,844,267

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	859,382,145	755,784,373
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	26,852,989	52,180,198
2.2 Additional investment made after acquisition.....	78,072,595	148,075,658
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	13,513,162	(4,423,701)
6. Total gain (loss) on disposals.....	(3,115)	(91,077)
7. Deduct amounts received on disposals.....	36,819,867	89,296,577
8. Deduct amortization of premium and depreciation.....	1,566,092	1,750,796
9. Total foreign exchange change in book/adjusted carrying value.....	173,379	(308,435)
10. Deduct current year's other than temporary impairment recognized.....	12,254	787,500
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	939,592,941	859,382,145
12. Deduct total nonadmitted amounts.....	243,896,034	257,435,913
13. Statement value at end of current period (Line 11 minus Line 12).....	695,696,907	601,946,233

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	16,134,984,131	16,681,078,859
2. Cost of bonds and stocks acquired.....	698,982,144	2,116,457,117
3. Accrual of discount.....	11,308,350	14,446,911
4. Unrealized valuation increase (decrease).....	188,726,635	230,119,702
5. Total gain (loss) on disposals.....	9,410,139	36,810,991
6. Deduct consideration for bonds and stocks disposed of.....	1,245,484,289	2,858,954,096
7. Deduct amortization of premium.....	33,857,637	77,774,502
8. Total foreign exchange change in book/adjusted carrying value.....	1,597	(3,042)
9. Deduct current year's other than temporary impairment recognized.....	3,748,276	7,197,810
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	15,760,322,794	16,134,984,131
11. Deduct total nonadmitted amounts.....	6,104,942	3,429,547
12. Statement value at end of current period (Line 10 minus Line 11).....	15,754,217,852	16,131,554,584

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	10,886,734,409	16,956,229,369	17,405,494,751	35,020,285	10,886,734,409	10,472,489,312	0	10,731,936,781
2. NAIC 2 (a).....	1,668,038,716	9,287,920	30,433,161	(37,726,631)	1,668,038,716	1,609,166,844	0	1,704,509,720
3. NAIC 3 (a).....	432,500,066	0	51,330,437	(8,773,991)	432,500,066	372,395,638	0	455,133,382
4. NAIC 4 (a).....	177,791,927	0	18,311,920	(4,578,424)	177,791,927	154,901,582	0	183,405,893
5. NAIC 5 (a).....	18,731,220	0	7,584,058	4,492,123	18,731,220	15,639,285	0	23,980,249
6. NAIC 6 (a).....	9,204,377	22,239	1,047,969	182,044	9,204,377	8,360,691	0	5,942,747
7. Total Bonds.....	13,193,000,714	16,965,539,528	17,514,202,295	(11,384,594)	13,193,000,714	12,632,953,352	0	13,104,908,772
PREFERRED STOCK								
8. NAIC 1.....	1,173,009	0	0	(2,186)	1,173,009	1,170,823	0	626,827
9. NAIC 2.....	37,282,358	0	0	535,629	37,282,358	37,817,988	0	37,243,653
10. NAIC 3.....	18,898,971	0	0	62,000	18,898,971	18,960,971	0	18,480,971
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	201,586
14. Total Preferred Stock.....	57,354,338	0	0	595,444	57,354,338	57,949,782	0	56,553,036
15. Total Bonds and Preferred Stock.....	13,250,355,052	16,965,539,528	17,514,202,295	(10,789,151)	13,250,355,052	12,690,903,134	0	13,161,461,809

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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.....	588,368,418	XXX.....	588,368,418	9,603	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	505,967,116	533,084,335
2. Cost of short-term investments acquired.....	32,888,078,730	66,492,936,113
3. Accrual of discount.....	0	4,591
4. Unrealized valuation increase (decrease).....	0	165
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	32,805,677,428	66,520,027,233
7. Deduct amortization of premium.....	0	30,855
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	588,368,418	505,967,116
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	588,368,418	505,967,116

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

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

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

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

**Sch. DB-Verification
NONE**

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of cash equivalents acquired.....	19,500,000	139,247,000
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	19,500,000	139,247,000
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
RE# 11112 & RE# 11118 700 Main Street.....	Hartford.....	CT.....	.....3/31/2002	Various.....	.....0	.....0	.....0	.....4,187,104
RE# 10500 & RE# 10600 50 Prospect Street (Plaza Building).....	Hartford.....	CT.....	.....03/31/2002	Various.....	.....0	.....0	.....0	.....82,549
300 Windsor Street.....	Hartford.....	CT.....	.....03/31/2002	Various.....	.....0	.....0	.....0	.....238,617
0199999. Totals.....					.....0	.....0	.....0	.....4,508,270
0399999. Totals.....					.....0	.....0	.....0	.....4,508,270

QE01

SCHEDULE A - PART 3

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

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

SCHEDULE B - PART 2

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

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

NONE

QE02

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	MC Credit Fund I LP	New York	NY	MC Credit Partners		08/14/2013	0	0	150,000	0	18,600,372	4.0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
150,000												
18,600,372												
.XXX												
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Abyr Partners IV, L.P.	Boston	MA	Abyr Partners		01/02/2001	3	0	874	0	106,396	0.2
	Blackstone Capital Partners VI L.P.	New York	NY	Blackstone Group		06/30/2010	3	0	1,894,374	0	10,988,374	0.1
	Consonance Private Equity, L.P.	New York	NY	Consonance Capital Partners		01/18/2013	3	0	590,378	0	12,398,162	8.9
	Eureka III, L.P.	Philadelphia	PA	Eureka Growth Capital		02/28/2014	3	0	110,878	0	8,614,566	5.2
	Kelso Investment Associates VIII, L.P.	New York	NY	Kelso & Company		06/21/2007	3	0	185,329	0	6,239,968	0.5
	Mason Wells Buyout Fund III, LP	Milwaukee	WI	Mason Wells, Inc.		03/05/2010	3	0	209,454	0	2,142,800	3.0
	Providence Equity Partners IV L.P.	Providence	RI	Providence Equity Partners		11/27/2000	3	0	2,177	0	317,552	0.2
	SPC Partners II, LP	San Francisco	CA	Swander Pace Capital		08/07/2000	3	0	42,931	0	0	3.9
	Trident V, L.P.	Greenwich	CT	Stone Point Capital LLC		09/22/2010	3	0	844,445	0	4,231,024	1.0
	Vestar Capital Partners IV, L.P.	New York	NY	Vestar Capital Partners		12/15/1999	3	0	144	0	66,048	0.2
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
3,880,984												
45,104,890												
.XXX												
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
QE03	HighBrook Income Property Fund II, LP	Wilmington	DE	HighBrook Income Property Fund II GP, LLC		05/16/2014	0	265,742	0	0	9,734,258	5.5
	Rockbridge Hospitality VI LP	Columbus	OH	RBC Partners VI LLC, a Delaware LLC		01/27/2014	0	1,704,968	0	0	13,295,032	15.0
	Savanna Real Estate Fund III, L.P.	New York	NY	Savanna III GP, LLC, a Delaware limited liability company		09/05/2013	0	6,400,000	0	0	13,600,000	17.2
	Blackstone Real Estate Debt Strategies II, L.P.	New York	NY	BREDS II GP L.L.C.		04/09/2013	0	0	2,618,007	0	14,146,201	0.8
	Blackstone Real Estate Partners V L.P.	New York	NY	Blackstone Group		04/24/2006	0	0	64,100	0	1,097,615	1.1
	Brookfield Strategic Real Estate Partners B, L.P.	New York	NY	Brookfield Strategic Real Estate Partners GP LLC		04/25/2013	0	0	77,000	0	13,249,493	0.6
	Cerberus Institutional Real Estate Partners III, L.P.	New York	NY	Cerberus Real Estate GP III, L.L.C.		04/24/2013	0	0	844,319	0	5,566,897	0.7
	Encore Housing Opportunity II, LP	Boca Raton	FL	Encore Housing Opportunity Fund II General Partner, LLC		03/21/2013	0	0	1,967,877	0	6,875,195	2.9
	HighBrook Income Property Fund, LP	New York	NY	HighBrook		10/11/2012	0	0	280,717	0	1,080,130	2.2
	Municipal Capital Appreciation Partners V, LP (MCAP V)	New York	NY	Municipal Associates V, LLC		03/28/2013	0	0	750,000	0	3,150,000	13.8
	Prime Finance Partners III, LP	San Francisco	CA	Prime Finance Partners		10/17/2012	0	0	2,454,000	0	6,039,000	2.8
	RCG Longview Debt Fund V, L.P.	New York	NY	RCG Longview Debt Fund V Partners, LLC		04/08/2013	0	0	2,846,000	0	5,491,356	8.6
	1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated											
8,370,710												
11,902,020												
93,325,176												
.XXX												
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	GF Capital Private Equity Fund II-A, L.P.	New York	NY	GF Capital		04/09/2014	0	327,750	0	0	14,672,250	7.0
	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital		02/07/2014	0	472,500	0	0	6,527,500	2.0
	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital		02/07/2014	0	1,007,500	0	0	11,992,500	10.9
	J.P. Morgan Global Maritime Investment Fund LP	Chicago	IL	JP Morgan Asset Management		06/09/2010	0	0	1,062,766	0	16,488,824	3.2
	Level Equity Growth Partners II, L.P.	New York	NY	Level Equity Management LLC		11/14/2013	0	0	332,210	0	11,489,555	4.8
	Riverwood Capital Partners L.P.	Menlo Park	CA	Riverwood Capital Management		06/29/2010	0	0	326,312	0	1,818,096	3.2
	Transportation Recovery Fund L.P.	New York	NY	W.L. Ross		08/23/2013	0	0	(1,483,658)	0	18,313,191	5.4
	Wayzata Opportunities Fund III, L.P.	Wayzata	MN	Wayzata Investment Partners		05/17/2013	0	0	36,000	0	13,161,000	0.6
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
1,807,750												
273,630												
94,462,916												
.XXX												
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated												
	Travelers Indemnity UK Investments LLC	Hartford	CT	Travelers Indemnity UK Investments LLC		05/18/2000	0	0	20,000,000	0	0	100.0
	Travelers Real Estate LLC	Wilmington	DE	Travelers Indemnity Company		12/04/2013	0	1,000	0	0	0	100.0
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated												
1,000												
20,000,000												
0												
.XXX												
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	WNC Inst Tax Credit Fund 34, LP	Various	CA	WNC		05/05/2011	0	0	15,770	0	0	4.0

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	WNC Institutional Tax Credit Fund 38.....	Irvine.....	CA.....	WNC.....		08/22/2013....	.....0	.....0	.....363,211	.....0	.....0	.....5.0
	Stratford Capital Fund VII, LP.....	Peabody.....	MA.....	Stratford Capital Group.....		07/03/2012....	.....0	.....0	.....512,746	.....0	.....0	.....11.3
	Stratford Capital Fund XI, LP.....	Peabody.....	MA.....	Stratford Capital Group.....		11/23/2013....	.....0	.....0	.....946,172	.....0	.....0	.....19.5
3399999	Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....							.....0	.....1,837,899	.....0	.....0	.....XXX
4499999	Subtotal - Unaffiliated.....							.....10,178,460	.....18,044,533	.....0	.....251,493,354	.....XXX
4599999	Subtotal - Affiliated.....							.....1,000	.....20,000,000	.....0	.....0	.....XXX
4699999	Totals.....							.....10,179,460	.....38,044,533	.....0	.....251,493,354	.....XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	GSC European Mezzanine Fund, L.P. (as GP).....	Florham Park.....	NJ.....	Distribution.....	11/21/2000	05/30/2014	.....229,825	.....0	.....0	.....0	.....0	.....0	.....0	.....229,825	.....229,825	.....0	.....0	.....0	.....0
	GSC European Mezzanine Offshore Fund, L.P.....	Florham Park.....	NJ.....	Distribution.....	11/21/2000	05/30/2014	.....2,124	.....0	.....0	.....0	.....0	.....0	.....0	.....2,124	.....2,124	.....0	.....0	.....0	.....0
	GSC European Mezzanine Offshore Parallel Investors, L.P.....	Florham Park.....	NJ.....	Distribution.....	03/30/2001	06/30/2014	.....236,526	.....0	.....0	.....0	.....0	.....0	.....0	.....236,526	.....236,526	.....0	.....0	.....0	.....0
	GSC European Mezzanine Parallel Investors, L.P.....	Florham Park.....	NJ.....	Distribution.....	03/30/2001	06/30/2014	.....1,312	.....0	.....0	.....0	.....0	.....0	.....0	.....1,312	.....1,312	.....0	.....0	.....0	.....0
	MC Credit Fund I LP.....	New York.....	NY.....	Distribution.....	08/14/2013	06/30/2014	.....1,148,617	.....0	.....0	.....0	.....0	.....0	.....0	.....1,148,617	.....1,148,617	.....0	.....0	.....0	.....0
	Watershed Capital Partners, L.P.....	San Francisco.....	CA.....	Distribution.....	08/02/2005	04/30/2014	.....37,375	.....0	.....0	.....0	.....0	.....0	.....0	.....37,375	.....37,375	.....0	.....0	.....0	.....0
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....						.....1,655,779	.....0	.....0	.....0	.....0	.....0	.....0	.....1,655,779	.....1,655,779	.....0	.....0	.....0	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Abry Partners IV, L.P.....	Boston.....	MA.....	Distribution.....	01/02/2001	06/23/2014	.....40,141	.....0	.....0	.....0	.....0	.....0	.....0	.....40,141	.....40,141	.....0	.....0	.....0	.....0
	Advanced Technology Ventures VII, L.P.....	Waltham.....	MA.....	Distribution.....	07/11/2001	05/13/2014	.....40,047	.....0	.....0	.....0	.....0	.....0	.....0	.....40,047	.....40,047	.....0	.....0	.....0	.....0
	American Securities Partners III, L.P.....	New York.....	NY.....	Distribution.....	08/22/2001	04/03/2014	.....407,147	.....0	.....0	.....0	.....0	.....0	.....0	.....407,147	.....407,147	.....0	.....0	.....0	.....0
	American Securities Partners IV, L.P.....	New York.....	NY.....	Distribution.....	12/31/2009	05/20/2014	.....257,374	.....0	.....0	.....0	.....0	.....0	.....0	.....257,374	.....257,374	.....0	.....0	.....0	.....0
	Baring Asia Private Equity Fund, L.P.....	Guernsey, Channel Islands	GBR.....	Distribution.....	11/02/1999	04/24/2014	.....0	.....0	.....(84,427)	.....0	.....84,427	.....0	.....0	.....84,427	.....84,427	.....0	.....0	.....0	.....0
	Columbia Capital Equity Partners III (QP), L.P.....	Alexandria.....	VA.....	Distribution.....	07/05/2000	06/26/2014	.....192,829	.....0	.....0	.....0	.....0	.....0	.....0	.....192,829	.....192,829	.....0	.....0	.....0	.....0
	Eureka III, L.P.....	Philadelphia.....	PA.....	Distribution.....	02/28/2014	06/20/2014	.....369,667	.....0	.....0	.....0	.....0	.....0	.....0	.....369,667	.....369,667	.....0	.....0	.....0	.....0
	HCI Equity Partners IV, L.P.....	Washington.....	DC.....	Distribution.....	09/30/2013	06/09/2014	.....60,274	.....0	.....0	.....0	.....0	.....0	.....0	.....60,274	.....60,274	.....0	.....0	.....0	.....0
	Mason Wells Buyout Fund III, LP.....	Milwaukee.....	WI.....	Distribution.....	03/05/2010	04/09/2014	.....209,454	.....0	.....0	.....0	.....0	.....0	.....0	.....209,454	.....209,454	.....0	.....0	.....0	.....0
	OZ Asia Domestic Partners, L.P.....	New York.....	NY.....	Distribution.....	03/01/2006	05/12/2014	.....4,568	.....0	.....0	.....0	.....0	.....0	.....0	.....4,568	.....4,568	.....0	.....0	.....0	.....0
	Providence Equity Partners IV L.P.....	Providence.....	RI.....	Distribution.....	11/27/2000	04/15/2014	.....51,408	.....0	.....0	.....0	.....0	.....0	.....0	.....51,408	.....51,408	.....0	.....0	.....0	.....0
	RRE Ventures III-A, L.P.....	New York.....	NY.....	Distribution.....	07/06/2001	05/13/2014	.....206,481	.....0	.....0	.....0	.....0	.....0	.....0	.....206,481	.....206,481	.....0	.....0	.....0	.....0
	SPC Partners II, L.P.....	San Francisco.....	CA.....	Distribution.....	08/07/2000	06/05/2014	.....137,697	.....0	.....0	.....0	.....0	.....0	.....0	.....137,697	.....137,697	.....0	.....0	.....0	.....0
	Trident V, L.P.....	Greenwich.....	CT.....	Distribution.....	09/22/2010	06/02/2014	.....(33,750)	.....0	.....0	.....0	.....0	.....0	.....0	.....(33,750)	.....(33,750)	.....0	.....0	.....0	.....0
	Weiss Multi-Strategy Partners LLC.....	George Town.....	CYM.....	Distribution.....	06/01/2010	04/30/2014	.....1,069,222	.....0	.....0	.....0	.....0	.....0	.....0	.....1,069,222	.....1,069,222	.....0	.....0	.....0	.....0
	Fenway Partners Capital Fund, L.P.....	New York.....	NY.....	Liquidation.....	06/27/1996	05/02/2014	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....476

QE03.1

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
	Landmark Equity Partners II, L.P.....	Simsbury.....	CT...	Liquidation.....	01/27/1992	04/01/2014	.....5,457	.....0	.....0	.....0	.....0	.....0	.....0	.....5,457	.....2,342	.....0	.....(3,115)	.....(3,115)	.....0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							3,018,01700(84,427)084,42703,102,4433,099,3280(3,115)(3,115)476
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
	Blackstone Real Estate Partners V L.P.....	New York.....	NY...	Distribution.....	04/24/2006	06/19/2014	.....500,604	.....0	.....0	.....0	.....0	.....0	.....0	.....500,604	.....500,604	.....0	.....0	.....0	.....0
	Brookfield Strategic Real Estate Partners B, L.P.....	New York.....	NY...	Distribution.....	04/25/2013	06/10/2014	.....2,473,590	.....0	.....0	.....0	.....0	.....0	.....0	.....2,473,590	.....2,473,590	.....0	.....0	.....0	.....0
	Douglas Emmett Fund X, LLC.....	Hartford.....	CT...	Distribution.....	10/07/2008	06/30/2014	.....203,417	.....0	.....0	.....0	.....0	.....0	.....0	.....203,417	.....203,417	.....0	.....0	.....0	.....0
	EI Fund IV, LP.....	Chicago.....	IL...	Distribution.....	02/15/2008	05/05/2014	.....310,078	.....0	.....0	.....0	.....0	.....0	.....0	.....310,078	.....310,078	.....0	.....0	.....0	.....0
	Prime Finance Partners II, L.P.....	San Francisco.....	CA...	Distribution.....	07/06/2010	06/20/2014	.....1,420,338	.....0	.....0	.....0	.....0	.....0	.....0	.....1,420,338	.....1,420,338	.....0	.....0	.....0	.....0
	Prime Finance Partners III, LP.....	San Francisco.....	CA...	Distribution.....	10/17/2012	05/14/2014	.....1,430,751	.....0	.....0	.....0	.....0	.....0	.....0	.....1,430,751	.....1,430,751	.....0	.....0	.....0	.....0
	Rialto Real Estate Fund II, LP.....	Miami.....	FL...	Distribution.....	07/31/2013	06/30/2014	.....132,494	.....0	.....0	.....0	.....0	.....0	.....0	.....132,494	.....132,494	.....0	.....0	.....0	.....0
	Silverpeak Legacy Partners III, L.P.....	New York.....	NY...	Distribution.....	01/01/2010	06/04/2014	.....37,264	.....0	.....0	.....0	.....0	.....0	.....0	.....37,264	.....37,264	.....0	.....0	.....0	.....0
	Thayer-Wardman Park Investors LLC.....	Washington.....	DC...	Distribution.....	01/01/2010	04/21/2014	.....140,000	.....0	.....0	.....0	.....0	.....0	.....0	.....140,000	.....140,000	.....0	.....0	.....0	.....0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.....6,648,536	.....0	.....0	.....0	.....0	.....0	.....6,648,536	.....6,648,536	.....0	.....0	.....0	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
	Apollo Strategic Value Fund, L.P.....	New York.....	NY...	Distribution.....	06/30/2010	04/21/2014	.....330,439	.....0	.....0	.....0	.....0	.....0	.....0	.....330,439	.....330,439	.....0	.....0	.....0	.....0
	Blackrock HPB Multi-Manager LLC.....	New York.....	NY...	Distribution.....	02/01/2009	06/30/2014	.....251,492	.....0	.....0	.....0	.....0	.....0	.....0	.....251,492	.....251,492	.....0	.....0	.....0	.....0
	Cerberus Institutional Partners, LP (Series Two).....	New York.....	NY...	Distribution.....	10/05/2001	04/18/2014	.....1,750,871	.....0	.....0	.....0	.....0	.....0	.....0	.....1,750,871	.....1,750,871	.....0	.....0	.....0	.....0
	Midkiff Development Drilling Program, Ltd.....	Irving.....	TX...	Distribution.....	04/27/1990	06/19/2014	.....149,931	.....0	.....0	.....0	.....0	.....0	.....0	.....149,931	.....149,931	.....0	.....0	.....0	.....0
	OZ Domestic Partners, L.P.....	New York.....	NY...	Distribution.....	12/31/2009	05/16/2014	.....154,840	.....0	.....0	.....0	.....0	.....0	.....0	.....154,840	.....154,840	.....0	.....0	.....0	.....0
	Wayzata Opportunities Fund, LLC.....	Wayzata.....	MN...	Distribution.....	02/22/2006	06/06/2014	.....71,206	.....0	.....0	.....0	.....0	.....0	.....0	.....71,206	.....71,206	.....0	.....0	.....0	.....0
	Yorktown Energy Partners IV, L.P.....	New York.....	NY...	Distribution.....	03/08/2000	06/24/2014	.....25,872	.....0	.....0	.....0	.....0	.....0	.....0	.....25,872	.....25,872	.....0	.....0	.....0	.....0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								.....2,734,651	.....0	.....0	.....0	.....0	.....0	.....2,734,651	.....2,734,651	.....0	.....0	.....0	.....0
4499999. Subtotal - Unaffiliated.....							14,056,98200(84,427)084,427014,141,40914,138,2940(3,115)(3,115)476
4699999. Totals.....							14,056,98200(84,427)084,427014,141,40914,138,2940(3,115)(3,115)476

QE03.2

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
38375B SF 0	GNR 2012-H11 BA CMO 2.000 2062 05.....		...06/20/2014	PAY IN KIND.....		.....72,732	.....72,732	.....0	1.....
38375B RQ 7	GNR 2012-H12 HA CMO 2.000 2062 03.....		...06/20/2014	PAY IN KIND.....		.....48,463	.....48,463	.....0	1.....
38375B TF 9	GNR 2012-H14 GA 2.000 2062 06.....		...06/20/2014	PAY IN KIND.....		.....73,650	.....73,650	.....0	1.....
38375B TA 0	GNR 2012-H16 HA 2.000 2062 07.....		...06/20/2014	PAY IN KIND.....		.....95,307	.....95,307	.....0	1.....
38375B K8 4	GNR 2013-H04 BA (CMO) 1.650 2063 02.....		...06/20/2014	PAY IN KIND.....		.....41,428	.....41,428	.....0	1.....
0599999. Total Bonds - U.S. Government.....						.....331,580	.....331,580	.....0	.....XXX.....
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
041826 P3 6	ARLINGTON ISD GEN OBLIG 4.000 2029 02.....		...06/25/2014	RAYMOND JAMES & ASSOC.....		.....2,663,850	.....2,500,000	.....0	1FE.....
041826 P6 9	ARLINGTON ISD GEN OBLIG 4.000 2032 02.....		...06/25/2014	RAYMOND JAMES & ASSOC.....		.....3,547,141	.....3,380,000	.....0	1FE.....
514014 NC 9	LANCASTER CO SD #1 GO S2 4.000 2033 01.....		...04/02/2014	BAS-MERRILL LYNCH.....		.....6,627,702	.....6,460,000	.....0	1FE.....
514014 ND 7	LANCASTER CO SD #1 GO S2 4.000 2034 01.....		...04/02/2014	BAS-MERRILL LYNCH.....		.....6,866,765	.....6,720,000	.....0	1FE.....
678519 QL 6	OKLAHOMA CITY GEN OBLIG 4.000 2029 03.....		...03/18/2014	BAS-MERRILL LYNCH.....		.....0	.....0	.....36,143	1FE.....
678519 QM 4	OKLAHOMA CITY GEN OBLIG 4.000 2030 03.....		...03/18/2014	BAS-MERRILL LYNCH.....		.....0	.....0	.....36,143	1FE.....
678519 QN 2	OKLAHOMA CITY GEN OBLIG 4.000 2031 03.....		...03/18/2014	BAS-MERRILL LYNCH.....		.....0	.....0	.....36,143	1FE.....
802088 LK 8	SANTA FE PUBLIC SCH DIST 3.000 2024 08.....		...04/01/2014	BAS-MERRILL LYNCH.....		.....3,795,850	.....3,725,000	.....0	1FE.....
802088 LL 6	SANTA FE PUBLIC SCH DIST 3.000 2025 08.....		...04/01/2014	BAS-MERRILL LYNCH.....		.....3,768,359	.....3,725,000	.....0	1FE.....
930863 XD 2	WAKE CO GENERAL OBLIGATI .040 2018 04.....		...06/23/2014	WELLS FARGO SECURITIES.....		.....30,000,000	.....30,000,000	.....1,085	1FE.....
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....						.....57,269,666	.....56,510,000	.....109,513	.....XXX.....
Bonds - U.S. Special Revenue and Special Assessment									
395468 BQ 3	GREENSBORO ENTERPRISE SY .090 2024 06.....		...06/23/2014	BAS-MERRILL LYNCH.....		.....6,350,000	.....6,350,000	.....252	1FE.....
57604P B8 6	MASSACHUSETTS WATER POLL 5.250 2028 08.....		...03/28/2014	RBC CAPITAL MARKETS.....		.....0	.....0	.....28,911	1FE.....
771902 FF 5	ROCHESTER HLTH CARE FAC .050 2032 08.....		...04/02/2014	WELLS FARGO SECURITIES.....		.....47,100,000	.....47,100,000	.....0	1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....						.....53,450,000	.....53,450,000	.....29,164	.....XXX.....
Bonds - Industrial and Miscellaneous									
03524B AE 6	ANHEUSER-BUSCH 3.700 2024 02.....	R.....	...04/07/2014	MORGAN STANLEY.....		.....1,408,911	.....1,380,000	.....10,354	1FE.....
037411 AV 7	APACHE CORP 6.900 2018 09.....		...04/07/2014	SEAPORT GROUP.....		.....603,540	.....500,000	.....2,396	1FE.....
037833 AS 9	APPLE INC 3.450 2024 05.....		...04/29/2014	GOLDMAN SACHS & CO.....		.....1,998,320	.....2,000,000	.....0	1FE.....
06051G FF 1	BANK OF AMERICA CORP 4.000 2024 04.....		...03/28/2014	BAS-MERRILL LYNCH.....		.....0	.....0	.....111	2FE.....
06406H CV 9	BANK OF NEW YORK MELLON 3.400 2024 05.....		...05/02/2014	DEUTSCHE BANC.....		.....999,490	.....1,000,000	.....0	1FE.....
172967 HM 6	CITIGROUP INC 2.550 2019 04.....		...04/01/2014	CITIGROUP GLOBAL MARKETS.....		.....998,460	.....1,000,000	.....0	1FE.....
23338V AC 0	DTE ELECTRIC CO 3.375 2025 03.....		...06/23/2014	CITIGROUP GLOBAL MARKETS.....		.....998,610	.....1,000,000	.....0	1FE.....
369604 BG 7	GENERAL ELECTRIC COMPANY 3.375 2024 03.....		...03/27/2014	BAS-MERRILL LYNCH.....		.....0	.....0	.....1,875	1FE.....
38141E C2 3	GOLDMAN SACHS GROUP 3.850 2024 07.....		...06/30/2014	GOLDMAN SACHS & CO.....		.....998,680	.....1,000,000	.....0	2FE.....
427866 AT 5	HERSHEY COMPANY 2.625 2023 05.....		...04/28/2014	MESIROW FINANCIAL.....		.....1,338,750	.....1,400,000	.....0	1FE.....
445658 CD 7	JB HUNT TRANSPORT 3.850 2024 03.....		...04/04/2014	J P MORGAN CHASE SECURITIES INC.....		.....2,017,720	.....2,000,000	.....7,058	2FE.....
492386 AU 1	KERR MCGEE CORP 6.950 2024 07.....		...06/25/2014	KGS-ALPHA CAPITAL MARKETS.....		.....1,287,780	.....1,000,000	.....34,557	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.....		...04/02/2014	MORGAN STANLEY.....		.....997,250	.....1,000,000	.....0	1FE.....
57636Q AB 0	MASTERCARD INC 3.375 2024 04.....		...03/27/2014	CITIGROUP GLOBAL MARKETS.....	0094	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)
59156R BH 0	MET LIFE INC	3.600 2024 04		04/07/2014	BAS-MERRILL LYNCH		999,920	1,000,000	.0	1FE
61166W AE 1	MONSANTO CO	5.500 2025 08		04/02/2014	J P MORGAN CHASE SECURITIES INC		1,176,590	1,000,000	7,944	1FE
667469 AA 8	NORTHWEST FLORIDA TIMBER	4.750 2029 03		04/03/2014	J P MORGAN CHASE SECURITIES INC		2,954,490	3,000,000	.0	1FE
68389X AU 9	ORACLE CORP	3.400 2024 07		06/30/2014	BAS-MERRILL LYNCH		1,995,460	2,000,000	.0	1FE
712704 AA 3	PEOPLE'S UNITED	3.650 2022 12		03/31/2014	JEFFERIES & CO INC		.0	.0	11,863	1FE
71270Q EB 8	PEOPLES UNITED	4.000 2024 07		06/23/2014	JEFFERIES & CO INC		994,090	1,000,000	.0	2FE
863667 AF 8	STRYKER CORP	3.375 2024 05		04/28/2014	GOLDMAN SACHS & CO		991,240	1,000,000	.0	1FE
906548 CK 6	UNION ELECTRIC CO	3.500 2024 04		04/02/2014	MITSUBISHI SECURITIES (USA) INC		1,999,560	2,000,000	292	1FE
918204 AV 0	VF CORP	3.500 2021 09		03/27/2014	DA DAVIDSON		.0	.0	2,596	1FE
963320 AR 7	WHIRLPOOL CORP	4.000 2024 03		03/31/2014	DEUTSCHE BANC		.0	.0	4,222	2FE
92936P AA 8	WMI HOLDINGS CORP	13.000 2030 03		05/08/2014	TRANSFERRED FROM STOCK		17,339	19,224	.0	6*
92936P AB 6	WMI HOLDINGS CORP	13.000 2030 03		05/08/2014	TRANSFERRED FROM STOCK		4,704	6,036	.0	6*
92936P AB 6	WMI HOLDINGS CORP	13.000 2030 03		06/01/2014	PAY IN KIND		196	196	.0	6*
984121 CJ 0	XEROX CORP	3.800 2024 05		05/06/2014	BNP PARIBAS		1,993,380	2,000,000	.0	2FE
136385 AT 8	CANADIAN NATURAL RESOURC	3.800 2024 04	A	03/27/2014	BAS-MERRILL LYNCH		.0	.0	106	2FE
15135U AJ 8	CENOVUS ENERGY	3.800 2023 09	A	04/03/2014	SCOTIA CAPITAL		1,000,370	1,000,000	2,428	2FE
25152R VS 9	DEUTSCHE BANK LONDON	2.500 2019 02	F	04/01/2014	DEUTSCHE BANC		999,620	1,000,000	3,542	1FE
344419 AA 4	FEMSA	2.875 2023 05	F	03/27/2014	CITIGROUP GLOBAL MARKETS		.0	.0	11,260	2FE
40052V AC 8	GRUPO BIMBO SAB (144A)	3.875 2024 06	F	06/24/2014	HSBC		995,900	1,000,000	.0	2FE
494386 AB 1	KIMBERLY-CLARK DE MEXICO	3.800 2024 04	F	04/04/2014	CITIGROUP GLOBAL MARKETS		2,005,570	2,000,000	106	1FE
656531 AC 4	NORSK HYDRO A/S	7.750 2023 06	F	04/09/2014	PIERPONT SECURITIES		274,677	207,000	5,303	1FE
81745N AR 0	SEMT 2014-1 2A5 CMO (144)	4.000 2044 04		03/25/2014	BAS-MERRILL LYNCH		.0	.0	76,267	1FE
03064V AA 6	AMCAR 2014-2 A1	.210 2015 06		06/03/2014	DEUTSCHE BANC		11,000,000	11,000,000	.0	1
14313R AA 1	CARMX 2014-2 A1	.190 2015 05		05/07/2014	J P MORGAN CHASE SECURITIES INC		34,000,000	34,000,000	.0	1
13056X AA 1	CRART 2014-2 A1	.220 2015 06		06/03/2014	CREDIT SUISSE FIRST BOSTON		7,750,000	7,750,000	.0	1
32058F AA 8	FIAOT 2014-1A A1 (144A)	.280 2015 04		04/03/2014	WELLS FARGO SECURITIES		15,675,000	15,675,000	.0	1
31679K AA 8	FITAT 2014-2 A1	.190 2015 06		06/04/2014	CITIGROUP GLOBAL MARKETS		26,000,000	26,000,000	.0	1
34530K AF 0	FORDO 2014-B A1 (144A)	.180 2015 07		06/17/2014	MORGAN STANLEY		17,500,000	17,500,000	.0	1Z
44890U AA 2	HART 2014-B A1	.180 2015 05		05/07/2014	J P MORGAN CHASE SECURITIES INC		16,000,000	16,000,000	.0	1
41284A AA 6	HDMOT 2014-1 A1	.200 2015 04		04/08/2014	ROYAL BANK OF SCOTLAND		31,650,000	31,650,000	.0	1
50116P AA 8	KCOT 2014-1A A1 (144A)	.220 2015 05		04/15/2014	J P MORGAN CHASE SECURITIES INC		10,250,000	10,250,000	.0	1
55314Y AA 8	MMCA 2014-A A1 (144A)	.250 2015 05		04/16/2014	BARCLAYS CAPITAL INC		25,000,000	25,000,000	.0	1
80283W AA 7	SDART 2014-2 A1	.250 2015 05		04/16/2014	DEUTSCHE BANC		17,000,000	17,000,000	.0	1
98158L AA 5	WOART 2014-A A1	.200 2015 05		04/15/2014	BARCLAYS CAPITAL INC		28,000,000	28,000,000	.0	1
3899999	Total Bonds - Industrial and Miscellaneous						272,874,537	272,337,456	182,372	XXX
8399997	Total Bonds - Part 3						383,925,783	382,629,036	321,049	XXX
8399999	Total Bonds						383,925,783	382,629,036	321,049	XXX
Common Stocks - Industrial and Miscellaneous										
68234X 10 2	ONCOMED PHARMACEUTICALS INC			05/09/2014	DIST FROM PARTNERSHIP	4,308.000	107,123	.XXX	.0	L
73754Y 10 0	POTBELLY CORP			04/02/2014	DIST FROM PARTNERSHIP	25,634.000	466,231	.XXX	.0	L

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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)
9099999	Total Common Stocks - Industrial and Miscellaneous					573,354	.XXX	.0	.XXX
9799997	Total Common Stocks - Part 3					573,354	.XXX	.0	.XXX
9799999	Total Common Stocks					573,354	.XXX	.0	.XXX
9899999	Total Preferred and Common Stocks					573,354	.XXX	.0	.XXX
9999999	Total Bonds, Preferred and Common Stocks					384,499,137	.XXX	.321,049	.XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
Bonds - U.S. Government																					
217194 AB 5	COP I LLC 3.650		06/05/2014	REDEEMED		77,427	77,427	77,427	77,427	0	0	0	0	0	77,427	0	0	0	1,413	12/05/2021	1FE
367333 AA 9	GATE CAPITAL 3.550		06/11/2014	REDEEMED		82,012	82,012	82,012	82,012	0	0	0	0	0	82,012	0	0	0	1,456	06/11/2021	1FE
89609G AA 0	TRICAHUE LEASING 3.503		05/19/2014	REDEEMED		152,687	152,687	152,687	152,687	0	0	0	0	0	152,687	0	0	0	2,674	11/19/2021	1FE
912828 KY 5	U S TREASURY NOTES 2.625		06/30/2014	MATURED		50,000,000	50,000,000	51,246,094	50,613,229	0	(613,229)	0	(613,229)	0	50,000,000	0	0	0	656,250	06/30/2014	1
925387 AE 2	VESSEL MANAGEMENT SERV 5.125		04/16/2014	REDEEMED		77,000	77,000	77,000	77,000	0	0	0	0	0	77,000	0	0	0	1,973	04/16/2035	1FE
925387 AF 9	VESSEL MANAGEMENT SERV 3.432		06/27/2014	REDEEMED		7,000	7,000	7,000	7,000	0	0	0	0	0	7,000	0	0	0	208	08/15/2036	1FE
02265Q AA 6	AMAL LIMITED 3.465	E..	05/21/2014	REDEEMED		98,922	98,922	98,922	98,922	0	0	0	0	0	98,922	0	0	0	1,714	08/21/2021	1FE
36179M E2 2	GNMA II PASS #00MA0153 3.000		06/20/2014	PAID ON PRINCIPAL		117,218	117,218	118,885	118,746	0	(1,527)	0	(1,527)	0	117,218	0	0	0	1,502	06/20/2042	1
36202C 3X 9	GNMA II PASS #2614 6.000		06/20/2014	PAID ON PRINCIPAL		10,170	10,170	9,858	9,937	0	232	0	232	0	10,170	0	0	0	250	07/20/2028	1
36202D G6 2	GNMA II PASS #2921 7.500		06/20/2014	PAID ON PRINCIPAL		581	581	589	604	0	(22)	0	(22)	0	581	0	0	0	20	05/20/2030	1
36202D J8 5	GNMA II PASS #2987 7.500		06/20/2014	PAID ON PRINCIPAL		92	92	92	92	0	(1)	0	(1)	0	92	0	0	0	3	10/20/2030	1
36202D 6D 8	GNMA II PASS #3568 5.000		06/20/2014	PAID ON PRINCIPAL		212,612	212,612	211,283	211,463	0	1,149	0	1,149	0	212,612	0	0	0	4,409	06/20/2034	1
36202E BU 2	GNMA II PASS #3651 5.000		06/20/2014	PAID ON PRINCIPAL		810,496	810,496	805,430	806,197	0	4,299	0	4,299	0	810,496	0	0	0	17,187	12/20/2034	1
36202E DD 8	GNMA II PASS #3700 4.500		06/20/2014	PAID ON PRINCIPAL		23,287	23,287	22,054	22,317	0	971	0	971	0	23,287	0	0	0	436	04/20/2035	1
36202E ET 2	GNMA II PASS #3746 4.500		06/20/2014	PAID ON PRINCIPAL		725,998	725,998	691,919	698,923	0	27,076	0	27,076	0	725,998	0	0	0	13,749	08/20/2035	1
36202E E7 0	GNMA II PASS #3758 4.500		06/20/2014	PAID ON PRINCIPAL		443,372	443,372	423,143	428,743	0	14,629	0	14,629	0	443,372	0	0	0	8,373	09/20/2035	1
36202E E8 8	GNMA II PASS #3759 5.000		06/20/2014	PAID ON PRINCIPAL		237,253	237,253	236,549	236,540	0	713	0	713	0	237,253	0	0	0	4,963	09/20/2035	1
36202E FL 8	GNMA II PASS #3771 4.500		06/20/2014	PAID ON PRINCIPAL		29,065	29,065	27,953	28,223	0	842	0	842	0	29,065	0	0	0	545	10/20/2035	1
36202E F2 0	GNMA II PASS #3785 5.000		06/20/2014	PAID ON PRINCIPAL		491,400	491,400	481,035	483,714	0	7,686	0	7,686	0	491,400	0	0	0	10,012	11/20/2035	1
36202E HF 9	GNMA II PASS #3830 5.500		06/20/2014	PAID ON PRINCIPAL		260,903	260,903	250,181	251,985	0	8,917	0	8,917	0	260,903	0	0	0	6,067	03/20/2036	1
36177P CY 9	GNMA PASS TH #00794586 3.500		06/15/2014	PAID ON PRINCIPAL		428,199	428,199	446,331	447,611	0	(19,412)	0	(19,412)	0	428,199	0	0	0	6,786	03/15/2042	1
36216C KY 2	GNMA PASS TH #160611 9.500		06/15/2014	PAID ON PRINCIPAL		266	266	283	275	0	(9)	0	(9)	0	266	0	0	0	11	09/15/2016	1
36216G N3 8	GNMA PASS TH #164310 9.500		06/15/2014	PAID ON PRINCIPAL		33	33	35	35	0	(1)	0	(1)	0	33	0	0	0	1	09/15/2018	1
362160 Q9 7	GNMA PASS TH #179680 9.500		06/15/2014	PAID ON PRINCIPAL		108	108	116	111	0	(3)	0	(3)	0	108	0	0	0	4	10/15/2016	1
362161 7E 5	GNMA PASS TH #180993 9.500		06/15/2014	PAID ON PRINCIPAL		90	90	96	92	0	(2)	0	(2)	0	90	0	0	0	4	11/15/2019	1
36217D UZ 5	GNMA PASS TH #190600 9.500		06/15/2014	PAID ON PRINCIPAL		105	105	112	106	0	(1)	0	(1)	0	105	0	0	0	4	08/15/2016	1
36217S TL 5	GNMA PASS TH #202255 9.500		06/15/2014	PAID ON PRINCIPAL		77	77	82	79	0	(2)	0	(2)	0	77	0	0	0	3	08/15/2017	1
36217T CA 5	GNMA PASS TH #202665 9.500		06/15/2014	PAID ON PRINCIPAL		161	161	171	168	0	(8)	0	(8)	0	161	0	0	0	6	11/15/2019	1
36217T CQ 0	GNMA PASS TH #202679 9.500		06/15/2014	PAID ON PRINCIPAL		26	26	28	28	0	(2)	0	(2)	0	26	0	0	0	1	12/15/2019	1
362172 N4 6	GNMA PASS TH #210211 9.500		06/15/2014	PAID ON PRINCIPAL		19	19	20	20	0	(1)	0	(1)	0	19	0	0	0	1	07/15/2017	1
362191 X7 8	GNMA PASS TH #264502 9.500		06/15/2014	PAID ON PRINCIPAL		37	37	40	39	0	(2)	0	(2)	0	37	0	0	0	2	09/15/2018	1
36205F 5V 1	GNMA PASS TH #389760 5.000		06/15/2014	PAID ON PRINCIPAL		47,738	47,738	48,827	48,022	0	(284)	0	(284)	0	47,738	0	0	0	826	11/15/2017	1
36213E WV 4	GNMA PASS TH #552460 6.000		06/15/2014	PAID ON PRINCIPAL		1,638	1,638	1,591	1,585	0	53	0	53	0	1,638	0	0	0	41	03/15/2032	1
36201M A8 5	GNMA PASS TH #586931 5.000		06/15/2014	PAID ON PRINCIPAL		3,167	3,167	3,247	3,185	0	(18)	0	(18)	0	3,167	0	0	0	66	10/15/2017	1
36201M SA 1	GNMA PASS TH #587413 5.500		06/15/2014	PAID ON PRINCIPAL		28,091	28,091	28,706	28,620	0	(528)	0	(528)	0	28,091	0	0	0	643	11/15/2032	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36201M SJ 2	GNMA PASS TH #587421 5.500		06/15/2014	PAID ON PRINCIPAL		2,175	2,175	2,223	2,210	0	(34)	0	(34)	0	2,175	0	0	0	51	11/15/2032	1
36201P VA 0	GNMA PASS TH #589309 5.000		06/15/2014	PAID ON PRINCIPAL		9,391	9,391	9,629	9,448	0	(56)	0	(56)	0	9,391	0	0	0	196	08/15/2017	1
36201U BA 1	GNMA PASS TH #593233 5.000		06/15/2014	PAID ON PRINCIPAL		4,975	4,975	5,088	5,012	0	(37)	0	(37)	0	4,975	0	0	0	104	10/15/2017	1
36201V ZG 0	GNMA PASS TH #594843 5.000		06/15/2014	PAID ON PRINCIPAL		7,228	7,228	7,411	7,286	0	(57)	0	(57)	0	7,228	0	0	0	151	08/15/2017	1
36200A A7 4	GNMA PASS TH #595030 5.000		06/15/2014	PAID ON PRINCIPAL		5,628	5,628	5,770	5,666	0	(38)	0	(38)	0	5,628	0	0	0	115	10/15/2017	1
36200M YX 5	GNMA PASS TH #604726 4.500		06/15/2014	PAID ON PRINCIPAL		51,499	51,499	49,083	49,439	0	2,061	0	2,061	0	51,499	0	0	0	1,045	10/15/2033	1
36290R YQ 0	GNMA PASS TH #615519 4.500		06/15/2014	PAID ON PRINCIPAL		49,226	49,226	46,381	46,934	0	2,292	0	2,292	0	49,226	0	0	0	796	09/15/2033	1
36290R 6X 6	GNMA PASS TH #615686 4.500		06/15/2014	PAID ON PRINCIPAL		26,690	26,690	25,147	25,447	0	1,243	0	1,243	0	26,690	0	0	0	552	10/15/2033	1
3620AQ PR 8	GNMA PASS TH #736732 4.500		06/15/2014	PAID ON PRINCIPAL		385,349	385,349	387,126	386,824	0	(1,475)	0	(1,475)	0	385,349	0	0	0	7,000	05/15/2040	1
3620AW FY 1	GNMA PASS TH #741883 4.500		06/15/2014	PAID ON PRINCIPAL		115,610	115,610	116,143	116,077	0	(468)	0	(468)	0	115,610	0	0	0	2,241	05/15/2040	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000		06/20/2014	PAID ON PRINCIPAL		105,089	105,089	105,037	105,021	0	68	0	68	0	105,089	0	0	0	786	05/20/2062	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000		06/20/2014	PAID ON PRINCIPAL		77,509	77,509	77,463	77,454	0	55	0	55	0	77,509	0	0	0	752	03/20/2062	1
38375B TF 9	GNR 2012-H14 GA 2.000		06/20/2014	PAID ON PRINCIPAL		225,520	225,520	225,045	225,097	0	423	0	423	0	225,520	0	0	0	1,956	06/20/2062	1
38375B TA 0	GNR 2012-H16 HA 2.000		06/20/2014	PAID ON PRINCIPAL		401,150	401,150	402,268	401,946	0	(796)	0	(796)	0	401,150	0	0	0	3,738	07/20/2062	1
38375B K8 4	GNR 2013-H04 BA (CMO) 1.650		06/20/2014	PAID ON PRINCIPAL		17,753	17,753	17,715	17,718	0	35	0	35	0	17,753	0	0	0	125	02/20/2063	1
36225C B7 0	G2 (ARM) #80061 1.625		06/20/2014	PAID ON PRINCIPAL		331	331	334	329	0	2	0	2	0	331	0	0	0	2	04/20/2027	1
36225C CN 4	G2 (ARM) #80076 1.625		06/20/2014	PAID ON PRINCIPAL		869	869	878	864	0	5	0	5	0	869	0	0	0	6	05/20/2027	1
36225C C9 5	G2 (ARM) #80095 1.625		06/20/2014	PAID ON PRINCIPAL		743	743	752	739	0	3	0	3	0	743	0	0	0	5	07/20/2027	1
59021* AK 7	MERRILL LYNCH FHA PROJ 7.430		06/25/2014	PAID ON PRINCIPAL		8,138	8,138	7,967	8,038	0	100	0	100	0	8,138	0	0	0	252	10/25/2019	1
83162C TY 9	SBAP 2011-20D 1 4.050		04/01/2014	PAID ON PRINCIPAL		83,260	83,260	83,260	83,134	0	126	0	126	0	83,260	0	0	0	1,721	04/01/2031	1
83162C UU 5	SBAP 2012-20E 1 2.380		05/01/2014	PAID ON PRINCIPAL		278,580	278,580	278,580	278,659	0	(79)	0	(79)	0	278,580	0	0	0	3,354	05/01/2032	1
83162C UV 3	SBAP 2012-20F 1 2.420		06/01/2014	PAID ON PRINCIPAL		100,259	100,259	100,259	100,266	0	(7)	0	(7)	0	100,259	0	0	0	1,246	06/01/2032	1
0599999	Total Bonds - U.S. Government					56,324,224	56,324,224	57,503,356	56,889,342	0	(565,118)	0	(565,118)	0	56,324,224	0	0	0	767,799	XXX	XXX
Bonds - All Other Government																					
298785 EY 8	EUROPEAN INVESTMENT BA 3.125	F	06/04/2014	MATURED		500,000	500,000	498,015	499,802	0	198	0	198	0	500,000	0	0	0	7,813	06/04/2014	1FE
1099999	Total Bonds - All Other Government					500,000	500,000	498,015	499,802	0	198	0	198	0	500,000	0	0	0	7,813	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
341535 L8 3	FLORIDA STATE BD OF ED 5.000		06/01/2014	MATURED		4,385,000	4,385,000	4,727,863	4,406,190	0	(21,190)	0	(21,190)	0	4,385,000	0	0	0	109,625	06/01/2014	1FE
341535 UW 0	FLORIDA STATE BD OF ED 5.000		06/01/2014	MATURED		13,945,000	13,945,000	15,019,183	14,007,367	0	(62,367)	0	(62,367)	0	13,945,000	0	0	0	348,625	06/01/2014	1FE
677519 P8 7	OHIO GENERAL OBLIGATIO 5.000		06/15/2014	MATURED		5,605,000	5,605,000	6,278,273	5,640,248	0	(35,248)	0	(35,248)	0	5,605,000	0	0	0	140,125	06/15/2014	1FE
677519 Q2 9	OHIO GENERAL OBLIGATIO 5.000		06/15/2014	REDEEMED		6,115,000	6,115,000	6,739,831	6,148,098	0	(33,098)	0	(33,098)	0	6,115,000	0	0	0	152,875	06/15/2016	1FE
68607L XN 2	OREGON GO (TAXABLE) PE 5.305		06/01/2014	REDEEMED		1,385,000	1,385,000	1,385,000	1,385,000	0	0	0	0	0	1,385,000	0	0	0	36,737	06/01/2016	1FE
939741 TB 0	WASHINGTON GENERAL OBL 5.500		05/01/2014	REDEEMED		4,320,000	4,320,000	4,527,536	4,385,201	0	(65,201)	0	(65,201)	0	4,320,000	0	0	0	118,800	05/01/2018	1FE
1799999	Total Bonds - U.S. States, Territories and Possessions					35,755,000	35,755,000	38,677,686	35,972,104	0	(217,104)	0	(217,104)	0	35,755,000	0	0	0	906,787	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
139884 AR 1	CAPITAL CITY ECON DEV 5.000		06/15/2014	REDEEMED		425,000	425,000	425,000	425,000	0	0	0	0	0	425,000	0	0	0	10,625	06/15/2025	1FE

QE05.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
165321 6R 6	CHESAPEAKE PUB IMPT GO 5.000		05/01/2014	MATURED		5,080,000	5,080,000	5,766,918	5,106,230	0	(26,230)	0	(26,230)	0	5,080,000	0	0	0	127,000	05/01/2014	1FE
213185 GU 9	COOK CO GO S2004A (AMB 5.000		05/15/2014	REDEEMED		3,166,350	3,135,000	3,429,690	3,185,830	0	(19,480)	0	(19,480)	0	3,166,350	0	0	0	78,375	11/15/2015	1FE
213185 HD 6	COOK CO GO S2004A (AMB 5.000		05/15/2014	REDEEMED		6,716,500	6,650,000	7,275,100	6,757,822	0	(39,492)	0	(39,492)	0	6,718,330	0	(1,830)	(1,830)	166,250	11/15/2015	1FE
236091 XL 3	DANE CO GENERAL OBLIGA 4.000		06/01/2014	MATURED		2,630,000	2,630,000	2,672,475	2,632,606	0	(2,606)	0	(2,606)	0	2,630,000	0	0	0	52,600	06/01/2014	1FE
238388 DZ 2	DAVENPORT GENERAL OBLI 4.000		06/01/2014	MATURED		595,000	595,000	617,919	596,702	0	(1,702)	0	(1,702)	0	595,000	0	0	0	11,900	06/01/2014	1FE
592013 4E 3	MET GOVT NASHVILLE DAV 5.000		06/01/2014	REDEEMED		4,010,000	4,010,000	4,136,034	4,016,227	0	(6,227)	0	(6,227)	0	4,010,000	0	0	0	100,250	06/01/2018	1FE
613340 ZJ 0	MONTGOMERY CO GENERAL 5.000		04/01/2014	MATURED		7,730,000	7,730,000	8,706,531	7,758,015	0	(28,015)	0	(28,015)	0	7,730,000	0	0	0	193,250	04/01/2014	1FE
613340 ZK 7	MONTGOMERY CO GENERAL 5.000		04/01/2014	REDEEMED		7,730,000	7,730,000	8,630,545	7,755,893	0	(25,893)	0	(25,893)	0	7,730,000	0	0	0	193,250	04/01/2015	1FE
613340 ZL 5	MONTGOMERY CO GENERAL 5.000		04/01/2014	REDEEMED		7,730,000	7,730,000	8,555,332	7,753,676	0	(23,676)	0	(23,676)	0	7,730,000	0	0	0	193,250	04/01/2016	1FE
696497 TN 6	PALM BEACH CO TAXABLE- 5.798		06/01/2014	MATURED		1,675,000	1,675,000	1,675,000	1,675,000	0	0	0	0	0	1,675,000	0	0	0	48,558	06/01/2014	1FE
795676 JA 4	SALT LAKE CO GO S2004B 4.000		06/15/2014	REDEEMED		1,085,000	1,085,000	1,052,222	1,082,903	0	2,097	0	2,097	0	1,085,000	0	0	0	21,700	12/15/2014	1FE
795676 JB 2	SALT LAKE CO GO S2004B 5.000		06/15/2014	REDEEMED		1,130,000	1,130,000	1,180,827	1,132,761	0	(2,761)	0	(2,761)	0	1,130,000	0	0	0	28,250	12/15/2015	1FE
932423 PC 4	WALLED LAKE SD Q-SBLF 5.250		05/01/2014	REDEEMED		1,225,000	1,225,000	1,303,302	1,228,083	0	(3,083)	0	(3,083)	0	1,225,000	0	0	0	32,156	05/01/2016	1FE
932423 PD 2	WALLED LAKE SD Q-SBLF 5.250		05/01/2014	REDEEMED		1,625,000	1,625,000	1,718,243	1,628,647	0	(3,647)	0	(3,647)	0	1,625,000	0	0	0	42,656	05/01/2017	1FE
932423 PE 0	WALLED LAKE SD Q-SBLF 5.250		05/01/2014	REDEEMED		1,625,000	1,625,000	1,711,645	1,628,388	0	(3,388)	0	(3,388)	0	1,625,000	0	0	0	42,656	05/01/2018	1FE
932423 QV 1	WALLED LAKE SD Q-SBLF 5.250		05/01/2014	REDEEMED		1,045,000	1,045,000	1,094,815	1,046,929	0	(1,929)	0	(1,929)	0	1,045,000	0	0	0	27,431	05/01/2019	1FE
932423 QW 9	WALLED LAKE SD Q-SBLF 5.250		05/01/2014	REDEEMED		580,000	580,000	607,649	581,071	0	(1,071)	0	(1,071)	0	580,000	0	0	0	15,225	05/01/2019	1FE
969871 WV 0	WILLIAMSON CO GENERAL 5.000		04/01/2014	MATURED		3,010,000	3,010,000	3,270,756	3,018,220	0	(8,220)	0	(8,220)	0	3,010,000	0	0	0	75,250	04/01/2014	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						58,812,850	58,715,000	63,830,003	59,010,002	0	(195,322)	0	(195,322)	0	58,814,680	0	(1,830)	(1,830)	1,460,633	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
139883 AA 0	CAPITAL CITY ECONOMIC 5.000		06/30/2014	REDEEMED		126,871	126,871	126,871	126,871	0	0	0	0	0	126,871	0	0	0	2,125	12/01/2027	1
452226 3Q 4	ILLINOIS SALES TAX REV 5.000		06/15/2014	REDEEMED		5,850,000	5,850,000	6,182,807	5,871,596	0	(21,596)	0	(21,596)	0	5,850,000	0	0	0	146,250	06/15/2017	1FE
452226 3R 2	ILLINOIS SALES TAX REV 5.000		06/15/2014	REDEEMED		5,700,000	5,700,000	6,246,744	5,729,643	0	(29,643)	0	(29,643)	0	5,700,000	0	0	0	142,500	06/15/2018	1FE
452226 3W 1	ILLINOIS SALES TAX REV 5.000		06/15/2014	REDEEMED		1,150,000	1,150,000	1,213,986	1,155,027	0	(5,027)	0	(5,027)	0	1,150,000	0	0	0	28,750	06/15/2023	1FE
452226 3Y 7	ILLINOIS SALES TAX REV 5.000		06/15/2014	REDEEMED		2,500,000	2,500,000	2,624,625	2,509,791	0	(9,791)	0	(9,791)	0	2,500,000	0	0	0	62,500	06/15/2025	1FE
574204 RU 9	MARYLAND DEPT TRANSN R 5.000		05/01/2014	REDEEMED		21,600,000	21,600,000	23,161,650	21,724,861	0	(124,861)	0	(124,861)	0	21,600,000	0	0	0	540,000	05/01/2019	1FE
592247 W8 9	METRO PIER & EXP AUTH 5.500		06/15/2014	MATURED		1,325,000	1,325,000	1,398,880	1,328,626	0	(3,626)	0	(3,626)	0	1,325,000	0	0	0	36,438	06/15/2014	1FE
592247 V6 4	METRO PIER & EXP AUTH 5.500		06/15/2014	MATURED		1,675,000	1,675,000	1,768,395	1,679,584	0	(4,584)	0	(4,584)	0	1,675,000	0	0	0	46,063	06/15/2014	1
64986A 5E 7	NEW YORK ENV FAC CLEAN 5.000		06/15/2014	REDEEMED		1,530,000	1,530,000	1,651,589	1,536,826	0	(6,826)	0	(6,826)	0	1,530,000	0	0	0	38,250	06/15/2018	1FE
64986A CQ 2	NEW YORK ENV FAC CLEAN 5.000		06/15/2014	REDEEMED		7,165,000	7,165,000	7,616,897	7,189,872	0	(24,872)	0	(24,872)	0	7,165,000	0	0	0	179,125	06/15/2018	1FE
67766W RA 2	OHIO WATER DEV AUTH PC 5.000		06/01/2014	REDEEMED		1,325,000	1,325,000	1,429,238	1,329,990	0	(4,990)	0	(4,990)	0	1,325,000	0	0	0	33,125	12/01/2018	1
67766W RK 0	OHIO WATER DEV AUTH PC 5.000		06/01/2014	REDEEMED		355,000	355,000	382,928	356,337	0	(1,337)	0	(1,337)	0	355,000	0	0	0	8,875	12/01/2018	1FE
67766W SJ 2	OHIO WATER DEV AUTH PC 5.000		06/01/2014	REDEEMED		3,970,000	3,970,000	4,396,775	3,991,946	0	(21,946)	0	(21,946)	0	3,970,000	0	0	0	99,250	12/01/2016	1FE
67766W SK 9	OHIO WATER DEV AUTH PC 5.000		06/01/2014	REDEEMED		6,340,000	6,340,000	6,888,981	6,367,332	0	(27,332)	0	(27,332)	0	6,340,000	0	0	0	158,500	06/01/2017	1FE
67766W SM 5	OHIO WATER DEV AUTH PC 5.000		06/01/2014	REDEEMED		3,260,000	3,260,000	3,469,090	3,270,477	0	(10,477)	0	(10,477)	0	3,260,000	0	0	0	81,500	06/01/2018	1FE
67766W SR 4	OHIO WATER DEV AUTH PC 5.000		06/01/2014	REDEEMED		1,065,000	1,065,000	1,179,488	1,070,887	0	(5,887)	0	(5,887)	0	1,065,000	0	0	0	26,625	12/01/2016	1FE

QE05.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
67766W SS 2	OHIO WATER DEV AUTH PC 5.000		06/01/2014	REDEEMED		1,695,000	1,695,000	1,841,770	1,702,307	0	(7,307)	0	(7,307)	0	1,695,000	0	0	0	42,375	06/01/2017	1FE
67766W SU 7	OHIO WATER DEV AUTH PC 5.000		06/01/2014	REDEEMED		870,000	870,000	945,055	873,927	0	(3,927)	0	(3,927)	0	870,000	0	0	0	21,750	06/01/2018	1FE
67919P CN 1	OKLAHOMA WATER RES BRD 5.000		04/01/2014	REDEEMED		3,500,000	3,500,000	3,785,950	3,508,608	0	(8,608)	0	(8,608)	0	3,500,000	0	0	0	87,500	04/01/2020	1FE
68607V KT 1	OREGON DEPT ADMIN LOTT 5.000		04/01/2014	MATURED		3,535,000	3,535,000	4,017,315	3,548,675	0	(13,675)	0	(13,675)	0	3,535,000	0	0	0	88,375	04/01/2014	1FE
771902 FF 5	ROCHESTER HLTH CARE FA .050		06/03/2014	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	5,626	08/15/2032	1FE
977092 MG 7	WISCONSIN CLEAN WATER 5.000		06/01/2014	REDEEMED		5,010,000	5,010,000	5,588,054	5,037,426	0	(27,426)	0	(27,426)	0	5,010,000	0	0	0	125,250	06/01/2015	1FE
3128JM N7 8	FH (3/1 ARM) #1B2313 2.360		06/15/2014	PAID ON PRINCIPAL		6,175	6,175	6,143	6,105	0	70	0	70	0	6,175	0	0	0	62	08/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353 2.393		06/15/2014	PAID ON PRINCIPAL		29,309	29,309	29,124	29,071	0	238	0	238	0	29,309	0	0	0	292	09/15/2035	1
3128JM SB 4	FH (3/1 ARM) #1B2413 2.360		06/15/2014	PAID ON PRINCIPAL		160,681	160,681	160,305	159,008	0	1,673	0	1,673	0	160,681	0	0	0	1,354	10/01/2035	1
31296J ZX 7	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		5,126	5,126	5,018	5,041	0	85	0	85	0	5,126	0	0	0	105	06/15/2033	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		1,312	1,312	1,284	1,290	0	22	0	22	0	1,312	0	0	0	30	06/15/2033	1
31296J 2F 2	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		145	145	142	143	0	2	0	2	0	145	0	0	0	3	07/15/2033	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		272	272	266	267	0	6	0	6	0	272	0	0	0	6	07/15/2033	1
31296J 3V 6	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		80	80	78	78	0	2	0	2	0	80	0	0	0	2	07/15/2033	1
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		993	993	973	982	0	12	0	12	0	993	0	0	0	23	07/15/2033	1
31296K AL 7	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		1,142	1,142	1,118	1,112	0	30	0	30	0	1,142	0	0	0	21	04/15/2033	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		724	724	709	712	0	12	0	12	0	724	0	0	0	17	07/15/2033	1
31296K E3 3	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		76	76	74	75	0	1	0	1	0	76	0	0	0	2	07/15/2033	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		13,925	13,925	13,633	13,672	0	252	0	252	0	13,925	0	0	0	325	07/15/2033	1
31296K QD 8	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		1,194	1,194	1,169	1,174	0	20	0	20	0	1,194	0	0	0	27	07/15/2033	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		23,473	23,473	22,981	23,051	0	422	0	422	0	23,473	0	0	0	617	07/15/2033	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000		06/15/2014	PAID ON PRINCIPAL		102,079	102,079	101,441	101,597	0	482	0	482	0	102,079	0	0	0	2,180	08/15/2033	1
31296L AV 3	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		37	37	36	37	0	1	0	1	0	37	0	0	0	1	08/15/2033	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		631	631	618	623	0	8	0	8	0	631	0	0	0	15	08/15/2033	1
31296L P6 2	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		244	244	239	239	0	5	0	5	0	244	0	0	0	6	08/15/2033	1
31296L QV 6	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		76,842	76,842	75,229	75,185	0	1,657	0	1,657	0	76,842	0	0	0	2,098	08/15/2033	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		4,911	4,911	4,808	4,819	0	92	0	92	0	4,911	0	0	0	91	08/15/2033	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		3,726	3,726	3,648	3,669	0	57	0	57	0	3,726	0	0	0	85	08/15/2033	1
31296L 6E 6	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		267	267	261	262	0	5	0	5	0	267	0	0	0	6	08/15/2033	1
31296M CE 7	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		544	544	532	533	0	10	0	10	0	544	0	0	0	13	05/15/2033	1
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000		06/15/2014	PAID ON PRINCIPAL		92,844	92,844	92,264	92,371	0	473	0	473	0	92,844	0	0	0	1,887	09/15/2033	1
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000		06/15/2014	PAID ON PRINCIPAL		34,945	34,945	34,727	34,778	0	167	0	167	0	34,945	0	0	0	622	09/15/2033	1
312966 KL 7	FHLMC GOLD PASSTHRU 4.000		06/15/2014	PAID ON PRINCIPAL		4,160	4,160	4,001	4,050	0	109	0	109	0	4,160	0	0	0	69	05/15/2019	1
312966 SM 7	FHLMC GOLD PASSTHRU 4.000		06/15/2014	PAID ON PRINCIPAL		17,829	17,829	16,885	17,385	0	444	0	444	0	17,829	0	0	0	297	05/15/2019	1
312966 TP 9	FHLMC GOLD PASSTHRU 4.000		06/15/2014	PAID ON PRINCIPAL		120,953	120,953	114,547	118,113	0	2,841	0	2,841	0	120,953	0	0	0	1,978	05/15/2019	1
312966 TQ 7	FHLMC GOLD PASSTHRU 4.000		06/15/2014	PAID ON PRINCIPAL		108,178	108,178	102,448	105,616	0	2,562	0	2,562	0	108,178	0	0	0	1,797	05/15/2019	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)
312967	HM 7 FHLMC GOLD PASSTHRU	4.000	06/15/2014	PAID ON PRINCIPAL		25,569	25,569	24,214	24,993	0	575	0	575	0	25,569	0	0	0	.479	05/15/2019	1
312967	KD 3 FHLMC GOLD PASSTHRU	4.000	06/15/2014	PAID ON PRINCIPAL		52,682	52,682	49,892	51,479	0	1,203	0	1,203	0	52,682	0	0	0	.874	05/15/2019	1
312967	PC 0 FHLMC GOLD PASSTHRU	4.000	06/15/2014	PAID ON PRINCIPAL		69,799	69,799	66,102	68,229	0	1,571	0	1,571	0	69,799	0	0	0	1.062	05/15/2019	1
31292G	6L 5 FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		648	648	682	727	0	(79)	0	(79)	0	648	0	0	0	.22	10/15/2029	1
31292G	6T 8 FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		1,349	1,349	1,420	1,523	0	(173)	0	(173)	0	1,349	0	0	0	.39	11/15/2029	1
31292G	7H 3 FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		947	947	996	1,071	0	(124)	0	(124)	0	947	0	0	0	.30	12/15/2029	1
31292H	EV 2 FHLMC GOLD PASSTHRU	7.000	06/15/2014	PAID ON PRINCIPAL		58	58	61	66	0	(8)	0	(8)	0	58	0	0	0	.2	08/15/2030	1
31292H	G5 7 FHLMC GOLD PASSTHRU	7.000	06/15/2014	PAID ON PRINCIPAL		1,826	1,826	2,130	2,063	0	(237)	0	(237)	0	1,826	0	0	0	.52	01/15/2031	1
31292H	M2 7 FHLMC GOLD PASSTHRU	7.000	06/15/2014	PAID ON PRINCIPAL		262	262	276	291	0	(29)	0	(29)	0	262	0	0	0	.8	11/15/2031	1
31292H	P9 9 FHLMC GOLD PASSTHRU	5.500	06/15/2014	PAID ON PRINCIPAL		705	705	690	691	0	14	0	14	0	705	0	0	0	.15	03/15/2032	1
31292H	QQ 0 FHLMC GOLD PASSTHRU	5.500	06/15/2014	PAID ON PRINCIPAL		749	749	733	734	0	15	0	15	0	749	0	0	0	.17	04/15/2032	1
31292H	XK 5 FHLMC GOLD PASSTHRU	5.500	06/15/2014	PAID ON PRINCIPAL		30,194	30,194	29,560	29,676	0	518	0	518	0	30,194	0	0	0	.711	07/15/2033	1
31293E	N4 8 FHLMC GOLD PASSTHRU	6.000	06/15/2014	PAID ON PRINCIPAL		18,551	18,551	17,482	17,460	0	1,091	0	1,091	0	18,551	0	0	0	.463	12/15/2028	1
31293M	FE 7 FHLMC GOLD PASSTHRU	5.500	06/15/2014	PAID ON PRINCIPAL		109	109	107	106	0	3	0	3	0	109	0	0	0	.3	03/15/2029	1
31293Q	2V 4 FHLMC GOLD PASSTHRU	7.000	06/15/2014	PAID ON PRINCIPAL		94	94	99	104	0	(9)	0	(9)	0	94	0	0	0	.3	06/15/2029	1
31293V	FH 0 FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		27	27	28	30	0	(4)	0	(4)	0	27	0	0	0	.1	08/15/2029	1
31293W	ZQ 6 FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		39	39	41	46	0	(7)	0	(7)	0	39	0	0	0	.1	10/15/2029	1
31293W	6X 3 FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		172	172	181	185	0	(13)	0	(13)	0	172	0	0	0	.5	10/15/2029	1
31293X	EG 9 FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		87	87	92	94	0	(7)	0	(7)	0	87	0	0	0	.3	10/15/2029	1
31293X	RH 3 FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		209	209	220	232	0	(23)	0	(23)	0	209	0	0	0	.7	10/15/2029	1
31293Y	DY 9 FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		150	150	158	170	0	(19)	0	(19)	0	150	0	0	0	.5	11/15/2029	1
31293Y	GV 2 FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		75	75	79	89	0	(13)	0	(13)	0	75	0	0	0	.2	11/15/2029	1
31293Y	KN 5 FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		215	215	226	244	0	(30)	0	(30)	0	215	0	0	0	.7	11/15/2029	1
31293Y	LG 9 FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		47	47	50	55	0	(8)	0	(8)	0	47	0	0	0	.2	11/15/2029	1
31293Y	LV 6 FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		2,358	2,358	2,481	2,641	0	(283)	0	(283)	0	2,358	0	0	0	.87	11/15/2029	1
31293Y	L6 1 FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		10	10	11	12	0	(2)	0	(2)	0	10	0	0	0	.0	12/15/2029	1
31293Y	Q8 2 FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		165	165	174	193	0	(27)	0	(27)	0	165	0	0	0	.5	12/15/2029	1
31293Y	RF 5 FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		160	160	168	178	0	(18)	0	(18)	0	160	0	0	0	.5	12/15/2029	1
31294B	NE 1 FHLMC GOLD PASSTHRU	7.500	06/15/2014	PAID ON PRINCIPAL		22	22	23	26	0	(4)	0	(4)	0	22	0	0	0	.1	12/15/2029	1
31294B	5Y 7 FHLMC GOLD PASSTHRU	7.000	06/15/2014	PAID ON PRINCIPAL		2,072	2,072	2,181	2,339	0	(267)	0	(267)	0	2,072	0	0	0	.49	01/15/2030	1
31294G	Q9 8 FHLMC GOLD PASSTHRU	7.000	06/15/2014	PAID ON PRINCIPAL		59	59	62	66	0	(7)	0	(7)	0	59	0	0	0	.2	06/15/2030	1
31298E	3C 7 FHLMC GOLD PASSTHRU	7.000	06/15/2014	PAID ON PRINCIPAL		539	539	567	579	0	(40)	0	(40)	0	539	0	0	0	.16	01/15/2029	1
31298S	UV 4 FHLMC GOLD PASSTHRU	7.000	06/15/2014	PAID ON PRINCIPAL		113	113	118	130	0	(17)	0	(17)	0	113	0	0	0	.3	01/15/2031	1
31298V	ZF 7 FHLMC GOLD PASSTHRU	7.000	06/15/2014	PAID ON PRINCIPAL		120	120	126	132	0	(12)	0	(12)	0	120	0	0	0	.3	10/15/2031	1
31298V	ZH 3 FHLMC GOLD PASSTHRU	7.000	06/15/2014	PAID ON PRINCIPAL		28	28	30	31	0	(3)	0	(3)	0	28	0	0	0	.1	10/15/2031	1
31287M	FB 1 FHLMC GOLD PASSTHRU	5.500	06/15/2014	PAID ON PRINCIPAL		45	45	45	44	0	1	0	1	0	45	0	0	0	.1	12/15/2031	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)
31287M UB 4	FHLMC GOLD PASSTHRU	5.500	06/15/2014	PAID ON PRINCIPAL		3,849	3,849	3,727	3,714	0	135	0	135	0	3,849	0	0	0	72	01/15/2032	1
31287P E9 0	FHLMC GOLD PASSTHRU	7.000	06/15/2014	PAID ON PRINCIPAL		3,298	3,298	3,472	3,758	0	(460)	0	(460)	0	3,298	0	0	0	78	02/15/2032	1
31287P S2 0	FHLMC GOLD PASSTHRU	5.500	06/15/2014	PAID ON PRINCIPAL		162	162	158	159	0	3	0	3	0	162	0	0	0	4	02/15/2032	1
31287Q FF 3	FHLMC GOLD PASSTHRU	7.000	06/15/2014	PAID ON PRINCIPAL		122	122	129	137	0	(15)	0	(15)	0	122	0	0	0	4	03/15/2032	1
31287Q L6 6	FHLMC GOLD PASSTHRU	7.000	06/15/2014	PAID ON PRINCIPAL		96	96	101	105	0	(9)	0	(9)	0	96	0	0	0	3	03/15/2032	1
31287Q NB 3	FHLMC GOLD PASSTHRU	5.500	06/15/2014	PAID ON PRINCIPAL		19	19	19	19	0	0	0	0	0	19	0	0	0	0	01/15/2032	1
31287R ML 0	FHLMC GOLD PASSTHRU	7.000	06/15/2014	PAID ON PRINCIPAL		93	93	98	99	0	(6)	0	(6)	0	93	0	0	0	3	04/15/2032	1
31287T DJ 1	FHLMC GOLD PASSTHRU	7.000	06/15/2014	PAID ON PRINCIPAL		804	804	848	894	0	(91)	0	(91)	0	804	0	0	0	23	05/15/2032	1
31287T SE 6	FHLMC GOLD PASSTHRU	7.000	06/15/2014	PAID ON PRINCIPAL		289	289	304	315	0	(26)	0	(26)	0	289	0	0	0	8	06/15/2032	1
31287T 3G 8	FHLMC GOLD PASSTHRU	7.000	06/15/2014	PAID ON PRINCIPAL		297	297	313	344	0	(46)	0	(46)	0	297	0	0	0	9	06/15/2032	1
31287U B7 6	FHLMC GOLD PASSTHRU	7.000	06/15/2014	PAID ON PRINCIPAL		1	1	2	2	0	(0)	0	(0)	0	1	0	0	0	0	06/15/2032	1
31287U GL 0	FHLMC GOLD PASSTHRU	7.000	06/15/2014	PAID ON PRINCIPAL		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	06/15/2032	1
31287V GQ 7	FHLMC GOLD PASSTHRU	7.000	06/15/2014	PAID ON PRINCIPAL		557	557	587	646	0	(89)	0	(89)	0	557	0	0	0	16	07/15/2032	1
31287V 6N 5	FHLMC GOLD PASSTHRU	7.000	06/15/2014	PAID ON PRINCIPAL		79	79	83	85	0	(6)	0	(6)	0	79	0	0	0	2	07/15/2032	1
31288A MM 4	FHLMC GOLD PASSTHRU	7.000	06/15/2014	PAID ON PRINCIPAL		200	200	210	234	0	(34)	0	(34)	0	200	0	0	0	6	10/15/2032	1
31288A X4 2	FHLMC GOLD PASSTHRU	7.000	06/15/2014	PAID ON PRINCIPAL		217	217	228	258	0	(41)	0	(41)	0	217	0	0	0	6	06/15/2032	1
31288D AJ 8	FHLMC GOLD PASSTHRU	5.500	06/15/2014	PAID ON PRINCIPAL		1,975	1,975	1,934	1,935	0	40	0	40	0	1,975	0	0	0	45	12/15/2032	1
31288D FL 8	FHLMC GOLD PASSTHRU	5.500	06/15/2014	PAID ON PRINCIPAL		607	607	595	595	0	12	0	12	0	607	0	0	0	13	01/15/2033	1
31288F W7 5	FHLMC GOLD PASSTHRU	5.500	06/15/2014	PAID ON PRINCIPAL		383	383	375	373	0	10	0	10	0	383	0	0	0	10	02/15/2033	1
31288F XM 1	FHLMC GOLD PASSTHRU	5.500	06/15/2014	PAID ON PRINCIPAL		82	82	80	81	0	1	0	1	0	82	0	0	0	2	03/15/2033	1
31288G G8 9	FHLMC GOLD PASSTHRU	7.000	06/15/2014	PAID ON PRINCIPAL		1,000	1,000	1,052	1,041	0	(41)	0	(41)	0	1,000	0	0	0	29	02/15/2033	1
31288G JV 5	FHLMC GOLD PASSTHRU	5.500	06/15/2014	PAID ON PRINCIPAL		1,288	1,288	1,292	1,294	0	(6)	0	(6)	0	1,288	0	0	0	34	03/15/2033	1
31288G TB 8	FHLMC GOLD PASSTHRU	5.500	06/15/2014	PAID ON PRINCIPAL		13	13	13	13	0	0	0	0	0	13	0	0	0	0	04/15/2033	1
31288G 4G 4	FHLMC GOLD PASSTHRU	5.500	06/15/2014	PAID ON PRINCIPAL		155	155	152	152	0	3	0	3	0	155	0	0	0	4	04/15/2033	1
31288H X4 7	FHLMC GOLD PASSTHRU	5.500	06/15/2014	PAID ON PRINCIPAL		53	53	52	52	0	1	0	1	0	53	0	0	0	1	04/15/2033	1
31288H 4E 7	FHLMC GOLD PASSTHRU	5.500	06/15/2014	PAID ON PRINCIPAL		13	13	13	12	0	0	0	0	0	13	0	0	0	0	05/15/2033	1
31288H 7A 2	FHLMC GOLD PASSTHRU	5.500	06/15/2014	PAID ON PRINCIPAL		2,531	2,531	2,478	2,487	0	44	0	44	0	2,531	0	0	0	60	05/15/2033	1
31288J QN 9	FHLMC GOLD PASSTHRU	5.500	06/15/2014	PAID ON PRINCIPAL		654	654	641	642	0	13	0	13	0	654	0	0	0	14	05/15/2033	1
31288J QP 4	FHLMC GOLD PASSTHRU	5.500	06/15/2014	PAID ON PRINCIPAL		301	301	302	302	0	(1)	0	(1)	0	301	0	0	0	8	05/15/2033	1
31288J WV 4	FHLMC GOLD PASSTHRU	5.500	06/15/2014	PAID ON PRINCIPAL		724	724	726	725	0	(2)	0	(2)	0	724	0	0	0	17	04/15/2033	1
31288J YL 4	FHLMC GOLD PASSTHRU	5.500	06/15/2014	PAID ON PRINCIPAL		438	438	439	438	0	(1)	0	(1)	0	438	0	0	0	10	02/15/2033	1
31288J ZX 7	FHLMC GOLD PASSTHRU	5.500	06/15/2014	PAID ON PRINCIPAL		176	176	172	172	0	3	0	3	0	176	0	0	0	4	05/15/2033	1
31288J 4L 7	FHLMC GOLD PASSTHRU	5.500	06/15/2014	PAID ON PRINCIPAL		42	42	41	41	0	1	0	1	0	42	0	0	0	1	05/15/2033	1
31335H Z7 1	FHLMC GOLD PASSTHRU	5.500	06/15/2014	PAID ON PRINCIPAL		42,698	42,698	43,606	43,238	0	(540)	0	(540)	0	42,698	0	0	0	991	12/15/2023	1
313970 RF 4	FHLMC GOLD PASSTHRU	7.000	06/15/2014	PAID ON PRINCIPAL		523	523	526	524	0	(1)	0	(1)	0	523	0	0	0	15	03/15/2023	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)
31294K FJ 9	FHLMC GOLD PASSTHRU 5.000		06/15/2014	PAID ON PRINCIPAL		3,304	3,304	3,292	3,295	0	9	0	9	0	3,304	0	0	0	69	11/15/2016	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500		06/15/2014	PAID ON PRINCIPAL		361,366	361,366	361,999	362,185	0	(819)	0	(819)	0	361,366	0	0	0	5,355	05/15/2026	1
3128GP P8 0	FHLMC GOLD PASSTHRU 5.000		06/15/2014	PAID ON PRINCIPAL		9,694	9,694	9,657	9,668	0	25	0	25	0	9,694	0	0	0	202	12/15/2016	1
3128GU 6N 7	FHLMC GOLD PASSTHRU 5.000		06/15/2014	PAID ON PRINCIPAL		4,157	4,157	4,178	4,168	0	(11)	0	(11)	0	4,157	0	0	0	82	08/15/2017	1
31283H HE 8	FHLMC GOLD PASSTHRU 7.000		06/15/2014	PAID ON PRINCIPAL		662	662	697	740	0	(78)	0	(78)	0	662	0	0	0	18	06/15/2030	1
31283H JN 6	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		568	568	556	556	0	12	0	12	0	568	0	0	0	13	01/15/2030	1
31283H JA 8	FHLMC GOLD PASSTHRU 7.000		06/15/2014	PAID ON PRINCIPAL		590	590	621	671	0	(80)	0	(80)	0	590	0	0	0	17	02/15/2031	1
31283H LC 7	FHLMC GOLD PASSTHRU 7.000		06/15/2014	PAID ON PRINCIPAL		362	362	381	400	0	(38)	0	(38)	0	362	0	0	0	11	10/15/2029	1
31283H MD 4	FHLMC GOLD PASSTHRU 7.000		06/15/2014	PAID ON PRINCIPAL		222	222	234	249	0	(27)	0	(27)	0	222	0	0	0	7	05/15/2031	1
31283H MZ 5	FHLMC GOLD PASSTHRU 7.000		06/15/2014	PAID ON PRINCIPAL		1,315	1,315	1,384	1,470	0	(155)	0	(155)	0	1,315	0	0	0	32	06/15/2031	1
31283H N4 3	FHLMC GOLD PASSTHRU 7.000		06/15/2014	PAID ON PRINCIPAL		3,641	3,641	3,859	4,132	0	(491)	0	(491)	0	3,641	0	0	0	114	09/15/2031	1
31283H N8 4	FHLMC GOLD PASSTHRU 7.000		06/15/2014	PAID ON PRINCIPAL		179	179	189	201	0	(22)	0	(22)	0	179	0	0	0	5	09/15/2031	1
31283H TE 5	FHLMC GOLD PASSTHRU 7.000		06/15/2014	PAID ON PRINCIPAL		88	88	93	99	0	(11)	0	(11)	0	88	0	0	0	3	07/15/2032	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		21,425	21,425	21,049	21,103	0	322	0	322	0	21,425	0	0	0	486	06/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		06/15/2014	PAID ON PRINCIPAL		207,914	207,914	184,654	188,846	0	19,068	0	19,068	0	207,914	0	0	0	3,604	05/15/2034	1
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		154,264	154,264	151,983	152,128	0	2,136	0	2,136	0	154,264	0	0	0	3,536	12/15/2036	1
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000		06/15/2014	PAID ON PRINCIPAL		126,055	126,055	120,840	120,967	0	5,087	0	5,087	0	126,055	0	0	0	1,600	08/15/2043	1
3128PT 3L 7	FHLMC GOLD PASSTHRU 3.500		06/15/2014	PAID ON PRINCIPAL		115,239	115,239	114,663	114,710	0	529	0	529	0	115,239	0	0	0	1,679	02/15/2026	1
3132KE EH 4	FHLMC GOLD PASSTHRU 2.500		06/15/2014	PAID ON PRINCIPAL		187,805	187,805	189,008	188,956	0	(1,151)	0	(1,151)	0	187,805	0	0	0	2,045	06/15/2028	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		06/15/2014	PAID ON PRINCIPAL		64,596	64,596	64,458	64,421	0	175	0	175	0	64,596	0	0	0	1,717	01/15/2031	1
31339N AG 1	FHR 2400 MK CMO 6.500		06/15/2014	PAID ON PRINCIPAL		203,447	203,447	200,650	201,617	0	1,830	0	1,830	0	203,447	0	0	0	5,106	01/15/2032	1
31339N F2 7	FHR 2413 MH CMO 6.500		06/15/2014	PAID ON PRINCIPAL		337,271	337,271	332,633	334,120	0	3,151	0	3,151	0	337,271	0	0	0	9,099	02/15/2032	1
31339D GP 7	FHR 2422 CH CMO 6.500		06/15/2014	PAID ON PRINCIPAL		82,291	82,291	80,593	81,492	0	798	0	798	0	82,291	0	0	0	2,224	02/15/2032	1
31393F LT 1	FHR 2527 BM CMO 5.500		06/15/2014	PAID ON PRINCIPAL		53,877	53,877	55,695	54,080	0	(204)	0	(204)	0	53,877	0	0	0	1,214	11/15/2017	1
31394R YV 5	FHR 2769 CY CMO 5.000		06/15/2014	PAID ON PRINCIPAL		503,763	503,763	501,559	502,351	0	1,412	0	1,412	0	503,763	0	0	0	10,430	03/15/2024	1
31406G 5S 4	FN (10/1 ARM #810057 4.924		06/25/2014	PAID ON PRINCIPAL		577,571	577,571	582,896	577,845	0	(274)	0	(274)	0	577,571	0	0	0	11,820	03/01/2035	1
31406L MX 3	FN (10/1 ARM #813174 4.985		06/25/2014	PAID ON PRINCIPAL		177,610	177,610	179,164	177,760	0	(150)	0	(150)	0	177,610	0	0	0	3,740	02/01/2035	1
31406M BP 0	FN (10/1 ARM #813746 4.961		04/25/2014	PAID ON PRINCIPAL		4	4	4	4	0	0	0	0	4	0	0	0	0	0	03/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.562		06/25/2014	PAID ON PRINCIPAL		216,352	216,352	216,477	215,730	0	622	0	622	0	216,352	0	0	0	3,339	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.672		06/25/2014	PAID ON PRINCIPAL		115,493	115,493	115,854	115,471	0	21	0	21	0	115,493	0	0	0	1,850	07/01/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.859		06/25/2014	PAID ON PRINCIPAL		681,478	681,478	682,527	680,558	0	920	0	920	0	681,478	0	0	0	15,071	07/25/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.891		06/25/2014	PAID ON PRINCIPAL		667,449	667,449	661,400	663,609	0	3,840	0	3,840	0	667,449	0	0	0	13,928	07/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.625		06/25/2014	PAID ON PRINCIPAL		216,928	216,928	213,512	215,250	0	1,678	0	1,678	0	216,928	0	0	0	4,110	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.383		06/25/2014	PAID ON PRINCIPAL		19,168	19,168	19,081	19,098	0	69	0	69	0	19,168	0	0	0	191	08/01/2035	1
31406M 6S 0	FN (3/1 ARM) #814581 2.251		06/25/2014	PAID ON PRINCIPAL		255,042	255,042	253,796	254,305	0	737	0	737	0	255,042	0	0	0	2,487	04/01/2035	1
31406W LD 4	FN (3/1 ARM) #822124 2.103		06/25/2014	PAID ON PRINCIPAL		173,876	173,876	173,088	172,946	0	930	0	930	0	173,876	0	0	0	2,021	06/01/2035	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31407C D8 7	FN (3/1 ARM) #826427 2.420		06/25/2014	PAID ON PRINCIPAL		21,279	21,279	21,131	21,147	0	132	0	132	0	21,279	0	0	0	215	07/25/2035	1
31407F ML 1	FN (3/1 ARM) #829363 2.273		06/25/2014	PAID ON PRINCIPAL		17,096	17,096	17,020	16,953	0	143	0	143	0	17,096	0	0	0	163	10/01/2035	1
31403K 3F 8	FN (5/1 ARM) #751498 2.340		06/25/2014	PAID ON PRINCIPAL		174,328	174,328	173,129	172,836	0	1,492	0	1,492	0	174,328	0	0	0	1,699	11/01/2033	1
31403V G4 5	FN (5/1 ARM) #759019 2.218		06/25/2014	PAID ON PRINCIPAL		5,914	5,914	5,861	5,863	0	51	0	51	0	5,914	0	0	0	54	01/01/2034	1
31405R UD 6	FN (7/1 ARM) #797180 2.383		06/25/2014	PAID ON PRINCIPAL		418,742	418,742	418,349	411,848	0	6,894	0	6,894	0	418,742	0	0	0	3,886	12/01/2034	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		06/25/2014	PAID ON PRINCIPAL		8,188	8,188	8,468	8,333	0	(146)	0	(146)	0	8,188	0	0	0	226	12/25/2041	1
3138AE LY 7	FNMA PASS TH #A1242 3.500		06/25/2014	PAID ON PRINCIPAL		111,398	111,398	111,076	111,070	0	328	0	328	0	111,398	0	0	0	1,670	04/25/2026	1
31367B 2T 3	FNMA PASS TH #164686 7.500		06/25/2014	PAID ON PRINCIPAL		97	97	97	97	0	0	0	0	0	97	0	0	0	3	09/25/2022	1
31367P HS 8	FNMA PASS TH #174941 7.500		06/25/2014	PAID ON PRINCIPAL		64	64	64	64	0	0	0	0	0	64	0	0	0	2	09/25/2022	1
31367S F6 2	FNMA PASS TH #177589 7.500		06/25/2014	PAID ON PRINCIPAL		42	42	42	41	0	0	0	0	0	42	0	0	0	1	09/25/2022	1
31367S F7 0	FNMA PASS TH #177590 7.500		06/25/2014	PAID ON PRINCIPAL		66	66	66	66	0	0	0	0	0	66	0	0	0	2	09/25/2022	1
31367S GQ 7	FNMA PASS TH #177607 7.500		06/25/2014	PAID ON PRINCIPAL		70	70	70	70	0	0	0	0	0	70	0	0	0	2	09/25/2022	1
31367S R7 7	FNMA PASS TH #177910 7.500		06/25/2014	PAID ON PRINCIPAL		284	284	284	283	0	1	0	1	0	284	0	0	0	9	09/25/2022	1
31367S R8 5	FNMA PASS TH #177911 7.500		06/25/2014	PAID ON PRINCIPAL		241	241	241	240	0	1	0	1	0	241	0	0	0	8	09/25/2022	1
31367S 2T 6	FNMA PASS TH #178186 7.500		06/25/2014	PAID ON PRINCIPAL		139	139	139	139	0	0	0	0	0	139	0	0	0	4	09/25/2022	1
31368H KV 4	FNMA PASS TH #190308 7.500		06/25/2014	PAID ON PRINCIPAL		23	23	24	26	0	(3)	0	(3)	0	23	0	0	0	1	09/25/2030	1
31371H FM 5	FNMA PASS TH #252272 6.000		06/25/2014	PAID ON PRINCIPAL		27,432	27,432	27,179	27,203	0	229	0	229	0	27,432	0	0	0	679	01/25/2029	1
31371H KR 8	FNMA PASS TH #252404 6.000		06/25/2014	PAID ON PRINCIPAL		1,315	1,315	1,296	1,303	0	11	0	11	0	1,315	0	0	0	28	03/25/2029	1
31371J PV 0	FNMA PASS TH #253436 7.500		06/25/2014	PAID ON PRINCIPAL		178	178	186	204	0	(26)	0	(26)	0	178	0	0	0	6	09/25/2030	1
31371K KH 3	FNMA PASS TH #254196 6.000		06/25/2014	PAID ON PRINCIPAL		3,843	3,843	4,008	3,915	0	(72)	0	(72)	0	3,843	0	0	0	95	02/25/2017	1
31371K LQ 2	FNMA PASS TH #254235 6.000		06/25/2014	PAID ON PRINCIPAL		4,023	4,023	4,196	4,103	0	(80)	0	(80)	0	4,023	0	0	0	99	03/25/2017	1
31371K NY 3	FNMA PASS TH #254307 6.000		06/25/2014	PAID ON PRINCIPAL		10,050	10,050	10,481	10,261	0	(211)	0	(211)	0	10,050	0	0	0	251	05/25/2017	1
31371K P3 9	FNMA PASS TH #254342 6.000		06/25/2014	PAID ON PRINCIPAL		523	523	546	535	0	(12)	0	(12)	0	523	0	0	0	13	06/25/2017	1
31371K 3A 7	FNMA PASS TH #254693 5.500		06/25/2014	PAID ON PRINCIPAL		31,129	31,129	31,070	31,054	0	75	0	75	0	31,129	0	0	0	713	04/25/2033	1
31371L DM 8	FNMA PASS TH #254908 5.000		06/25/2014	PAID ON PRINCIPAL		288,117	288,117	289,603	288,492	0	(375)	0	(375)	0	288,117	0	0	0	5,953	09/25/2023	1
31371L DQ 9	FNMA PASS TH #254911 5.000		06/25/2014	PAID ON PRINCIPAL		44,138	44,138	44,062	44,024	0	114	0	114	0	44,138	0	0	0	927	10/25/2023	1
31371L EZ 8	FNMA PASS TH #254952 4.500		06/25/2014	PAID ON PRINCIPAL		37,927	37,927	38,010	37,883	0	44	0	44	0	37,927	0	0	0	707	11/25/2018	1
31371L E3 9	FNMA PASS TH #254954 4.500		06/25/2014	PAID ON PRINCIPAL		156,301	156,301	151,636	153,634	0	2,667	0	2,667	0	156,301	0	0	0	2,858	10/25/2023	1
31371L FY 0	FNMA PASS TH #254983 5.500		06/25/2014	PAID ON PRINCIPAL		2,123	2,123	2,119	2,118	0	5	0	5	0	2,123	0	0	0	48	12/25/2033	1
31373U FJ 1	FNMA PASS TH #303569 6.500		06/25/2014	PAID ON PRINCIPAL		396	396	371	378	0	17	0	17	0	396	0	0	0	11	10/25/2025	1
31374A PC 8	FNMA PASS TH #308319 11.500		06/25/2014	PAID ON PRINCIPAL		831	831	915	853	0	(22)	0	(22)	0	831	0	0	0	40	04/25/2019	1
31374W Y8 9	FNMA PASS TH #326635 6.500		06/25/2014	PAID ON PRINCIPAL		12,298	12,298	11,526	11,763	0	536	0	536	0	12,298	0	0	0	395	10/25/2025	1
31375D CH 4	FNMA PASS TH #331372 6.500		06/25/2014	PAID ON PRINCIPAL		1,283	1,283	1,202	1,229	0	54	0	54	0	1,283	0	0	0	29	11/25/2025	1
31375Q XL 3	FNMA PASS TH #341883 7.000		06/25/2014	PAID ON PRINCIPAL		178	178	173	174	0	3	0	3	0	178	0	0	0	5	04/25/2026	1
31375S J3 5	FNMA PASS TH #343282 7.000		06/25/2014	PAID ON PRINCIPAL		190	190	186	187	0	3	0	3	0	190	0	0	0	6	04/25/2026	1
31376K B2 1	FNMA PASS TH #357457 5.500		06/25/2014	PAID ON PRINCIPAL		1,128,502	1,128,502	1,126,389	1,125,621	0	2,881	0	2,881	0	1,128,502	0	0	0	24,867	11/25/2033	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

QE05.8

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31378R S5 9	FNMA PASS TH #406540	6.500	06/25/2014	PAID ON PRINCIPAL		207	207	208	208	0	(1)	0	(1)	0	207	0	0	0	6	12/25/2027	1
31384V ZT 2	FNMA PASS TH #535454	6.000	06/25/2014	PAID ON PRINCIPAL		806	806	840	807	0	(1)	0	(1)	0	806	0	0	0	19	02/25/2015	1
31385H WJ 7	FNMA PASS TH #545249	5.500	06/25/2014	PAID ON PRINCIPAL		59	59	54	57	0	3	0	3	0	59	0	0	0	1	10/25/2016	1
31385H YA 4	FNMA PASS TH #545305	6.000	06/25/2014	PAID ON PRINCIPAL		1,659	1,659	1,730	1,692	0	(33)	0	(33)	0	1,659	0	0	0	41	11/25/2016	1
31385J LH 9	FNMA PASS TH #545828	6.000	06/25/2014	PAID ON PRINCIPAL		162	162	169	162	0	0	0	0	0	162	0	0	0	3	12/25/2014	1
31385J NQ 7	FNMA PASS TH #545899	5.500	06/25/2014	PAID ON PRINCIPAL		2,465	2,465	2,528	2,494	0	(29)	0	(29)	0	2,465	0	0	0	57	09/25/2017	1
31385W 2N 8	FNMA PASS TH #555281	6.000	06/25/2014	PAID ON PRINCIPAL		15,608	15,608	16,022	16,122	0	(514)	0	(514)	0	15,608	0	0	0	378	03/25/2033	1
31385X F9 3	FNMA PASS TH #555592	5.500	06/25/2014	PAID ON PRINCIPAL		27,221	27,221	27,170	27,157	0	64	0	64	0	27,221	0	0	0	633	07/25/2033	1
31385X 6M 4	FNMA PASS TH #556276	6.000	06/25/2014	PAID ON PRINCIPAL		662	662	690	672	0	(10)	0	(10)	0	662	0	0	0	17	03/25/2016	1
31386T QH 1	FNMA PASS TH #572956	6.000	06/25/2014	PAID ON PRINCIPAL		81	81	84	83	0	(2)	0	(2)	0	81	0	0	0	2	04/25/2016	1
31387R DC 9	FNMA PASS TH #591499	6.500	06/25/2014	PAID ON PRINCIPAL		4,094	4,094	4,049	4,043	0	51	0	51	0	4,094	0	0	0	111	09/25/2031	1
31388M JZ 2	FNMA PASS TH #608780	6.000	06/25/2014	PAID ON PRINCIPAL		1,513	1,513	1,578	1,542	0	(29)	0	(29)	0	1,513	0	0	0	36	10/25/2016	1
31388N KR 6	FNMA PASS TH #609704	6.000	06/25/2014	PAID ON PRINCIPAL		388	388	404	397	0	(9)	0	(9)	0	388	0	0	0	10	02/25/2017	1
31388V P3 6	FNMA PASS TH #616142	6.000	06/25/2014	PAID ON PRINCIPAL		97	97	101	99	0	(2)	0	(2)	0	97	0	0	0	2	12/25/2016	1
31388W WL 6	FNMA PASS TH #617251	6.000	06/25/2014	PAID ON PRINCIPAL		361	361	377	368	0	(7)	0	(7)	0	361	0	0	0	9	12/25/2016	1
31388X G9 9	FNMA PASS TH #617724	6.000	06/25/2014	PAID ON PRINCIPAL		2,774	2,774	2,893	2,817	0	(44)	0	(44)	0	2,774	0	0	0	61	06/25/2017	1
31389D QT 7	FNMA PASS TH #622466	5.500	06/25/2014	PAID ON PRINCIPAL		33,139	33,139	32,777	32,912	0	227	0	227	0	33,139	0	0	0	778	12/25/2016	1
31390B ED 6	FNMA PASS TH #641032	6.000	06/25/2014	PAID ON PRINCIPAL		89	89	93	91	0	(2)	0	(2)	0	89	0	0	0	2	01/25/2018	1
31390C PC 4	FNMA PASS TH #642219	6.000	06/25/2014	PAID ON PRINCIPAL		1,181	1,181	1,232	1,211	0	(30)	0	(30)	0	1,181	0	0	0	30	05/25/2017	1
31390J SN 2	FNMA PASS TH #647725	6.000	06/25/2014	PAID ON PRINCIPAL		4,584	4,584	4,780	4,689	0	(106)	0	(106)	0	4,584	0	0	0	115	05/25/2017	1
31400E Q3 7	FNMA PASS TH #685474	4.500	06/25/2014	PAID ON PRINCIPAL		45,671	45,671	45,478	45,507	0	163	0	163	0	45,671	0	0	0	840	04/25/2018	1
31400S ER 6	FNMA PASS TH #695944	5.000	06/25/2014	PAID ON PRINCIPAL		193,216	193,216	198,499	194,990	0	(1,774)	0	(1,774)	0	193,216	0	0	0	3,903	05/25/2018	1
31400V 2K 7	FNMA PASS TH #699278	4.500	06/25/2014	PAID ON PRINCIPAL		22,227	22,227	22,097	22,133	0	94	0	94	0	22,227	0	0	0	414	04/25/2018	1
31401W AP 4	FNMA PASS TH #720114	5.500	06/25/2014	PAID ON PRINCIPAL		36,332	36,332	36,264	36,244	0	87	0	87	0	36,332	0	0	0	916	07/25/2033	1
31401X UH 8	FNMA PASS TH #721584	5.500	06/25/2014	PAID ON PRINCIPAL		8,316	8,316	8,300	8,300	0	16	0	16	0	8,316	0	0	0	190	07/25/2033	1
31401Y FH 3	FNMA PASS TH #722068	5.500	06/25/2014	PAID ON PRINCIPAL		48,555	48,555	48,464	48,440	0	115	0	115	0	48,555	0	0	0	1,191	07/25/2033	1
31401Y KZ 7	FNMA PASS TH #722212	4.500	06/25/2014	PAID ON PRINCIPAL		9,448	9,448	8,521	8,860	0	588	0	588	0	9,448	0	0	0	209	07/25/2033	1
31401Y LS 2	FNMA PASS TH #722237	5.500	06/25/2014	PAID ON PRINCIPAL		5,192	5,192	5,182	5,179	0	13	0	13	0	5,192	0	0	0	118	07/25/2033	1
31402B FR 0	FNMA PASS TH #723876	5.500	06/25/2014	PAID ON PRINCIPAL		1,883	1,883	1,880	1,879	0	4	0	4	0	1,883	0	0	0	43	07/25/2033	1
31402D C4 0	FNMA PASS TH #725591	5.000	06/25/2014	PAID ON PRINCIPAL		74,841	74,841	71,905	72,665	0	2,176	0	2,176	0	74,841	0	0	0	1,566	07/25/2034	1
31402G PK 3	FNMA PASS TH #728626	4.500	06/25/2014	PAID ON PRINCIPAL		700	700	631	652	0	48	0	48	0	700	0	0	0	13	08/25/2033	1
31402H VV 0	FNMA PASS TH #729728	5.500	06/25/2014	PAID ON PRINCIPAL		54,977	54,977	54,874	54,837	0	140	0	140	0	54,977	0	0	0	1,046	07/25/2033	1
31402J RE 9	FNMA PASS TH #730485	4.500	06/25/2014	PAID ON PRINCIPAL		13,348	13,348	12,228	12,485	0	863	0	863	0	13,348	0	0	0	250	08/25/2033	1
31402J 4W 4	FNMA PASS TH #730837	5.500	06/25/2014	PAID ON PRINCIPAL		20,506	20,506	20,467	20,456	0	49	0	49	0	20,506	0	0	0	470	07/25/2033	1
31402Q GH 8	FNMA PASS TH #734700	4.000	06/25/2014	PAID ON PRINCIPAL		53,451	53,451	51,714	52,748	0	703	0	703	0	53,451	0	0	0	883	09/25/2018	1
31402R U6 4	FNMA PASS TH #736005	4.000	06/25/2014	PAID ON PRINCIPAL		16,525	16,525	15,988	16,301	0	224	0	224	0	16,525	0	0	0	287	08/25/2018	1

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

QE05.9

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
31402V UR 9	FNMA PASS TH #739592 5.500		06/25/2014	PAID ON PRINCIPAL		362	362	362	361	0	1	0	1	0	362	0	0	0	8	09/25/2033	1
31402W NN 4	FNMA PASS TH #740297 5.500		06/25/2014	PAID ON PRINCIPAL		223,895	223,895	223,473	223,330	0	565	0	565	0	223,895	0	0	0	4,778	10/25/2033	1
31402W 3P 1	FNMA PASS TH #740706 4.500		06/25/2014	PAID ON PRINCIPAL		97,162	97,162	96,592	96,767	0	394	0	394	0	97,162	0	0	0	1,800	09/25/2018	1
31402W 3W 6	FNMA PASS TH #740713 4.500		06/25/2014	PAID ON PRINCIPAL		5,246	5,246	5,215	5,224	0	22	0	22	0	5,246	0	0	0	97	08/25/2018	1
31402W 4N 5	FNMA PASS TH #743729 4.500		06/25/2014	PAID ON PRINCIPAL		56,727	56,727	56,394	56,488	0	239	0	239	0	56,727	0	0	0	1,062	11/25/2018	1
31403A 2X 2	FNMA PASS TH #743390 4.500		06/25/2014	PAID ON PRINCIPAL		29,623	29,623	29,688	29,595	0	28	0	28	0	29,623	0	0	0	521	11/25/2018	1
31403B NN 9	FNMA PASS TH #743897 4.500		06/25/2014	PAID ON PRINCIPAL		48,384	48,384	48,101	48,177	0	207	0	207	0	48,384	0	0	0	822	11/25/2018	1
31403C WE 7	FNMA PASS TH #745045 4.500		06/25/2014	PAID ON PRINCIPAL		286,084	286,084	268,025	272,200	0	13,884	0	13,884	0	286,084	0	0	0	5,454	12/25/2034	1
31403L D5 7	FNMA PASS TH #751724 4.500		06/25/2014	PAID ON PRINCIPAL		51,474	51,474	51,172	51,256	0	218	0	218	0	51,474	0	0	0	965	11/25/2018	1
31403R CK 2	FNMA PASS TH #755274 4.500		06/25/2014	PAID ON PRINCIPAL		23,625	23,625	23,676	23,601	0	24	0	24	0	23,625	0	0	0	441	12/25/2018	1
31404J MA 0	FNMA PASS TH #769953 5.000		06/25/2014	PAID ON PRINCIPAL		3,458	3,458	3,456	3,453	0	6	0	6	0	3,458	0	0	0	77	03/25/2034	1
31404Y YE 6	FNMA PASS TH #782909 5.000		06/25/2014	PAID ON PRINCIPAL		62,452	62,452	59,963	60,578	0	1,873	0	1,873	0	62,452	0	0	0	1,332	06/25/2034	1
31406V 2P 0	FNMA PASS TH #821682 5.000		06/25/2014	PAID ON PRINCIPAL		107,836	107,836	106,857	107,012	0	824	0	824	0	107,836	0	0	0	2,229	06/25/2035	1
31410F V3 6	FNMA PASS TH #888134 5.000		06/25/2014	PAID ON PRINCIPAL		622,310	622,310	600,582	602,814	0	19,496	0	19,496	0	622,310	0	0	0	12,855	02/25/2037	1
31410K PV 0	FNMA PASS TH #889736 5.000		06/25/2014	PAID ON PRINCIPAL		74,153	74,153	69,762	70,145	0	4,008	0	4,008	0	74,153	0	0	0	1,590	12/25/2033	1
31359H WH 3	FNR 1994-79 Z CMO 7.000		06/25/2014	PAID ON PRINCIPAL		18,072	18,072	18,556	18,517	0	(446)	0	(446)	0	18,072	0	0	0	540	04/25/2024	1
31393T Z8 2	FNR 2003-106 C CMO 4.500		06/25/2014	PAID ON PRINCIPAL		205,330	205,330	194,422	201,224	0	4,105	0	4,105	0	205,330	0	0	0	3,818	11/25/2023	1
31393U TY 9	FNR 2003-134 ZA CMO 5.000		06/25/2014	PAID ON PRINCIPAL		3,086,923	3,086,923	2,907,663	3,018,317	0	68,605	0	68,605	0	3,086,923	0	0	0	64,409	12/25/2023	1
31393U Z6 3	FNR 2004-1 DY CMO 4.500		06/25/2014	PAID ON PRINCIPAL		444,194	444,194	414,627	433,858	0	10,336	0	10,336	0	444,194	0	0	0	8,130	02/25/2024	1
31393X PG 6	FNR 2004-16 LB CMO 4.500		06/25/2014	PAID ON PRINCIPAL		545,111	545,111	514,449	535,036	0	10,076	0	10,076	0	545,111	0	0	0	9,943	04/25/2024	1
31393R GG 9	FSPC T-56 A5 CMO 5.231		06/25/2014	PAID ON PRINCIPAL		141,978	141,978	138,030	138,602	0	3,376	0	3,376	0	141,978	0	0	0	3,113	05/25/2043	1
69573V AC 7	PWT L 4 CMO 8.950		06/01/2014	PAID ON PRINCIPAL		3,296	3,296	3,483	3,325	0	(30)	0	(30)	0	3,296	0	0	0	123	07/01/2018	1FE
3138NJ AA 6	FN FN0000 3.584		06/25/2014	PAID ON PRINCIPAL		20,196	20,196	19,445	19,595	0	601	0	601	0	20,196	0	0	0	304	09/25/2020	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						142,647,720	142,647,720	148,636,266	142,801,274	0	(153,553)	0	(153,553)	0	142,647,720	0	0	0	2,312,224	XXX	XXX
Bonds - Industrial and Miscellaneous																					
014477 AD 5	ALERIS INTERNATIONAL I 9.000		05/01/2014	WRITTEN OFF		0	2,295,000	230	230	0	0	0	0	0	230	0	(230)	(230)	0	12/15/2014	6
032355 A* 0	AMTRUST FINANCIAL CORP 11.780		06/26/2014	RECOVERABLE ON BONDS		591,580	591,580	0	0	0	0	0	0	0	0	591,580	591,580	0	0	10/20/2012	6*
03523T BP 2	ANHEUSER BUSCH INBEV W 2.500	R.	05/29/2014	WELLS FARGO SECURITIE		966,310	1,000,000	1,014,050	1,012,546	0	(572)	0	(572)	0	1,011,975	0	(45,665)	(45,665)	22,083	07/15/2022	1FE
03674P AF 0	ANTERO RESOURCES 7.250		05/23/2014	REDEEMED		2,423,906	2,272,000	2,294,720	2,291,408	0	(4,719)	0	(4,719)	0	2,286,689	0	137,217	137,217	133,606	08/01/2019	4FE
038521 F* 6	ARAMARK CORP EXT TLE 3.250		06/30/2014	PAID ON PRINCIPAL		4,142	4,142	4,135	4,135	0	7	0	7	0	4,142	0	0	0	47	09/07/2019	4FE
040555 CG 7	ARIZONA PUBLIC SERVICE 5.800		06/30/2014	MATURED		6,000,000	6,000,000	6,224,362	6,015,370	0	(15,370)	0	(15,370)	0	6,000,000	0	0	0	174,000	06/30/2014	1FE
05523U AG 5	BAE SYSTEMS HOLDINGS (4.950	R.	06/01/2014	MATURED		2,000,000	2,000,000	1,995,980	1,999,456	0	544	0	544	0	2,000,000	0	0	0	49,500	06/01/2014	2FE
060505 BM 5	BANK OF AMERICA CORP 5.375		06/15/2014	MATURED		2,000,000	2,000,000	1,978,820	1,998,648	0	1,352	0	1,352	0	2,000,000	0	0	0	53,750	06/15/2014	1FE
05531F AA 1	BB&T CORP 5.700		04/30/2014	MATURED		1,000,000	1,000,000	1,101,940	1,013,259	0	(13,259)	0	(13,259)	0	1,000,000	0	0	0	28,500	04/30/2014	1FE
055381 AS 6	BE AEROSPACE INC 5.250		04/25/2014	KEYBANC CAPITAL MARK		1,036,250	1,000,000	1,024,063	1,017,554	3,201	(917)	0	2,283	0	1,019,837	0	16,413	16,413	30,479	04/01/2022	3FE
90357# AW 6	BNSF RAILWAY CO SER A 5.510		04/01/2014	REDEEMED		74,197	74,197	74,197	74,197	0	0	0	0	0	74,197	0	0	0	2,044	04/01/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
90357# AX 4	BNSF RAILWAY CO SER B 5.510		04/01/2014	REDEEMED		115,500	115,500	115,500	115,500	0	0	0	0	0	115,500	0	0	0	3,182	04/01/2024	1.....
90357# AY 2	BNSF RAILWAY CO SER C 5.510		04/01/2014	REDEEMED		72,783	72,783	72,783	72,783	0	0	0	0	0	72,783	0	0	0	2,005	04/01/2024	1.....
90357# AZ 9	BNSF RAILWAY CO SER D 5.510		04/01/2014	REDEEMED		14,237	14,237	14,237	14,237	0	0	0	0	0	14,237	0	0	0	392	04/01/2024	1.....
90357# BA 3	BNSF RAILWAY CO SER E 5.510		04/01/2014	REDEEMED		3,972	3,972	3,972	3,972	0	0	0	0	0	3,972	0	0	0	109	04/01/2024	1.....
90357# BB 1	BNSF RAILWAY CO SER F 5.510		04/01/2014	REDEEMED		9,112	9,112	9,112	9,112	0	0	0	0	0	9,112	0	0	0	251	04/01/2024	1.....
05567Y AA 7	BNSF 2005-4 TRUST 4.967		04/01/2014	REDEEMED		213,289	213,289	214,512	214,385	0	(1,096)	0	(1,096)	0	213,289	0	0	0	5,297	04/01/2023	1FE.....
156700 AW 6	CENTURYLINK INC 5.625		04/25/2014	BAS-MERRILL LYNCH		263,125	250,000	250,000	250,000	0	0	0	0	0	250,000	0	13,125	13,125	8,164	04/01/2020	3FE.....
165167 BS 5	CHESAPEAKE ENERGY 6.500		04/15/2014	J P MORGAN CHASE SECU		842,813	750,000	710,625	732,534	0	1,280	0	1,280	0	733,813	0	108,999	108,999	33,313	08/15/2017	3FE.....
166751 AJ 6	CHEVRON CORP 4.950		05/14/2014	MESIROW FINANCIAL		1,145,720	1,000,000	1,184,075	1,139,135	0	(9,820)	0	(9,820)	0	1,129,315	0	16,405	16,405	35,200	03/03/2019	1FE.....
171798 AB 7	CIMAREX ENERGY 5.875		04/09/2014	KEYBANC CAPITAL MARK		1,092,500	1,000,000	1,072,500	1,061,499	0	(2,526)	0	(2,526)	0	1,058,973	0	33,528	33,528	26,601	05/01/2022	3FE.....
191216 AY 6	COCA-COLA CO 1.650		05/21/2014	FTN FINANCIAL		1,516,140	1,500,000	1,496,505	1,497,503	0	232	0	232	0	1,497,735	0	18,405	18,405	17,394	03/14/2018	1FE.....
20451N AD 3	COMPASS MINERALS 8.000		06/23/2014	REDEEMED		8,327,280	8,007,000	8,490,070	8,302,704	0	(90,519)	0	(90,519)	0	8,212,185	0	115,095	115,095	359,425	06/01/2019	3FE.....
205887 BE 1	CONAGRA FOODS 5.875		04/15/2014	MATURED		2,000,000	2,000,000	2,284,540	2,024,078	0	(24,078)	0	(24,078)	0	2,000,000	0	0	0	58,750	04/15/2014	2FE.....
20605P AD 3	CONCHO RESOURCES 5.500		05/13/2014	CREDIT AGRICOLE CIB		535,625	500,000	485,000	486,831	0	449	0	449	0	487,280	0	48,345	48,345	17,188	10/01/2022	3FE.....
221643 AF 6	COTT BEVERAGES 8.125		06/24/2014	TENDERED		5,123,150	5,000,000	5,258,750	5,134,719	0	(22,691)	0	(22,691)	0	5,112,028	0	11,122	11,122	480,642	09/01/2018	4FE.....
22818V AB 3	CROWN AMERICAS 6.250		05/21/2014	CREDIT SUISSE FIRST B		2,157,500	2,000,000	2,020,000	2,014,374	0	(1,086)	0	(1,086)	0	2,013,288	0	144,212	144,212	102,778	02/01/2021	3FE.....
228227 BA 1	CROWN CASTLE INTL CORP 7.125		05/02/2014	REDEEMED		1,067,818	1,000,000	995,000	996,573	0	291	0	291	0	996,864	0	70,954	70,954	35,823	11/01/2019	3FE.....
126650 BP 4	CVS LEASE PASS THRU CE 6.036		06/10/2014	REDEEMED		17,184	17,184	17,184	17,184	0	0	0	0	0	17,184	0	0	0	432	12/10/2028	2FE.....
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		06/10/2014	REDEEMED		12,625	12,625	14,551	14,356	0	(1,730)	0	(1,730)	0	12,625	0	0	0	366	01/10/2030	2FE.....
126650 BS 8	CVS LEASE PASS THRU CE 7.507		06/10/2014	REDEEMED		31,474	31,474	31,474	31,474	0	0	0	0	0	31,474	0	0	0	985	01/10/2032	2FE.....
126650 BV 1	CVS LEASE PASS THRU CE 5.773		06/10/2014	REDEEMED		39,239	39,239	40,201	40,176	0	(937)	0	(937)	0	39,239	0	0	0	944	01/10/2033	2FE.....
126650 BY 5	CVS LEASE PASS THRU CE 5.926		06/10/2014	REDEEMED		31,705	31,705	31,705	31,705	0	0	0	0	0	31,705	0	0	0	783	01/10/2034	2FE.....
23918K D* 6	DAVITA INC TLB 4.500		06/13/2014	PAID ON PRINCIPAL		4,837,500	4,837,500	4,875,047	4,856,432	0	(18,932)	0	(18,932)	0	4,837,500	0	0	0	99,169	10/20/2016	3.....
08917@ AA 1	DEL MONTE TLB1L (BIG H 3.500		06/30/2014	PAID ON PRINCIPAL		20,002	20,002	20,048	20,048	0	(46)	0	(46)	0	20,002	0	0	0	245	03/08/2020	4FE.....
25470X AH 8	DISH DBS CORP 4.625		05/29/2014	BAS-MERRILL LYNCH		1,063,750	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	63,750	63,750	40,854	07/15/2017	3FE.....
25470X AP 0	DISH DBS CORP 4.250		05/20/2014	BAS-MERRILL LYNCH		1,046,250	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	46,250	46,250	27,389	04/01/2018	3FE.....
28336L BM 0	EL PASO CORP 6.875		06/15/2014	MATURED		470,000	470,000	379,440	460,005	0	9,995	0	9,995	0	470,000	0	0	0	16,156	06/15/2014	3FE.....
29335* AA 3	ENHANCED CAPITAL PARTN 7.060		05/15/2014	REDEEMED		6,550	6,550	6,550	6,550	0	0	0	0	0	6,550	0	0	0	6,244	03/01/2019	1.....
346091 AZ 4	FOREST OIL 7.250		06/16/2014	VARIOUS		1,458,500	1,461,000	1,071,836	1,200,724	0	16,206	0	16,206	0	1,216,930	0	241,570	241,570	53,131	06/15/2019	5FE.....
36962G 6S 8	GENERAL ELECTRIC CAPIT 3.100		05/23/2014	MORGAN STANLEY		995,340	1,000,000	998,120	998,277	0	53	0	53	0	998,329	0	(2,989)	(2,989)	27,556	01/09/2023	1FE.....
36962G 6W 9	GENERAL ELECTRIC CAPIT 1.625		05/14/2014	BAS-MERRILL LYNCH		502,190	500,000	498,545	498,749	0	110	0	110	0	498,859	0	3,331	3,331	5,123	04/02/2018	1FE.....
370334 BL 7	GENERAL MILLS INC 1.550		05/16/2014	MATURED		1,250,000	1,250,000	1,257,581	1,251,091	0	(1,091)	0	(1,091)	0	1,250,000	0	0	0	9,688	05/16/2014	2FE.....
377372 AA 5	GLAXOSMITHKLINE 4.375	R..	04/15/2014	MATURED		2,000,000	2,000,000	1,945,220	1,997,693	0	2,307	0	2,307	0	2,000,000	0	0	0	43,750	04/15/2014	1FE.....
382388 AS 5	GOODRICH (BF) CO 6.290		04/01/2014	REDEEMED		1,121,787	1,000,000	1,060,500	1,024,330	0	(2,396)	0	(2,396)	0	1,021,935	0	99,853	99,853	47,175	07/01/2016	1FE.....
418056 AR 8	HASBRO INC 6.125		05/15/2014	MATURED		1,000,000	1,000,000	1,081,650	1,006,942	0	(6,942)	0	(6,942)	0	1,000,000	0	0	0	30,625	05/15/2014	2FE.....
404119 BF 5	HCA INC 8.500		04/02/2014	REDEEMED		1,635,926	1,565,000	1,514,216	1,532,343	0	1,484	0	1,484	0	1,533,827	0	102,099	102,099	61,709	04/15/2019	3FE.....

QE05.10

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	For 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)	
428236 AV 5	HEWLETT-PACKARD CO 4.750		06/02/2014	MATURED		1,115,000	1,115,000	1,126,034	1,116,223	0	(1,223)	0	(1,223)	0	1,115,000	0	0	0	26,481	06/02/2014	2FE	
459200 HE 4	IBM CORP 1.875		05/20/2014	CITIGROUP GLOBAL MARK		1,001,180	1,000,000	998,500	998,822	0	.88	0	.88	0	998,911	0	2,269	2,269	9,792	05/15/2019	1FE	
452308 AH 2	ILLINOIS TOOL WORKS 5.150		04/01/2014	MATURED		1,600,000	1,600,000	1,621,360	1,600,967	0	(967)	0	(967)	0	1,600,000	0	0	0	41,200	04/01/2014	1FE	
460146 CA 9	INTERNATIONAL PAPER CO 9.950		06/17/2014	TENDERED		3,916,375	3,277,000	4,190,730	3,980,584	0	(69,261)	0	(69,261)	0	3,911,323	0	5,052	5,052	230,742	06/15/2018	2FE	
460146 CD 3	INTERNATIONAL PAPER CO 9.375		06/17/2014	TENDERED		1,291,220	1,000,000	1,292,390	1,193,607	0	(14,678)	0	(14,678)	0	1,178,929	0	112,291	112,291	85,469	05/15/2019	2FE	
460377 AB 0	INTERNATIONAL STEEL 6.500	R	04/15/2014	MATURED		1,000,000	1,000,000	1,042,580	1,002,141	0	(2,141)	0	(2,141)	0	1,000,000	0	0	0	32,500	04/15/2014	3FE	
44565# AE 1	JB HUNT TRANSPORT 6.080		04/01/2014	REDEEMED		2,544,088	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	44,088	44,088	103,444	07/26/2014	2	
708160 BQ 8	JC PENNEY CORP 7.950		06/05/2014	BARCLAYS CAPITAL INC.		1,002,500	1,000,000	1,130,130	875,000	175,532	(6,303)	0	169,229	0	1,044,229	0	(41,729)	(41,729)	54,988	04/01/2017	5FE	
24422E SB 6	JOHN DEERE CAPITAL COR 1.300		05/28/2014	BB&T CAPITAL MARKETS		497,160	500,000	498,845	499,021	0	.95	0	.95	0	499,116	0	(1,956)	(1,956)	4,694	03/12/2018	1FE	
513075 AY 7	LAMAR MEDIA CORP 7.875		04/21/2014	REDEEMED		2,078,760	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	78,760	78,760	81,375	04/15/2018	4FE	
524908 CM 0	LEHMAN BROTHERS HOLDIN 7.875		04/03/2014	PAID ON PRINCIPAL		64,134	64,134	8,017	5,761	0	58,373	0	58,373	0	64,134	0	0	0	0	08/15/2010	6	
52517P D5 7	LEHMAN BROTHERS HOLDIN 5.000		04/03/2014	PAID ON PRINCIPAL		64,256	64,256	6,104	0	5,764	58,492	0	64,256	0	64,256	0	0	0	0	0	01/14/2011	6*
52517P G9 6	LEHMAN BROTHERS HOLDIN 5.750		04/03/2014	PAID ON PRINCIPAL		130,282	130,282	16,285	11,668	0	118,613	0	118,613	0	130,282	0	0	0	0	0	04/25/2011	6
52517P R6 0	LEHMAN BROTHERS HOLDIN 5.250		04/03/2014	PAID ON PRINCIPAL		64,079	64,079	8,010	0	5,739	58,340	0	64,079	0	64,079	0	0	0	0	0	02/06/2012	6*
52517P SC 6	LEHMAN BROTHERS HOLDIN 6.625		04/03/2014	PAID ON PRINCIPAL		321,923	321,923	40,240	28,508	0	293,414	0	293,414	0	321,923	0	0	0	0	0	01/18/2012	6
52517P VV 0	LEHMAN BROTHERS HOLDIN 4.800		04/03/2014	PAID ON PRINCIPAL		130,525	130,525	16,316	11,703	0	118,822	0	118,822	0	130,525	0	0	0	0	0	03/13/2014	6
559080 AA 4	MAGELLAN MIDSTREAM PAR 6.450		06/01/2014	MATURED		2,000,000	2,000,000	2,037,400	2,002,161	0	(2,161)	0	(2,161)	0	2,000,000	0	0	0	64,500	06/01/2014	2FE	
564563 AB 0	MANTECH INTERNATIONAL 7.250		04/15/2014	REDEEMED		10,466,125	10,100,000	10,228,750	10,163,490	0	(6,161)	0	(6,161)	0	10,157,328	0	308,797	308,797	366,125	04/15/2018	3FE	
594918 AB 0	MICROSOFT CORP 2.950		06/01/2014	MATURED		1,000,000	1,000,000	1,023,770	1,002,299	0	(2,299)	0	(2,299)	0	1,000,000	0	0	0	14,750	06/01/2014	1FE	
594918 AL 8	MICROSOFT CORP 4.000		05/30/2014	CITIGROUP GLOBAL MARK		1,104,390	1,000,000	1,091,240	1,085,646	0	(4,694)	0	(4,694)	0	1,080,952	0	23,438	23,438	32,889	02/08/2021	1FE	
63615# AD 3	NATIONAL FOOTBALL LEAG 5.600		04/15/2014	REDEEMED		153,011	153,011	153,011	153,011	0	0	0	0	0	153,011	0	0	0	4,284	03/31/2024	1	
63615# AG 6	NATIONAL FOOTBALL LEAG 5.600		04/15/2014	REDEEMED		91,807	91,807	91,807	91,807	0	0	0	0	0	91,807	0	0	0	2,571	03/31/2024	1	
674215 AC 2	OASIS PETROLEUM 7.250		06/16/2014	BAS-MERRILL LYNCH		2,132,500	2,000,000	2,166,250	2,125,717	0	(22,696)	0	(22,696)	0	2,103,021	0	29,479	29,479	128,083	02/01/2019	4FE	
74340X AJ 0	PROLOGIS LP 5.625		06/16/2014	REDEEMED		1,115,543	1,000,000	995,920	998,513	0	229	0	229	0	998,742	0	116,801	116,801	32,969	11/15/2016	2FE	
75281A AQ 2	RANGE RESOURCES 5.000		06/10/2014	VARIOUS		2,100,000	2,000,000	2,040,000	1,960,000	77,502	(1,780)	0	75,722	0	2,035,722	0	64,278	64,278	71,111	03/15/2023	3FE	
76169# AE 3	REYES HOLDINGS LLC 7.050		04/30/2014	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	35,250	04/30/2017	3	
843830 AD 2	SOUTHERN STAR CENTRAL 6.750		06/16/2014	TENDERED		1,946,600	2,000,000	1,981,660	1,988,325	0	1,256	0	1,256	0	1,989,581	0	(42,981)	(42,981)	166,875	03/01/2016	3FE	
852061 AD 2	SPRINT NEXTEL CORP 6.000		04/15/2014	BAS-MERRILL LYNCH		1,093,750	1,000,000	777,500	903,662	0	8,835	0	8,835	0	912,497	0	181,253	181,253	23,333	12/01/2016	4FE	
784635 AP 9	SPX CORP 6.875		04/08/2014	CANTOR FITZGERALD		4,545,000	4,000,000	4,225,000	4,139,850	0	(9,608)	0	(9,608)	0	4,130,242	0	414,758	414,758	168,056	09/01/2017	3FE	
857555 AP 1	STATER BROTHERS HOLDIN 7.750		06/11/2014	REDEEMED		790,000	790,000	726,100	773,664	0	5,352	0	5,352	0	779,016	0	10,984	10,984	40,136	04/15/2015	4FE	
857555 AR 7	STATER BROTHERS HOLDIN 7.375		06/11/2014	REDEEMED		5,276,550	5,000,000	5,063,125	5,035,362	0	(4,916)	0	(4,916)	0	5,030,446	0	246,104	246,104	211,007	11/15/2018	4FE	
87612E AZ 9	TARGET CORP 2.900		05/14/2014	ROYAL BANK OF SCOTLAN		1,000,050	1,000,000	997,020	997,502	0	.91	0	.91	0	997,593	0	2,457	2,457	24,489	01/15/2022	1FE	
880779 AX 1	TEREX CORP 6.500		03/31/2014	BAS-MERRILL LYNCH		0	0	0	0	0	0	0	0	0	0	0	0	0	16,431	04/01/2020	4FE	
88732J AR 9	TIME WARNER CABLE 7.500		04/01/2014	MATURED		1,000,000	1,000,000	995,340	999,373	0	.627	0	.627	0	1,000,000	0	0	0	37,500	04/01/2014	2FE	
890027 A* 6	TOMKINS LLC TERM A-2 L 3.750		05/23/2014	PAID ON PRINCIPAL		1,421,846	1,421,846	1,420,068	1,421,295	0	.551	0	.551	0	1,421,846	0	0	0	21,301	09/29/2015	3FE	

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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)
890027 A@ 4	TOMKINS LLC TERM B-2 L 3.750		06/30/2014	PAID ON PRINCIPAL		80,331	80,331	80,600	80,415	77	(161)	0	(84)	0	80,331	0	0	0	1,259	09/29/2016	3FE
893647 AP 2	TRANSDIGM INC 7.750		06/04/2014	TENDERED		5,233,450	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	233,450	233,450	331,910	12/15/2018	5FE
89469A AA 2	TREEHOUSE FOODS 7.750		04/10/2014	REDEEMED		2,077,500	2,000,000	2,135,000	2,067,171	0	(8,021)	0	(8,021)	0	2,059,151	0	18,349	18,349	94,292	03/01/2018	3FE
913017 BR 9	UNITED TECHNOLOGIES CO 4.500		04/16/2014	CITIGROUP GLOBAL MARK		557,490	500,000	556,430	542,286	0	(1,877)	0	(1,877)	0	540,409	0	17,081	17,081	11,688	04/15/2020	1FE
92343V AV 6	VERIZON COMMUNICATIONS 6.350		05/13/2014	GOLDMAN SACHS & CO		1,187,150	1,000,000	1,233,890	1,181,040	0	(12,113)	0	(12,113)	0	1,168,927	0	18,223	18,223	39,688	04/01/2019	2FE
92553P AE 2	VIACOM INC 4.375		04/03/2014	REDEEMED		3,053,187	3,000,000	2,995,730	2,999,182	0	276	0	276	0	2,999,458	0	53,729	53,729	72,188	09/15/2014	2FE
931142 CQ 4	WAL-MART STORES 3.200		05/15/2014	MATURED		1,000,000	1,000,000	1,004,910	1,000,362	0	(362)	0	(362)	0	1,000,000	0	0	0	16,000	05/15/2014	1FE
25468P CA 2	WALT DISNEY COMPANY 6.200		06/20/2014	MATURED		1,000,000	1,000,000	1,150,690	1,016,376	0	(16,376)	0	(16,376)	0	1,000,000	0	0	0	31,000	06/20/2014	1FE
25468P CS 3	WALT DISNEY COMPANY 1.125		05/27/2014	WELLS FARGO SECURITIE		1,006,830	1,000,000	990,400	993,930	0	789	0	789	0	994,719	0	12,111	12,111	8,906	02/15/2017	1FE
96332H CB 3	WHIRLPOOL CORP 8.600		05/01/2014	MATURED		1,250,000	1,250,000	1,249,375	1,249,451	0	549	0	549	0	1,250,000	0	0	0	53,750	05/01/2014	2FE
976656 CA 4	WISCONSIN ELECTRIC POW 6.000		04/01/2014	MATURED		1,000,000	1,000,000	1,131,980	1,012,342	0	(12,342)	0	(12,342)	0	1,000,000	0	0	0	30,000	04/01/2014	1FE
984121 BY 8	XEROX CORP 8.250		05/15/2014	MATURED		1,000,000	1,000,000	1,169,070	1,015,256	0	(15,256)	0	(15,256)	0	1,000,000	0	0	0	41,250	05/15/2014	2FE
06366R HA 6	BANK OF MONTREAL 1.400	A..	05/13/2014	SCOTIA CAPITAL		1,000,900	1,000,000	998,460	998,847	0	114	0	114	0	998,960	0	1,940	1,940	9,528	09/11/2017	1FE
66977W AN 9	NOVA CHEMICALS (144A) 5.250	A..	06/20/2014	MORGAN STANLEY		1,095,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	95,000	95,000	47,396	08/01/2023	3FE
73755L AE 7	POTASH CORP 5.250	A..	04/07/2014	REDEEMED		2,009,940	2,000,000	2,124,430	2,014,171	0	(10,224)	0	(10,224)	0	2,003,947	0	5,993	5,993	41,417	05/15/2014	1FE
92658T AM 0	VIDEOTRON LTEE 9.125	A..	04/24/2014	REDEEMED		857,309	832,000	860,451	844,476	0	(1,807)	0	(1,807)	0	842,669	0	14,640	14,640	27,205	04/15/2018	3FE
067316 AA 7	BACARDI LTD (144A) 7.450	F..	04/01/2014	MATURED		1,200,000	1,200,000	1,390,068	1,215,893	0	(15,893)	0	(15,893)	0	1,200,000	0	0	0	44,700	04/01/2014	2FE
G07980 AH 1	BARCLAYS BANK PLC PERP 562	F..	06/02/2014	IMPERIAL CAPITAL		2,021,250	3,000,000	1,050,000	1,050,000	0	0	0	0	0	1,050,000	0	971,250	971,250	13,078	02/28/2049	2FE
05565Q BL 1	BP CAPITAL PLC 3.625	F..	05/08/2014	MATURED		2,000,000	2,000,000	2,034,810	2,003,119	0	(3,119)	0	(3,119)	0	2,000,000	0	0	0	36,250	05/08/2014	1FE
20272B AF 1	COMMONWEALTH BANK OF A 3.625	F..	06/25/2014	MATURED		2,000,000	2,000,000	1,995,920	1,999,552	0	448	0	448	0	2,000,000	0	0	0	36,250	06/25/2014	1FE
G55356 AG 7	LLOYDS BANK PERPETUAL 625	F..	05/08/2014	IMPERIAL CAPITAL		1,350,000	2,000,000	600,000	600,000	0	0	0	0	0	600,000	0	750,000	750,000	4,878	06/21/2049	2FE
83238P AA 2	SMITHS GROUP PLC (144A) 6.050	F..	05/15/2014	MATURED		2,000,000	2,000,000	2,037,940	2,004,257	0	(4,257)	0	(4,257)	0	2,000,000	0	0	0	60,500	05/15/2014	2FE
87927V AW 8	TELECOM ITALIA 6.175	F..	06/18/2014	MATURED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	61,750	06/18/2014	3FE
961214 BW 2	WESTPAC BANKING CORP 1.125	F..	05/20/2014	BARCLAYS CAPITAL INC		2,019,800	2,000,000	1,994,300	1,996,879	0	704	0	704	0	1,997,583	0	22,217	22,217	14,875	09/25/2015	1FE
04542B MS 8	ABFC 2005-AQ1 A4 5.010		06/25/2014	PAID ON PRINCIPAL		213,388	213,388	208,053	202,298	0	11,089	0	11,089	0	213,388	0	0	0	4,400	06/25/2035	1FM
007036 QM 1	ARMT 2005-8 4A21 CMO 4.886		06/25/2014	PAID ON PRINCIPAL		226,568	226,568	205,954	189,480	0	37,088	0	37,088	0	226,568	0	0	0	4,789	07/25/2035	1FM
00213F AY 5	ASG 2011-3 A70 CMO (14) 2.395		06/28/2014	PAID ON PRINCIPAL		296,535	296,535	289,307	290,292	0	6,243	0	6,243	0	296,535	0	0	0	3,408	12/28/2035	1FM
07386H SW 2	BALTA 2005-4 22A2 CMO 2.916		06/25/2014	PAID ON PRINCIPAL		21,093	21,093	11,179	8,570	0	12,523	0	12,523	0	21,093	0	0	0	264	05/25/2035	1FM
0536L AA 3	BCAP 2011-RR8 1A1 CMO 3.111		06/26/2014	PAID ON PRINCIPAL		249,422	249,422	236,639	237,391	0	12,031	0	12,031	0	249,422	0	0	0	3,097	07/26/2036	1FM
06050H D3 9	BOAMS 2003-B 2A2 CMO 6.575		06/25/2014	PAID ON PRINCIPAL		331	331	319	306	0	25	0	25	0	331	0	0	0	.5	03/25/2033	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.719		06/25/2014	PAID ON PRINCIPAL		13,765	13,765	13,358	13,270	0	495	0	495	0	13,765	0	0	0	192	05/25/2033	1FM
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		06/25/2014	PAID ON PRINCIPAL		58,970	58,970	57,581	58,036	0	934	0	934	0	58,970	0	0	0	1,190	09/25/2018	1FM
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.167		06/25/2014	PAID ON PRINCIPAL		374,922	374,922	349,243	342,546	0	32,376	0	32,376	0	374,922	0	0	0	8,480	07/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 2.759		06/25/2014	PAID ON PRINCIPAL		46,322	46,322	44,150	29,972	0	16,350	0	16,350	0	46,322	0	0	0	544	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 2.759		06/25/2014	WRITTEN OFF		0	542	517	351	0	38	0	38	0	389	0	(389)	(389)	.7	11/25/2035	1FM
05949C MD 5	BOAMS 2005-10 2A1 CMO 5.250		06/25/2014	PAID ON PRINCIPAL		78,554	78,554	78,216	78,248	0	306	0	306	0	78,554	0	0	0	1,718	11/25/2020	2FM

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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)
05949C FG 6	BOAMS 2005-7 2A1 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		120,888	120,888	121,020	120,557	0	331	0	331	0	120,888	0	0	0	2,890	07/25/2020	1FM
05949C JX 5	BOAMS 2005-9 3A1 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		134,378	134,378	133,448	133,760	0	618	0	618	0	134,378	0	0	0	2,766	10/25/2020	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		06/25/2014	PAID ON PRINCIPAL		170,992	170,992	158,167	145,374	0	25,618	0	25,618	0	170,992	0	0	0	4,025	03/25/2037	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		06/25/2014	WRITTEN OFF		0	53,466	49,456	45,456	0	253	0	253	0	45,709	0	(45,709)	(45,709)	1,459	03/25/2037	1FM
07384M F8 0	BSARM 2004-1 11A1 CMO 2.813		06/25/2014	PAID ON PRINCIPAL		13,872	13,872	11,349	11,066	0	2,806	0	2,806	0	13,872	0	0	0	152	04/25/2034	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 2.514		06/25/2014	PAID ON PRINCIPAL		55,566	55,566	34,451	28,958	0	26,608	0	26,608	0	55,566	0	0	0	606	02/25/2036	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 2.514		06/25/2014	WRITTEN OFF		0	25,644	15,900	13,364	0	545	0	545	0	13,909	0	(13,909)	(13,909)	245	02/25/2036	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 5.061		06/25/2014	PAID ON PRINCIPAL		211,580	211,580	152,337	116,441	0	95,139	0	95,139	0	211,580	0	0	0	4,914	06/25/2047	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 5.061		06/25/2014	WRITTEN OFF		0	12,269	8,834	6,752	0	830	0	830	0	7,582	0	(7,582)	(7,582)	246	06/25/2047	1FM
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		06/30/2014	PAID ON PRINCIPAL		46,830	46,830	46,412	46,493	0	337	0	337	0	46,830	0	0	0	1,065	11/25/2033	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 4.731		06/25/2014	PAID ON PRINCIPAL		148,490	148,490	127,247	126,239	0	22,251	0	22,251	0	148,490	0	0	0	2,820	01/25/2036	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 4.731		06/25/2014	WRITTEN OFF		0	8,442	7,234	7,177	0	(106)	0	(106)	0	7,071	0	(7,071)	(7,071)	193	01/25/2036	1FM
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		37,661	37,661	37,474	37,500	(0)	161	0	161	0	37,661	0	0	0	785	08/25/2035	1FM
172973 4J 5	CMSI 2005-8 2A3 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		54,106	54,106	48,425	42,812	0	11,294	0	11,294	0	54,106	0	0	0	1,209	11/25/2020	1FM
17310B AD 6	CMSI 2006-3 1A4 CMO 6.000		06/25/2014	PAID ON PRINCIPAL		255,052	255,052	232,705	231,416	0	23,636	0	23,636	0	255,052	0	0	0	6,510	06/25/2036	1FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000		06/25/2014	PAID ON PRINCIPAL		797,210	797,210	713,503	687,133	0	110,076	0	110,076	0	797,210	0	0	0	22,084	06/25/2037	1FM
17312D AA 6	CMSI 2007-8 1A1 CMO 6.000		06/25/2014	PAID ON PRINCIPAL		81,255	81,255	54,441	36,734	0	44,521	0	44,521	0	81,255	0	0	0	2,266	09/25/2037	1FM
12628K AA 0	CSAB 2006-3 A1A CMO 6.000		06/25/2014	PAID ON PRINCIPAL		13,775	13,775	9,535	5,708	0	8,067	0	8,067	0	13,775	0	0	0	338	11/26/2036	1FM
22540V 6Q 0	CSFB 2002-19 2M1 CMO 7.000		06/25/2014	PAID ON PRINCIPAL		6,160	6,160	4,577	4,520	0	1,640	0	1,640	0	6,160	0	0	0	143	06/25/2032	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		06/25/2014	PAID ON PRINCIPAL		50,084	50,084	51,930	52,376	0	(2,293)	0	(2,293)	0	50,084	0	0	0	1,282	12/25/2033	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		28,655	28,655	28,575	28,555	0	100	0	100	0	28,655	0	0	0	597	02/25/2020	1FM
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		94,530	94,530	81,296	80,793	0	13,737	0	13,737	0	94,530	0	0	0	1,712	08/25/2020	1FM
225458 G3 6	CSFB 2005-7 4A1 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		222,592	222,592	222,800	221,836	0	756	0	756	0	222,592	0	0	0	4,213	08/25/2020	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		06/25/2014	PAID ON PRINCIPAL		122,330	122,330	99,591	100,468	0	21,861	0	21,861	0	122,330	0	0	0	3,003	02/25/2037	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		06/25/2014	WRITTEN OFF		0	60,207	49,016	49,448	0	(566)	0	(566)	0	48,881	0	(48,881)	(48,881)	1,683	02/25/2037	1FM
12647M BW 4	CSMC 2013-6 2A3 CMO 3.500		06/25/2014	PAID ON PRINCIPAL		35,672	35,672	35,020	35,052	0	620	0	620	0	35,672	0	0	0	524	07/25/2043	1FE
02149D AD 1	CWALT 2006-HY13 2A1 CM 5.079		06/25/2014	PAID ON PRINCIPAL		335,221	335,221	289,645	233,091	0	102,131	0	102,131	0	335,221	0	0	0	5,928	01/25/2037	1FM
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		06/25/2014	PAID ON PRINCIPAL		288,638	288,638	204,255	206,143	0	82,495	0	82,495	0	288,638	0	0	0	6,644	03/25/2036	1FM
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		06/25/2014	WRITTEN OFF		0	114,732	81,190	81,941	0	1,671	0	1,671	0	83,612	0	(83,612)	(83,612)	2,722	03/25/2036	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		06/25/2014	PAID ON PRINCIPAL		178,059	178,059	146,409	137,536	0	40,523	0	40,523	0	178,059	0	0	0	4,178	04/25/2036	1FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		114,786	114,786	109,904	114,402	0	384	0	384	0	114,786	0	0	0	2,394	06/25/2018	1FM
12669E HN 9	CWHL 2003-27 A1 CMO 2.596		06/25/2014	PAID ON PRINCIPAL		58,794	58,794	56,201	55,353	0	3,440	0	3,440	0	58,794	0	0	0	6,679	06/25/2033	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500		06/25/2014	PAID ON PRINCIPAL		357,195	357,195	313,104	289,518	0	67,676	0	67,676	0	357,195	0	0	0	8,515	09/25/2035	1FM
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		06/25/2014	PAID ON PRINCIPAL		27,369	27,369	27,211	24,573	0	2,796	0	2,796	0	27,369	0	0	0	637	09/25/2035	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		06/25/2014	PAID ON PRINCIPAL		58,624	58,624	52,469	48,037	0	10,588	0	10,588	0	58,624	0	0	0	1,445	12/25/2036	1FM
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		06/25/2014	PAID ON PRINCIPAL		102,379	102,379	88,255	84,471	0	17,908	0	17,908	0	102,379	0	0	0	2,764	03/25/2036	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		06/25/2014	WRITTEN OFF		0	17,203	14,830	14,194	0	(236)	0	(236)	0	13,958	0	(13,958)	(13,958)	503	03/25/2036	1FM
126671 PV 2	CWL 2002-S1 A5 6.460		06/25/2014	PAID ON PRINCIPAL		4,431	4,431	4,655	4,425	0	6	0	6	0	4,431	0	0	0	97	11/25/2016	1FM
126671 RX 6	CWL 2002-S3 M1 4.800		04/25/2014	PAID ON PRINCIPAL		1,271	1,271	1,276	1,267	18	(14)	0	4	0	1,271	0	0	0	5	05/25/2032	1FM
126671 RX 6	CWL 2002-S3 M1 4.800		06/25/2014	WRITTEN OFF		0	9,777	9,819	9,743	142	219	0	361	0	10,104	0	(10,104)	(10,104)	39	05/25/2032	1FM
126673 TD 4	CWL 2004-S1 A3 5.115		06/25/2014	PAID ON PRINCIPAL		208,733	208,733	189,947	197,129	0	11,605	0	11,605	0	208,733	0	0	0	4,434	02/25/2035	1FM
12668T AB 0	CWL 2007-BC1 2A1 .210		06/25/2014	PAID ON PRINCIPAL		744,221	744,221	644,786	583,954	0	160,267	0	160,267	0	744,221	0	0	0	1,312	05/25/2037	1FM
12668T AB 0	CWL 2007-BC1 2A1 .210		05/27/2014	WRITTEN OFF		0	2,011	1,743	1,578	0	(1,415)	0	(1,415)	0	163	0	(163)	(163)	2	05/25/2037	1FM
294751 DC 3	EQABS 2003-4 AF6 5.333		06/25/2014	PAID ON PRINCIPAL		209,963	209,963	209,963	209,351	0	612	0	612	0	209,963	0	0	0	4,543	10/25/2034	1FM
29977K AA 1	EVER 2013-2 A (CMO) 3.000		06/25/2014	PAID ON PRINCIPAL		99,212	99,212	98,404	98,417	0	795	0	795	0	99,212	0	0	0	1,240	06/25/2043	1FM
32029A AE 7	FFML 2006-FF18 A2D .362		06/25/2014	PAID ON PRINCIPAL		222,483	222,483	101,147	102,424	0	120,059	0	120,059	0	222,483	0	0	0	329	12/25/2037	1FM
32051D L3 4	FHASI 2003-8 2AI CMO 4.500		06/25/2014	PAID ON PRINCIPAL		58,121	58,121	56,886	57,510	0	611	0	611	0	58,121	0	0	0	1,091	09/25/2018	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		06/25/2014	PAID ON PRINCIPAL		36,478	36,478	26,310	5,869	0	30,609	0	30,609	0	36,478	0	0	0	912	04/25/2036	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		05/25/2014	WRITTEN OFF		0	2,575	1,857	414	0	58	0	58	0	472	0	(472)	(472)	58	04/25/2036	1FM
36186M AC 5	GMACM 2007-HE3 2A1 6.856		06/25/2014	PAID ON PRINCIPAL		566,494	566,494	485,774	407,977	0	158,517	0	158,517	0	566,494	0	0	0	18,048	09/25/2037	1FM
36228F YS 9	GSAMP 2003-SEA2 A1 (AM 4.421		06/25/2014	PAID ON PRINCIPAL		141,604	141,604	122,488	124,739	0	16,865	0	16,865	0	141,604	0	0	0	2,758	07/25/2033	1FM
36242D HQ 9	GSAMP 2004-AHL M1 1.127		06/25/2014	PAID ON PRINCIPAL		194,369	194,369	147,842	154,241	0	40,127	0	40,127	0	194,369	0	0	0	889	07/25/2034	1FM
36242D JW 4	GSMPS 2004-4 2A1 CMO 3.291		06/25/2014	PAID ON PRINCIPAL		96,598	96,598	93,459	92,061	0	4,537	0	4,537	0	96,598	0	0	0	1,320	06/25/2034	1FM
362341 LS 6	GSMPS 2005-RP3 2A1 CMO 3.051		06/25/2014	PAID ON PRINCIPAL		331,463	331,463	313,232	308,581	0	22,881	0	22,881	0	331,463	0	0	0	4,197	09/25/2035	1FM
36242D XY 4	GSR 2005-2F 1A1 CMO 5.500		06/25/2014	PAID ON PRINCIPAL		261,121	261,121	257,205	244,545	0	16,576	0	16,576	0	261,121	0	0	0	6,218	03/25/2035	1FM
36242D 6C 2	GSR 2005-5F 2A8 CMO 5.500		06/25/2014	PAID ON PRINCIPAL		1,156,838	1,156,838	1,107,311	1,095,116	0	61,722	0	61,722	0	1,156,838	0	0	0	26,372	06/25/2035	1FM
36297X AF 0	GSR 2006-5F 2A5 CMO 6.000		06/25/2014	PAID ON PRINCIPAL		669,523	669,523	638,678	624,608	0	44,915	0	44,915	0	669,523	0	0	0	14,691	05/25/2036	1FM
456652 AA 4	IMJA 2007-A1 A1 CMO 6.000		06/25/2014	PAID ON PRINCIPAL		110,648	110,648	91,285	77,697	0	32,951	0	32,951	0	110,648	0	0	0	3,141	08/25/2037	1FM
456652 AA 4	IMJA 2007-A1 A1 CMO 6.000		04/25/2014	WRITTEN OFF		0	6,959	5,741	4,887	0	(350)	0	(350)	0	4,537	0	(4,537)	(4,537)	139	08/25/2037	1FM
47232F AC 1	JMAC 2010-R1 2A1 (144A .315		06/26/2014	PAID ON PRINCIPAL		652,319	652,319	587,087	569,354	0	82,966	0	82,966	0	652,319	0	0	0	898	11/26/2036	1FM
466247 LU 5	JPMMT 2005-A1 4A1 (CMO 2.810		06/25/2014	PAID ON PRINCIPAL		740,362	740,362	757,020	742,135	0	(1,773)	0	(1,773)	0	740,362	0	0	0	8,681	02/25/2035	1FM
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.106		06/25/2014	PAID ON PRINCIPAL		276,839	276,839	255,775	250,366	0	26,473	0	26,473	0	276,839	0	0	0	5,839	11/25/2035	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 2.496		06/25/2014	PAID ON PRINCIPAL		60,209	60,209	42,796	41,233	(0)	18,976	0	18,976	0	60,209	0	0	0	703	08/25/2036	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 2.496		06/25/2014	WRITTEN OFF		0	11,344	8,063	7,768	0	123	0	123	0	7,891	0	(7,891)	(7,891)	112	08/25/2036	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 2.626		06/25/2014	PAID ON PRINCIPAL		22,527	22,527	19,018	13,301	0	9,226	0	9,226	0	22,527	0	0	0	223	11/25/2036	1FM
46628Y AA 8	JPMMT 2006-S2 1A1 CMO 5.500		06/25/2014	PAID ON PRINCIPAL		396,236	396,236	352,228	348,767	0	47,469	0	47,469	0	396,236	0	0	0	9,981	07/25/2036	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 4.793		06/25/2014	PAID ON PRINCIPAL		16,674	16,674	16,275	13,375	0	3,299	0	3,299	0	16,674	0	0	0	332	04/25/2037	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 4.827		04/25/2014	WRITTEN OFF		0	4,819	4,704	3,866	0	123	0	123	0	3,989	0	(3,989)	(3,989)	79	04/25/2037	1FM
46640B AC 8	JPMMT 2013-2 A2 (CMO) 3.500		06/25/2014	PAID ON PRINCIPAL		258,054	258,054	261,320	261,231	0	(3,176)	0	(3,176)	0	258,054	0	0	0	3,740	05/25/2043	1FM
55265K NU 9	MASTR 2002-8 1A11 CMO 5.500		06/25/2014	PAID ON PRINCIPAL		12,099	12,099	12,226	12,056	0	43	0	43	0	12,099	0	0	0	271	12/25/2017	1FM
55265K Y2 9	MASTR 2003-11 3A2 CMO 4.500		06/25/2014	PAID ON PRINCIPAL		19,959	19,959	19,622	19,815	0	144	0	144	0	19,959	0	0	0	369	12/25/2018	1FM
55265K RX 9	MASTR 2003-2 2A10 CMO 4.500		06/25/2014	PAID ON PRINCIPAL		59,589	59,589	59,086	59,353	0	236	0	236	0	59,589	0	0	0	1,066	03/25/2018	1FM

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55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		9,639	9,639	9,589	9,600	0	39	0	39	0	9,639	0	0	0	213	10/25/2018	1FM
59020U S3 0	MLMI 2005-HE2 A2C 520		05/27/2014	PAID ON PRINCIPAL		902,684	902,684	514,530	689,939	0	212,745	0	212,745	0	902,684	0	0	0	1,774	09/25/2036	1FM
61758M AA 5	MSRR 2009-R2 1A1A (CMO) 6.000		06/26/2014	PAID ON PRINCIPAL		380,639	380,639	383,256	370,320	0	10,319	0	10,319	0	380,639	0	0	0	10,103	04/26/2036	1FM
69121P DE 0	OWNIT 2006-2 A2B 5.632		06/25/2014	PAID ON PRINCIPAL		143,597	143,597	121,250	94,847	0	48,750	0	48,750	0	143,597	0	0	0	2,448	01/25/2037	1FM
69337V AA 8	PHHMC 2007-6 A1 CMO 5.623		06/18/2014	PAID ON PRINCIPAL		545,770	545,770	567,942	563,812	7,420	(25,462)	0	(18,042)	0	545,770	0	0	0	13,508	12/18/2037	1FM
73316P EL 0	POPLR 2005-B M1 632		06/25/2014	PAID ON PRINCIPAL		460,115	460,115	433,227	449,215	0	10,900	0	10,900	0	460,115	0	0	0	1,289	08/25/2035	1FM
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		40,647	40,647	40,533	40,512	0	135	0	135	0	40,647	0	0	0	963	10/25/2020	1FM
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250		06/25/2014	PAID ON PRINCIPAL		171,286	171,286	171,460	171,068	0	218	0	218	0	171,286	0	0	0	4,036	10/25/2020	1FM
760985 YV 7	RAMP 2003-RZ4 A7 4.790		06/25/2014	PAID ON PRINCIPAL		42,652	42,652	42,648	42,534	0	118	0	118	0	42,652	0	0	0	841	06/25/2033	1FM
76110W LL 8	RASC 2001-KS2 A15 7.514		06/25/2014	PAID ON PRINCIPAL		3,346	3,346	3,115	2,996	0	350	0	350	0	3,346	0	0	0	110	06/25/2031	1FM
75406V AC 7	RASC 2006-KS5 A3 312		06/25/2014	PAID ON PRINCIPAL		741,454	741,454	519,017	580,476	0	160,978	0	160,978	0	741,454	0	0	0	984	07/25/2036	1FM
45660N PZ 2	RAST 2003-A5 A1 CMO 5.500		06/25/2014	PAID ON PRINCIPAL		241,580	241,580	229,399	229,399	0	12,180	0	12,180	0	241,580	0	0	0	6,308	06/25/2033	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		06/25/2014	PAID ON PRINCIPAL		69,269	69,269	61,753	59,364	0	9,905	0	9,905	0	69,269	0	0	0	1,754	07/25/2036	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		04/25/2014	WRITTEN OFF		0	1,184	1,055	1,014	0	9	0	9	0	1,023	0	(1,023)	(1,023)	24	07/25/2036	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		06/25/2014	PAID ON PRINCIPAL		269,494	269,494	255,598	219,489	0	50,004	0	50,004	0	269,494	0	0	0	6,822	01/25/2037	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		06/25/2014	WRITTEN OFF		0	48,220	45,733	39,273	0	320	0	320	0	39,592	0	(39,592)	(39,592)	1,099	01/25/2037	1FM
76110V EU 8	RFMS2 2000-H14 A17 (AM) 7.980		06/25/2014	PAID ON PRINCIPAL		2,960	2,960	3,167	2,948	0	12	0	12	0	2,960	0	0	0	125	09/25/2030	1FM
76110V EU 8	RFMS2 2000-H14 A17 (AM) 8.480		05/25/2014	PAID ON PRINCIPAL		7,501	7,501	8,026	7,472	0	29	0	29	0	7,501	0	0	0	233	09/25/2030	1FM
76110V KS 6	RFMS2 2002-HS3 1A6 (FG) 4.480		06/25/2014	PAID ON PRINCIPAL		19,147	19,147	19,110	19,135	0	12	0	12	0	19,147	0	0	0	362	08/25/2017	1FM
81744Q AA 1	SEMT 2011-2 A1 CMO 3.900		06/25/2014	PAID ON PRINCIPAL		185,708	185,708	186,056	185,662	(0)	46	0	46	0	185,708	0	0	0	3,161	09/25/2041	1FM
81744U AB 0	SEMT 2012-2 A2 3.500		06/25/2014	PAID ON PRINCIPAL		276,788	276,788	283,841	278,070	3,700	(4,983)	0	(1,282)	0	276,788	0	0	0	4,317	03/25/2042	1FM
81745F AA 4	SEMT 2012-3 A1 CMO 3.500		06/25/2014	PAID ON PRINCIPAL		167,135	167,135	171,836	162,913	8,650	(4,428)	0	4,222	0	167,135	0	0	0	2,377	07/25/2042	1FM
81744V AA 0	SEMT 2012-4 A1 CMO 3.500		06/25/2014	PAID ON PRINCIPAL		136,366	136,366	142,396	134,558	7,625	(5,817)	0	1,808	0	136,366	0	0	0	2,027	09/25/2042	1FM
81745A AB 3	SEMT 2013-5 A2 CMO (14) 3.000		06/25/2014	PAID ON PRINCIPAL		174,529	174,529	172,837	172,741	0	1,787	0	1,787	0	174,529	0	0	0	2,039	05/25/2043	1FM
81745B AB 1	SEMT 2013-6 A2 CMO 3.000		06/25/2014	PAID ON PRINCIPAL		120,919	120,919	122,893	122,699	0	(1,780)	0	(1,780)	0	120,919	0	0	0	1,605	05/25/2043	1FM
81745C AB 9	SEMT 2013-7 A2 (CMO) 3.000		06/25/2014	PAID ON PRINCIPAL		112,624	112,624	110,110	110,082	(0)	2,542	0	2,542	0	112,624	0	0	0	1,440	06/25/2043	1FM
81745N AR 0	SEMT 2014-1 2A5 CMO (1) 4.000		06/25/2014	PAID ON PRINCIPAL		607,988	607,988	615,872	615,872	0	(7,885)	0	(7,885)	0	607,988	0	0	0	4,242	04/25/2044	1FE
83611M NF 1	SVHE 2006-2 A4 422		06/25/2014	PAID ON PRINCIPAL		107,580	107,580	73,692	87,877	0	19,703	0	19,703	0	107,580	0	0	0	230	03/25/2036	1FM
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		23,541	23,541	23,847	23,470	0	71	0	71	0	23,541	0	0	0	498	03/25/2018	1FM
929227 ZC 3	WAMU 2002-AR18 A CMO 2.497		06/25/2014	PAID ON PRINCIPAL		3,428	3,428	3,117	3,100	0	328	0	328	0	3,428	0	0	0	38	01/25/2033	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.142		06/25/2014	PAID ON PRINCIPAL		4,907	4,907	4,429	4,405	0	501	0	501	0	4,907	0	0	0	50	03/25/2033	1FM
92922F HL 5	WAMU 2003-S12 1A1 CMO 4.500		06/25/2014	PAID ON PRINCIPAL		84,359	84,359	82,329	83,427	0	932	0	932	0	84,359	0	0	0	1,633	11/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		06/25/2014	PAID ON PRINCIPAL		26,598	26,598	26,680	26,514	0	84	0	84	0	26,598	0	0	0	496	07/25/2018	1FM
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500		06/25/2014	PAID ON PRINCIPAL		12,155	12,155	11,935	12,051	0	104	0	104	0	12,155	0	0	0	226	08/25/2018	1FM
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		68,943	68,943	69,374	68,756	0	187	0	187	0	68,943	0	0	0	1,438	09/25/2018	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 2.382		06/25/2014	PAID ON PRINCIPAL		18,478	18,478	11,387	6,698	0	11,780	0	11,780	0	18,478	0	0	0	191	10/25/2036	1FM

QE05.15

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)
93363N AD 7	WAMU 2006-AR12 1A4 CMO 2.382		06/25/2014	WRITTEN OFF		0	964	594	349	0	46	0	46	0	395	0	(395)	(395)	11	10/25/2036	1FM
94983F AA 8	WFMBS 2006-1 A1 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		108,962	108,962	106,765	106,512	(0)	2,449	0	2,449	0	108,962	0	0	0	2,363	09/25/2020	1FM
94984A AS 9	WFMBS 2006-6 1A17 CMO 5.750		06/25/2014	PAID ON PRINCIPAL		1,001,538	1,001,538	943,528	916,602	(0)	84,937	0	84,937	0	1,001,538	0	0	0	23,691	05/25/2036	1FM
94980S AD 7	WFMBS 2006-9 1A4 CMO 6.000		06/25/2014	PAID ON PRINCIPAL		1,266,386	1,266,386	1,208,531	1,193,368	0	73,018	0	73,018	0	1,266,386	0	0	0	30,120	07/25/2036	1FM
94985R AR 3	WFMBS 2007-4 A16 CMO 5.500		06/25/2014	PAID ON PRINCIPAL		132,543	132,543	121,981	115,570	0	16,973	0	16,973	0	132,543	0	0	0	2,941	04/25/2037	1FM
94985R AR 3	WFMBS 2007-4 A16 CMO 5.500		06/25/2014	WRITTEN OFF		0	13,460	12,387	11,736	0	(313)	0	(313)	0	11,423	0	(11,423)	(11,423)	299	04/25/2037	1FM
92977Y BQ 3	WMLT 2005-B 3A1 CMO 2.621		06/20/2014	PAID ON PRINCIPAL		167,672	167,672	131,623	97,956	0	69,716	0	69,716	0	167,672	0	0	0	1,636	10/20/2035	1FM
23305X AA 9	DBUBS 2011-LC2A A1 (14 3.527		06/10/2014	PAID ON PRINCIPAL		53,156	53,156	53,685	53,520	0	(364)	0	(364)	0	53,156	0	0	0	787	01/10/2021	1FM
36828Q MC 7	GECMC 2005-C2 A4 4.978		06/10/2014	PAID ON PRINCIPAL		62,755	62,755	45,811	58,610	0	4,145	0	4,145	0	62,755	0	0	0	1,295	05/10/2043	1FM
46625Y DD 2	JPMCC 2004-CB X A5 4.654		06/12/2014	PAID ON PRINCIPAL		1,638,653	1,638,653	1,670,402	1,639,314	0	(661)	0	(661)	0	1,638,653	0	0	0	34,273	01/12/2037	1FM
03064V AA 6	AMCAR 2014-2 A1 .210		06/16/2014	TRAVELERS MMLP		11,000,000	11,000,000	11,000,000	11,000,000	0	(1)	0	(1)	0	10,999,999	0	1	1	257	06/08/2015	1
14313R AA 1	CARMX 2014-2 A1 .190		05/21/2014	TRAVELERS MMLP		34,000,000	34,000,000	34,000,000	34,000,000	0	(0)	0	(0)	0	34,000,000	0	0	0	1,256	05/15/2015	1
22237S AC 1	CPMH 2007-1 A3 (144A) 5.593		06/15/2014	PAID ON PRINCIPAL		322,899	322,899	330,568	327,008	0	(4,109)	0	(4,109)	0	322,899	0	0	0	7,470	07/15/2037	5AM
13056W AA 3	CRART 2014-1 A1 .250		04/15/2014	PAID ON PRINCIPAL		2,336,712	2,336,712	2,336,712	2,336,712	0	0	0	0	0	2,336,712	0	0	0	308	04/15/2015	1FE
13056W AA 3	CRART 2014-1 A1 .250		04/18/2014	TRAVELERS MMLP		8,963,288	8,963,288	8,963,288	8,963,288	0	(4)	0	(4)	0	8,963,284	0	4	4	1,369	04/15/2015	1FE
13056X AA 1	CRART 2014-2 A1 .220		06/16/2014	TRAVELERS MMLP		7,750,000	7,750,000	7,750,000	7,750,000	0	4	0	4	0	7,750,004	0	(4)	(4)	189	06/15/2015	1
32058F AA 8	FIAOT 2014-1A A1 (144A) .280		04/18/2014	TRAVELERS MMLP		15,675,000	15,675,000	15,675,000	15,675,000	0	11	0	11	0	15,675,011	0	(11)	(11)	1,097	04/15/2015	1
31679K AA 8	FITAT 2014-2 A1 .190		06/16/2014	TRAVELERS MMLP		26,000,000	26,000,000	26,000,000	26,000,000	0	(0)	0	(0)	0	26,000,000	0	0	0	686	06/15/2015	1
39350S F5 6	GT 1998-4 A6 6.530		06/01/2014	PAID ON PRINCIPAL		64,078	64,078	66,040	64,102	443	(468)	0	(24)	0	64,078	0	0	0	1,739	04/01/2030	4AM
43813J AA 3	HAROT 2014-1 A1 .190		04/07/2014	TRAVELERS MMLP		17,736,417	17,736,417	17,736,417	17,736,417	0	(12)	0	(12)	0	17,736,405	0	12	12	3,651	03/23/2015	1FE
44890U AA 2	HART 2014-B A1 .180		05/21/2014	TRAVELERS MMLP		16,000,000	16,000,000	16,000,000	16,000,000	0	(3)	0	(3)	0	15,999,997	0	3	3	560	05/15/2015	1
41284A AA 6	HDMOT 2014-1 A1 .200		04/18/2014	TRAVELERS MMLP		31,650,000	31,650,000	31,650,000	31,650,000	0	(1)	0	(1)	0	31,649,999	0	1	1	352	04/15/2015	1
50116P AA 8	KCOT 2014-1A A1 (144A) .220		05/15/2014	PAID ON PRINCIPAL		1,966,911	1,966,911	1,966,911	1,966,911	0	0	0	0	0	1,966,911	0	0	0	264	05/15/2015	1
50116P AA 8	KCOT 2014-1A A1 (144A) .220		05/21/2014	TRAVELERS MMLP		8,283,089	8,283,089	8,283,089	8,283,089	0	10	0	10	0	8,283,099	0	(10)	(10)	1,417	05/15/2015	1
525170 BD 7	LMH 1998-1 2A1 6.545		06/15/2014	PAID ON PRINCIPAL		269,237	269,237	257,715	219,392	0	49,845	0	49,845	0	269,237	0	0	0	7,294	07/15/2028	6FE
525170 BD 7	LMH 1998-1 2A1 6.545		06/15/2014	WRITTEN OFF		0	4,020	3,848	3,276	0	28	0	28	0	3,304	0	(3,304)	(3,304)	111	07/15/2028	6FE
55314Y AA 8	MMCA 2014-A A1 (144A) .250		05/15/2014	PAID ON PRINCIPAL		5,942,892	5,942,892	5,942,892	5,942,892	0	0	0	0	0	5,942,892	0	0	0	908	05/15/2015	1
55314Y AA 8	MMCA 2014-A A1 (144A) .250		05/21/2014	TRAVELERS MMLP		19,057,108	19,057,108	19,057,108	19,057,108	0	9	0	9	0	19,057,117	0	(9)	(9)	3,706	05/15/2015	1
65106M AA 5	NCIT 2011-MH1 A (144A) 2.450		05/10/2014	VARIOUS		2,408,115	2,408,115	2,407,807	2,406,691	0	116	0	116	0	2,406,807	0	1,308	1,308	24,194	12/10/2033	1FE
68619A BJ 5	ORGN 2005-A A3 4.970		06/15/2014	PAID ON PRINCIPAL		116,396	116,396	94,702	114,451	0	1,945	0	1,945	0	116,396	0	0	0	2,393	10/15/2021	1FE
80283W AA 7	SDART 2014-2 A1 .250		05/15/2014	PAID ON PRINCIPAL		2,378,663	2,378,663	2,378,663	2,378,663	0	0	0	0	0	2,378,663	0	0	0	363	05/15/2015	1
80283W AA 7	SDART 2014-2 A1 .250		05/21/2014	TRAVELERS MMLP		14,621,337	14,621,337	14,621,337	14,621,337	0	8	0	8	0	14,621,345	0	(8)	(8)	2,843	05/15/2015	1
98158L AA 5	WOART 2014-A A1 .200		05/15/2014	PAID ON PRINCIPAL		6,287,444	6,287,444	6,287,444	6,287,444	0	0	0	0	0	6,287,444	0	0	0	768	05/15/2015	1
98158L AA 5	WOART 2014-A A1 .200		05/21/2014	TRAVELERS MMLP		21,712,556	21,712,556	21,712,556	21,712,556	0	(66)	0	(66)	0	21,712,490	0	66	66	3,378	05/15/2015	1
3899999	Total Bonds - Industrial and Miscellaneous					429,784,444	429,087,805	424,305,705	421,322,846	295,815	2,866,943	0	3,162,758	0	424,485,604	0	5,298,840	5,298,840	5,914,304	XXX	XXX
8399997	Total Bonds - Part 4					723,824,239	723,029,750	733,451,030	716,495,370	295,815	1,736,045	0	2,031,859	0	718,527,229	0	5,297,010	5,297,010	11,369,559	XXX	XXX

QE05.16

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
8399999. Total Bonds						723,824,239	723,029,750	733,451,030	716,495,370	295,815	1,736,045	0	2,031,859	0	718,527,229	0	5,297,010	5,297,010	11,369,559	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
218681	10 4		06/06/2014	RBC CAPITAL MARKETS	86.000	7,641	XXX	0	6,530	(6,530)	0	0	(6,530)	0	0	0	7,641	7,641	38	XXX	L
67020Y	10 0		06/23/2014	CITIGROUP GLOBAL MKTS	22,080.000	431,515	XXX	335,616	335,616	0	0	0	0	0	335,616	0	95,899	95,899	0	XXX	L
68234X	10 2		06/16/2014	CITIGROUP GLOBAL MKTS	4,308.000	107,319	XXX	107,123	0	0	0	0	0	0	107,123	0	197	197	0	XXX	L
737010	10 8		06/18/2014	VARIOUS	1,782.000	53,145	XXX	52,729	0	0	6,576	(6,576)	0	0	46,154	0	6,991	6,991	0	XXX	L
73754Y	10 0		04/08/2014	CITIGROUP GLOBAL MKTS	25,634.000	469,617	XXX	466,231	0	0	0	0	0	0	466,231	0	3,386	3,386	0	XXX	L
99C001	18 9		05/08/2014	TRANSFERRED TO BOND	0.000	22,043	XXX	22,043	0	22,043	0	0	22,043	0	22,043	0	0	0	0	XXX	U
9099999. Total Common Stocks - Industrial and Miscellaneous						1,091,280	XXX	983,742	342,146	15,513	0	6,576	8,937	0	977,167	0	114,114	114,114	38	XXX	XXX
9799997. Total Common Stocks - Part 4						1,091,280	XXX	983,742	342,146	15,513	0	6,576	8,937	0	977,167	0	114,114	114,114	38	XXX	XXX
9799999. Total Common Stocks						1,091,280	XXX	983,742	342,146	15,513	0	6,576	8,937	0	977,167	0	114,114	114,114	38	XXX	XXX
9899999. Total Preferred and Common Stocks						1,091,280	XXX	983,742	342,146	15,513	0	6,576	8,937	0	977,167	0	114,114	114,114	38	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						724,915,519	XXX	734,434,772	716,837,516	311,328	1,736,045	6,576	2,040,796	0	719,504,396	0	5,411,124	5,411,124	11,369,597	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....1.

QE05.17

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

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

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

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

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

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

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

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

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

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
U.S. Government - Issuer Obligations						
	REPO - BARC A TREASURY.....		1.....	31,690,558	31,690,558	07/01/2014...
	REPO - DAIWA A TREASURY.....		1.....	31,690,558	31,690,558	07/01/2014...
	REPO - DEUTSCHE A TREASURY.....		1.....	31,690,558	31,690,558	07/01/2014...
	REPO - NOMURA A TREASURY.....		1.....	237,129	237,129	07/01/2014...
0199999.	U.S. Government - Issuer Obligations.....			95,308,803	95,308,803	...XXX.....
0599999.	Total - U.S. Government.....			95,308,803	95,308,803	...XXX.....
6199999.	Total - Issuer Obligations.....			95,308,803	95,308,803	...XXX.....
6599999.	Subtotal - Bonds.....			95,308,803	95,308,803	...XXX.....
9999999.	Totals.....			95,308,803	95,308,803	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....45,955,593 Book/Adjusted Carrying Value \$.....45,955,593
- Average balance for the year to date: Fair Value \$.....66,810,272 Book/Adjusted Carrying Value \$.....66,810,272
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....95,308,803 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.....	Charlotte,NC.....	.....0.000	.....0	.....0	.....1,194,894	.....1,022,275	.....1,450,280	XXX..
Bank of America, N.A.....	Hartford,CT.....	.....0.000	.....0	.....0	.....(5,978,431)	.....(4,492,623)	.....(4,304,588)	XXX..
Bank of America, N.A. - Canada Branch.....	Toronto,ON.....	.....0.000	.....0	.....0	.....0	.....(61)	.....0	XXX..
Bank of America, N.A. - CA.....	San Francisco,CA.....	.....0.000	.....0	.....0	.....2,000,000	.....2,000,000	.....2,000,000	XXX..
Bank of America, N.A. - IL.....	Chicago,IL.....	.....0.000	.....0	.....0	.....0	.....0	.....1,000	XXX..
Bank of America, N.A. - NC.....	Charlotte,NC.....	.....0.000	.....0	.....0	.....7,010,948	.....6,364,236	.....22,525,243	XXX..
Bank of America, N.A. - TX.....	Dallas,TX.....	.....0.000	.....0	.....0	.....(10,256,613)	.....(11,493,689)	.....(11,275,289)	XXX..
Bank of New York.....	New York,NY.....	.....0.000	.....0	.....0	.....1,866,785	.....1,985,625	.....1,991,412	XXX..
Bank of New York Mellon.....	New York,NY.....	.....0.000	.....0	.....0	.....5,780	.....(75,029)	.....5,000	XXX..
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....(540,469,546)	.....(534,943,273)	.....(581,140,394)	XXX..
Citibank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....9,048	.....9,619	.....9,375	XXX..
Citibank, N.A. - NY.....	New York,NY.....	.....0.000	.....0	.....0	.....7,188,816	.....7,309,898	.....9,223,486	XXX..
First National Bank of Anchorage.....	Anchorage,AK.....	.....0.000	.....0	.....0	.....25,000	.....25,000	.....25,000	XXX..
HSBC.....	Miami,FL.....	.....0.000	.....0	.....0	.....1,004,474	.....730,173	.....737,075	XXX..
JP Morgan Chase Bank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....32,467,793	.....19,107,223	.....799,525	XXX..
JP Morgan Chase Bank, N.A. - IL.....	Chicago,IL.....	.....0.000	.....0	.....0	.....3,885,879	.....2,128,948	.....2,270,964	XXX..
JP Morgan Chase Bank, NA - TX.....	Houston,TX.....	.....0.000	.....0	.....0	.....996,872	.....996,872	.....996,872	XXX..
The Bank of New York Mellon.....	Pittsburgh,PA.....	.....0.000	.....0	.....0	.....5,000	.....5,000	.....5,000	XXX..
The Northern Trust Company.....	Chicago,IL.....	.....0.000	.....0	.....0	.....236,124	.....276,568	.....139,493	XXX..
US Bank Corp.....	Minneapolis,MN.....	.....0.000	.....0	.....0	.....242,802	.....152,989	.....264,208	XXX..
US Bank Corp.....	St. Paul,MN.....	.....0.000	.....0	.....0	.....71,540	.....75,118	.....63,285	XXX..
Wachovia Bank, N.A.....	Jacksonville,FL.....	.....0.000	.....0	.....0	.....9,009,546	.....9,010,074	.....9,006,346	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....0	.....0	.....(489,483,289)	.....(499,805,056)	.....(545,206,708)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....0	.....0	.....(489,483,289)	.....(499,805,056)	.....(545,206,708)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....0	.....0	.....(489,483,289)	.....(499,805,056)	.....(545,206,708)	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	(460)	0	0	60,340
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	(84)	0	0	74,453
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	(4,418)	0	0	387,335
11. Georgia.....GA	0	0	0	0	119	0	0	378,177
12. Hawaii.....HI	0	0	0	0	(47)	0	0	4,558
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	138	0	0	59,335
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	4	0	0	809
21. Maryland.....MD	0	0	0	0	(30)	0	0	11,706
22. Massachusetts.....MA	0	0	0	0	26	0	0	86,478
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	252	0	0	143,805
25. Mississippi.....MS	0	0	0	0	0	0	1	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	214	0	0	86,555
30. New Hampshire.....NH	0	0	0	0	42	0	0	6,016
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	238	0	0	126,302
33. New York.....NY	0	0	0	0	122,973	741,584	2	1,202,504
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	256	0	0	50,275
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	206	0	0	33,452
39. Pennsylvania.....PA	0	0	65,000	3	100,000	190,000	12	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	189	0	0	32,446
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	223	0	0	111,812
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	109	0	0	19,951
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	65,000	3	219,949	931,584	15	2,876,310

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	407	0	0	138,852
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	146	0	0	63,120
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	147	0	0	103,296
18. Kentucky.....KY	0	0	0	0	0	100	1	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	49	0	0	19,730
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	100	1	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	749	200	2	324,997

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	(50)	0	0	6,556
2. Alaska.....AK	0	0	0	0	17	0	0	9,688
3. Arizona.....AZ	0	0	0	0	28	0	0	9,494
4. Arkansas.....AR	0	0	0	0	(413)	0	0	34,856
5. California.....CA	0	0	0	0	1,134	0	0	185,135
6. Colorado.....CO	0	0	0	0	793	0	0	177,570
7. Connecticut.....CT	0	0	0	0	(473)	0	0	421,901
8. Delaware.....DE	0	0	0	0	14	0	0	10,335
9. District of Columbia.....DC	0	0	0	0	12	0	0	9,819
10. Florida.....FL	0	0	0	0	(563)	0	0	49,345
11. Georgia.....GA	0	0	0	0	770	0	0	2,444,040
12. Hawaii.....HI	0	0	0	0	(11)	0	0	1,028
13. Idaho.....ID	0	0	0	0	98	0	0	23,113
14. Illinois.....IL	0	0	0	0	1,140	0	0	288,504
15. Indiana.....IN	0	0	0	1	(74,933)	0	0	28,911
16. Iowa.....IA	0	0	0	0	211	0	0	48,640
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	(444)	0	0	68,171
19. Louisiana.....LA	0	0	0	0	1,333	0	0	292,433
20. Maine.....ME	0	0	0	0	26	0	0	5,717
21. Maryland.....MD	0	0	0	0	(100)	0	0	38,321
22. Massachusetts.....MA	0	0	0	0	86	0	0	289,513
23. Michigan.....MI	0	0	0	0	1,448	0	0	297,057
24. Minnesota.....MN	0	0	0	0	181	0	0	103,282
25. Mississippi.....MS	0	0	0	0	223	0	0	22,015
26. Missouri.....MO	0	0	0	0	137	0	0	100,085
27. Montana.....MT	0	0	0	0	129	97,500	1	30,892
28. Nebraska.....NE	0	0	0	0	50	0	0	13,963
29. Nevada.....NV	0	0	0	0	52	0	0	21,002
30. New Hampshire.....NH	0	0	0	0	176	0	0	25,157
31. New Jersey.....NJ	0	0	0	0	(583)	0	0	190,788
32. New Mexico.....NM	0	0	0	0	205	0	0	108,460
33. New York.....NY	0	0	0	1	142,053	0	0	1,389,099
34. North Carolina.....NC	0	0	0	0	200	0	0	74,193
35. North Dakota.....ND	0	0	0	0	(14)	0	0	11,267
36. Ohio.....OH	0	0	0	0	1,670	0	0	327,729
37. Oklahoma.....OK	0	0	0	0	104	0	0	42,516
38. Oregon.....OR	0	0	0	0	214	0	0	34,678
39. Pennsylvania.....PA	0	0	0	0	(807)	0	0	385,619
40. Rhode Island.....RI	0	0	0	0	(679)	0	0	16,062
41. South Carolina.....SC	0	0	0	0	215	0	0	41,466
42. South Dakota.....SD	0	0	0	0	16	0	0	66,468
43. Tennessee.....TN	0	0	0	0	341	0	0	133,850
44. Texas.....TX	0	0	0	0	5,082	0	0	527,935
45. Utah.....UT	0	0	0	0	258	0	0	44,441
46. Vermont.....VT	0	0	0	0	90	0	0	75,293
47. Virginia.....VA	0	0	0	0	32	0	0	16,119
48. Washington.....WA	0	0	0	0	1,434	0	0	295,923
49. West Virginia.....WV	0	0	0	0	3,227	0	0	216,758
50. Wisconsin.....WI	0	0	0	0	415	0	0	75,967
51. Wyoming.....WY	0	0	0	0	57	0	0	15,250
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	2	84,602	97,500	1	9,146,424

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.....25658

Company Name: THE TRAVELERS INDEMNITY COMPANY

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

1. Monoline Policies

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

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [X] No []
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [X] No []
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
 - 2.31 Amount quantified: \$.....205,486
 - 2.32 Amount estimated using reasonable assumptions: \$.....0
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: \$.....50,000