



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

OFFICERS

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 Renée Helou Davis.

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

Subscribed and sworn to before me this

21st day of October, 2014
Notary Public
My Commission Expires September 30, 2017



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

THE TRAVELERS INDEMNITY COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	11,620,678,278	0	11,620,678,278	12,598,941,655
2. Stocks:				
2.1 Preferred stocks.....	58,264,388	0	58,264,388	56,553,036
2.2 Common stocks.....	3,745,128,481	6,139,816	3,738,988,665	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).....	230,390,199	0	230,390,199	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 (\$.....(409,651,459)), cash equivalents (\$.....0) and short-term investments (\$.....909,429,810).....	499,778,351	0	499,778,351	3,652,929
6. Contract loans (including \$.....0 premium notes).....	2,585,471	2,585,471	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	982,233,087	251,198,161	731,034,925	601,946,233
9. Receivables for securities.....	116,698	0	116,698	231,282
10. Securities lending reinvested collateral assets.....	154,575,222	0	154,575,222	49,353,210
11. Aggregate write-ins for invested assets.....	(3,475,869)	0	(3,475,869)	(3,475,972)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	17,290,274,305	259,923,448	17,030,350,856	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.....	127,402,242	0	127,402,242	148,579,773
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	446,709,948	39,679,488	407,030,460	354,064,992
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....20,757,968 earned but unbilled premiums).....	998,828,078	4,668,229	994,159,849	933,467,795
15.3 Accrued retrospective premiums.....	21,280,695	543,303	20,737,392	22,161,051
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	1,323,563,140	0	1,323,563,140	1,314,052,474
16.2 Funds held by or deposited with reinsured companies.....	1,484,920	0	1,484,920	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.....	0	0	0	13,006,323
18.2 Net deferred tax asset.....	770,891,507	302,487,921	468,403,586	488,853,692
19. Guaranty funds receivable or on deposit.....	1,023,230	0	1,023,230	1,571,149
20. Electronic data processing equipment and software.....	43,079,577	0	43,079,577	52,220,039
21. Furniture and equipment, including health care delivery assets (\$.....0).....	151,321,582	151,321,582	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.....	1,241,547,449	876,666,623	364,880,826	332,077,798
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	22,417,406,673	1,635,290,594	20,782,116,079	20,662,613,986
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	22,417,406,673	1,635,290,594	20,782,116,079	20,662,613,986

DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(3,475,869)	0	(3,475,869)	(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).....	(3,475,869)	0	(3,475,869)	(3,475,972)
2501. COLI supplemental benefits trust.....	131,727,267	0	131,727,267	140,705,362
2502. Suspense, undistributed payments.....	73,863,159	0	73,863,159	37,598,357
2503. Other assets St. Paul.....	51,107,859	0	51,107,859	48,749,351
2598. Summary of remaining write-ins for Line 25 from overflow page.....	984,849,165	876,666,623	108,182,542	105,024,728
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,241,547,449	876,666,623	364,880,826	332,077,798

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,160,614,643).....	6,847,334,897	6,927,362,737
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,022,537,274	1,077,656,012
3. Loss adjustment expenses.....	1,660,330,292	1,525,340,357
4. Commissions payable, contingent commissions and other similar charges.....	121,599,559	142,036,106
5. Other expenses (excluding taxes, licenses and fees).....	134,063,996	141,989,673
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	69,273,813	82,503,827
7.1 Current federal and foreign income taxes (including \$.....6,075,406 on realized capital gains (losses)).....	13,135,796	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 \$.....7,822,354,964 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.....	2,162,203,897	2,077,407,720
10. Advance premium.....	82,861,318	75,805,142
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	10,921,358	10,941,679
12. Ceded reinsurance premiums payable (net of ceding commissions).....	89,180,842	73,402,689
13. Funds held by company under reinsurance treaties.....	132,639,854	134,213,303
14. Amounts withheld or retained by company for account of others.....	1,071,118,858	1,087,967,623
15. Remittances and items not allocated.....	318,057,508	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.....	127,549,509	136,729,170
20. Derivatives.....	0	0
21. Payable for securities.....	13,775,013	0
22. Payable for securities lending.....	154,575,222	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.....	71,823,623	63,505,889
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	14,222,788,511	13,956,488,515
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	14,222,788,511	13,956,488,515
29. Aggregate write-ins for special surplus funds.....	20,522,421	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).....	2,293,859,527	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).....	6,559,327,568	6,706,125,470
38. Totals (Page 2, Line 28, Col. 3).....	20,782,116,079	20,662,613,986

DETAILS OF WRITE-INS

2501. Escheat liability.....	92,383,693	86,370,985
2502. Retroactive reinsurance reserve assumed.....	521,162	523,977
2503. Other statutory provisions.....	208,173	208,173
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(21,289,405)	(23,597,246)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	71,823,623	63,505,889
2901. Special surplus from retroactive reinsurance.....	20,522,421	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).....	20,522,421	22,748,125
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

THE TRAVELERS INDEMNITY COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....1,354,634,758).....	1,252,865,219	1,199,958,727	1,615,841,660
1.2 Assumed..... (written \$.....15,133,299,391).....	14,867,178,409	14,958,094,342	19,987,431,233
1.3 Ceded..... (written \$.....12,929,081,151).....	12,647,574,111	12,488,068,098	16,969,700,119
1.4 Net..... (written \$.....3,558,852,998).....	3,472,469,517	3,669,984,971	4,633,572,774
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,841,449,249):			
2.1 Direct.....	673,588,049	381,121,543	503,148,949
2.2 Assumed.....	6,817,849,830	7,752,572,566	10,076,770,831
2.3 Ceded.....	5,869,331,250	6,316,442,230	8,315,772,746
2.4 Net.....	1,622,106,629	1,817,251,879	2,264,147,033
3. Loss adjustment expenses incurred.....	537,116,954	439,140,549	556,063,789
4. Other underwriting expenses incurred.....	1,056,080,642	1,129,426,861	1,418,717,956
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	3,215,304,225	3,385,819,289	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).....	257,165,292	284,165,682	394,643,996
INVESTMENT INCOME			
9. Net investment income earned.....	443,637,939	423,728,796	747,071,637
10. Net realized capital gains (losses) less capital gains tax of \$.....3,361,781.....	1,071,110	70,344,668	72,484,309
11. Net investment gain (loss) (Lines 9 + 10).....	444,709,049	494,073,464	819,555,946
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....2,015,914 amount charged off \$.....10,332,697).....	(8,316,783)	(9,079,004)	(11,006,222)
13. Finance and service charges not included in premiums.....	13,676,647	17,079,156	19,557,920
14. Aggregate write-ins for miscellaneous income.....	13,813,666	53,859,015	72,622,632
15. Total other income (Lines 12 through 14).....	19,173,530	61,859,168	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).....	721,047,871	840,098,314	1,295,374,273
17. Dividends to policyholders.....	5,141,045	5,919,699	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).....	715,906,826	834,178,615	1,288,596,840
19. Federal and foreign income taxes incurred.....	168,133,439	165,986,483	222,932,588
20. Net income (Line 18 minus Line 19) (to Line 22).....	547,773,387	668,192,132	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).....	547,773,387	668,192,132	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 \$.....(49,835).....	289,746,215	292,212,283	235,642,281
25. Change in net unrealized foreign exchange capital gain (loss).....	(502,843)	(336,058)	(476,542)
26. Change in net deferred income tax.....	(18,727,239)	(48,172,209)	(82,905,336)
27. Change in nonadmitted assets.....	(14,935,474)	31,728,004	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.....	(952,000,000)	(731,000,000)	(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).....	(146,797,902)	216,766,492	(413,160,605)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,559,327,568	7,336,052,568	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.....	9,392,624	53,631,812	67,943,525
1402. Change in COLI cash values.....	5,489,556	1,193,722	5,945,295
1403. Other assets tri-party/tax credit bond income.....	199,075	218,742	286,752
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(1,267,588)	(1,185,261)	(1,552,940)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	13,813,666	53,859,015	72,622,632
3701. Prior period adjustment.....	1,848,052	4,142,340	13,404,467
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	1,848,052	4,142,340	13,404,467

THE TRAVELERS INDEMNITY COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	3,464,371,132	3,600,033,122	4,485,950,866
2. Net investment income.....	508,357,011	490,058,923	827,946,070
3. Miscellaneous income.....	19,173,530	61,859,168	81,174,330
4. Total (Lines 1 through 3).....	3,991,901,673	4,151,951,213	5,395,071,266
5. Benefit and loss related payments.....	1,765,796,429	1,941,120,002	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.....	1,498,448,265	1,581,633,739	2,018,587,443
8. Dividends paid to policyholders.....	5,161,366	5,867,558	7,937,344
9. Federal and foreign income taxes paid (recovered) net of \$.....(967,050) tax on capital gains (losses).....	145,353,101	175,696,597	254,324,227
10. Total (Lines 5 through 9).....	3,414,759,162	3,704,317,896	4,866,385,676
11. Net cash from operations (Line 4 minus Line 10).....	577,142,511	447,633,317	528,685,591
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,913,675,817	1,942,765,417	2,815,432,438
12.2 Stocks.....	4,320,639	42,722,114	43,521,658
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	53,246,622	79,860,599	89,296,577
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	165
12.7 Miscellaneous proceeds.....	13,889,597	158,344,132	162,283,140
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,985,132,675	2,223,692,262	3,110,533,978
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	963,056,694	1,940,426,604	2,101,755,864
13.2 Stocks.....	1,945,905	5,931,467	14,701,253
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	19,621,010	21,934,519	31,913,967
13.5 Other invested assets.....	162,916,180	114,651,817	200,255,856
13.6 Miscellaneous applications.....	105,222,115	7,785,907	15,600,844
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,252,761,904	2,090,730,314	2,364,227,784
14. Net increase or (decrease) in contract loans and premium notes.....	(955,728)	2,075,637	2,561,489
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	733,326,499	130,886,311	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.....	952,000,000	731,000,000	1,701,000,000
16.6 Other cash provided (applied).....	137,656,412	505,882,161	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).....	(814,343,588)	(225,117,839)	(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).....	496,125,422	353,401,789	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).....	499,778,351	326,081,493	3,652,929
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bonds.....	9,673,228	3,471,800	3,471,800
20.0002 Prior period return of capital.....	3,500,000	0	0
20.0003 Stock distributions from limited partnerships.....	1,945,905	4,443,169	5,555,845
20.0004 Interest payment received in securities.....	993,731	3,059,846	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>September 30, 2014</u>	<u>December 31, 2013</u>
1. The Travelers Indemnity Company state basis	CT	\$ 547,773,387	\$ 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>\$ 547,773,387</u>	<u>\$ 1,065,664,252</u>
<u>Surplus</u>			
5. The Travelers Indemnity Company state basis	CT	\$ 6,559,327,568	\$ 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>\$ 6,559,327,568</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 are 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

(OTTI recognized in the quarter ending September 30, 2014)

Present value of cash flows is less than amortized cost	\$ 980,732	\$ 27,845	\$ 950,086
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3. Loan-backed and structured securities with other-than-temporary impairments are as follows:

Cusip	Amortized cost basis before other-than-temporary impairment	Projected cash flow	Other-than-temporary impairment recognized in loss	Amortized cost basis after other-than-temporary impairment	Fair value	Impairment Quarter / Year
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
22540V6Q0	\$ 980,732	\$ 952,887	\$ 27,845	\$ 952,887	\$ 950,086	Q3 - 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	\$ 519,316
2. 12 Months or Longer	\$ 6,799,713

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

1. Less than 12 Months	\$ 76,343,281
2. 12 Months or Longer	\$ 186,134,782

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

In May 2014, the Company sold \$113.7 million of securities to the Travelers Money Market Liquidity Pool.

NOTES TO FINANCIAL STATEMENTS

Note 11 - Debt

- A. No significant change.
- B. Not applicable.

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

- A.– D. Defined Benefit Plan:
 - No significant change.
 - A(4): Not applicable.
- E. Defined Contribution Plan:
 - No significant change.
- F. Multiemployer Plan:
 - No significant change.
- G. Consolidated/Holding Company Plans:
 - No significant change.
- H. Postemployment Benefits and Compensated Absences:
 - No significant change.
- I. Impact of Medicare Modernization Act of Postretirement Benefits:
 - No significant change.

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

Through September 30, 2014, the Company paid dividends totaling \$952 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, 2014	\$ -	\$ 280,000	\$ 280,000
June 20, 2014	-	392,000	392,000
September 22, 2014	-	280,000	280,000

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 September 30, 2014:

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	\$ -	\$ 111,823,606	\$ 9,626,419	\$ 121,450,025
Preferred stock				
Non-redeemable preferred stock	12,496,755	31,585,075	-	44,081,830
Common stock	7,998,878	148	-	7,999,026
Total securities at fair value	\$ 20,495,633	\$ 143,408,829	\$ 9,626,419	\$ 173,530,881

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 6/30/2014	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 9/30/2014
Bonds	\$11,285,573	\$ -	\$ -	\$ (4,186)	\$ (17,751)	\$ -	\$ -	\$ -	\$ (1,637,217)	\$ 9,626,419

(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 September 30, 2014)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Description						
Short term bonds	\$ 909,429,810	\$ 909,429,810	\$ 223,692,353	\$ 685,737,457	\$ -	\$ -
Long term bonds	12,252,817,168	11,620,678,278	445,710,803	11,779,977,945	27,128,420	-
Preferred stock	61,915,344	58,264,388	14,411,155	47,504,189	-	-
Common stock	7,999,026	7,999,025	7,998,878	148	-	-

(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.

Note 21 – Other Items

A. Extraordinary Items:

No significant change.

NOTES TO FINANCIAL STATEMENTS

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 November 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 September 30, 2014, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$62,602,000, resulting from better than expected loss and defense and cost containment expense development primarily in the homeowners, special property, other liability – occurrence lines, and reinsurance – liability lines. This favorable development was partially offset by unfavorable development for loss and loss adjustment expense in the products liability – occurrence 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 asbestos and environmental reserves for “Prior” accident years. The improvement in the reinsurance – liability line was driven by better than expected loss experience related to, and the commutation of reinsurance treaties associated with, a workers’ compensation reinsurance pool for accident years 1996 and prior. Lastly, the increase in adjusting and other expense (AO) reserves was driven primarily as a result of moving bulk IBNR loss reserves to AO in the “Prior” accident years related to a pending litigation matter and increasing AO reserves in the quarter for the court awarded interest for that same matter. Included in the AO increase is a refinement to the allocation of AO reserves which better aligns the Company’s incurred AO for the current accident year with management’s best estimate of AO for the current accident year. Relative to the prior quarter, this refinement shifted more AO reserves to prior accident years thereby reversing most of the favorable AO development reported as of June 30, 2014.

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

NOTES TO FINANCIAL STATEMENTS

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.

THE TRAVELERS INDEMNITY COMPANY GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes No
- 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.12/31/2014.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.12/31/2009.....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).3/14/2011.....

- 6.4 By what department or departments?
Connecticut
- _____
- _____

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

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

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

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

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

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

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

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

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

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

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

THE TRAVELERS INDEMNITY COMPANY
GENERAL INTERROGATORIES
PART 1 - COMMON INTERROGATORIES - GENERAL

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

PART 1 - FINANCIAL

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

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

PART 1 - INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$3,471,091,800	\$3,737,129,456
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$372,275,324	\$427,696,422
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,843,367,124	\$4,164,825,878
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:	\$.....154,575,222
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2:	\$.....154,575,222
16.3 Total payable for securities lending reported on the liability page:	\$.....154,575,222

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:

THE TRAVELERS INDEMNITY COMPANY
GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	.....0.000	.....5.000 %	.....0	.....0	...37,014,990	...37,014,990	.....0	.....0	.....207,048	.....207,048
Total.....	.....XXX..	.....XXX.....	.....0	.....0	...37,014,990	...37,014,990	.....0	.....0	.....207,048	.....207,048

5. Operating Percentages:

5.1 A&H loss percent (303.6)%

5.2 A&H cost containment percent 8.0 %

5.3 A&H expense percent excluding cost containment expenses 235.9 %

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 COMPANY.....	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.....	.....
00000.....	AA-1120158.....	LLOYDS SYNDICATE 2014.....	GBR.....	AUTHORIZED	.....0.....	.....
00000.....	AA-1464104.....	ALLIANZ RISK TRANSFER AG.....	CHE.....	UNAUTHORIZED	.....0.....	.....

THE TRAVELERS INDEMNITY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		21,919,107	20,135,346	9,854,727	13,791,468	52,110,192	63,508,710
2. Alaska.....AK.....L.....		2,369,973	1,344,964	221,102	619,509	4,355,267	3,187,433
3. Arizona.....AZ.....L.....		38,044,930	39,653,836	16,588,891	30,232,632	73,498,539	70,726,372
4. Arkansas.....AR.....L.....		16,907,593	16,518,117	5,493,333	6,011,300	73,719,013	77,399,551
5. California.....CA.....Q.....		593,970	1,036,168	4,708,838	7,615,619	73,351,789	70,835,097
6. Colorado.....CO.....L.....		32,960,116	29,585,446	16,668,594	10,879,116	101,895,254	78,258,807
7. Connecticut.....CT.....L.....		26,870,884	26,788,619	16,123,362	20,260,280	125,246,690	131,292,432
8. Delaware.....DE.....L.....		4,947,646	4,547,816	4,940,627	1,962,275	28,698,074	28,388,714
9. District of Columbia.....DC.....L.....		10,600,987	10,977,417	6,476,739	7,955,322	41,923,146	42,844,088
10. Florida.....FL.....L.....		26,910,437	30,412,767	20,301,436	19,410,239	200,882,111	213,425,544
11. Georgia.....GA.....L.....		26,672,953	28,763,404	16,769,411	19,416,621	74,479,253	74,618,238
12. Hawaii.....HI.....L.....		3,853,118	3,606,255	3,438,688	1,311,438	21,144,554	21,728,017
13. Idaho.....ID.....L.....		6,169,087	6,348,626	3,410,660	849,020	10,894,676	12,561,944
14. Illinois.....IL.....L.....		64,988,554	57,600,685	34,238,624	36,161,084	210,084,814	219,706,369
15. Indiana.....IN.....L.....		35,746,668	32,411,530	9,033,748	9,442,206	46,521,947	48,036,399
16. Iowa.....IA.....L.....		12,382,953	10,949,368	12,281,988	6,671,740	52,235,170	48,857,756
17. Kansas.....KS.....L.....		19,455,000	23,442,128	8,488,365	10,446,231	69,849,078	75,713,724
18. Kentucky.....KY.....L.....		14,261,301	12,735,021	5,213,924	6,934,908	77,570,200	80,363,077
19. Louisiana.....LA.....L.....		20,552,716	22,640,736	10,311,165	8,619,336	85,889,549	82,729,703
20. Maine.....ME.....L.....		4,145,275	4,999,331	710,899	1,346,425	16,596,723	17,492,240
21. Maryland.....MD.....L.....		37,099,336	38,110,116	11,259,736	12,104,464	83,802,185	78,801,065
22. Massachusetts.....MA.....L.....		79,667,991	77,131,374	34,104,492	35,762,114	270,135,946	259,393,960
23. Michigan.....MI.....L.....		45,845,067	36,250,979	18,410,977	15,912,321	147,472,837	125,220,456
24. Minnesota.....MN.....L.....		28,105,735	23,830,987	10,812,584	6,036,974	79,156,135	75,517,907
25. Mississippi.....MS.....L.....		22,008,082	21,681,109	8,899,620	11,583,072	63,127,372	67,727,008
26. Missouri.....MO.....L.....		24,662,810	21,942,188	12,107,717	15,586,972	88,755,435	95,100,082
27. Montana.....MT.....L.....		7,357,335	7,898,489	3,981,903	4,151,258	10,114,891	9,292,196
28. Nebraska.....NE.....L.....		32,122,630	29,412,713	18,971,122	14,940,162	76,396,499	61,045,905
29. Nevada.....NV.....L.....		14,083,354	14,946,787	17,875,925	5,352,635	24,365,958	25,566,096
30. New Hampshire.....NH.....L.....		7,680,568	7,067,652	2,414,415	3,479,638	37,801,218	39,172,149
31. New Jersey.....NJ.....L.....		58,862,952	52,838,320	33,157,743	66,038,528	341,484,717	362,637,752
32. New Mexico.....NM.....L.....		11,603,585	11,399,623	3,593,955	5,120,886	21,530,487	19,482,559
33. New York.....NY.....L.....		167,412,208	131,287,400	53,597,942	63,389,271	538,163,340	529,974,292
34. North Carolina.....NC.....L.....		35,889,404	34,817,718	9,184,961	12,408,739	103,419,581	97,830,240
35. North Dakota.....ND.....L.....		4,311,691	4,574,847	974,887	856,731	2,263,924	2,379,858
36. Ohio.....OH.....L.....		25,498,027	28,476,962	11,812,946	23,746,978	65,643,867	76,332,982
37. Oklahoma.....OK.....L.....		20,857,668	32,199,879	6,849,609	16,988,180	37,243,793	40,395,589
38. Oregon.....OR.....L.....		9,957,012	10,057,358	5,607,284	2,912,147	20,025,354	23,902,152
39. Pennsylvania.....PA.....L.....		76,650,864	71,143,645	29,674,162	28,101,425	279,581,241	309,507,903
40. Rhode Island.....RI.....L.....		4,340,836	4,186,881	2,026,166	1,052,042	13,927,846	15,755,064
41. South Carolina.....SC.....L.....		14,214,230	11,478,265	3,513,928	2,089,459	33,403,962	35,449,924
42. South Dakota.....SD.....L.....		4,919,486	3,713,829	1,789,172	1,253,918	13,455,657	12,094,121
43. Tennessee.....TN.....L.....		44,169,280	45,483,854	14,787,886	17,219,259	157,083,382	150,481,089
44. Texas.....TX.....L.....		83,904,254	64,101,765	19,704,994	16,044,968	347,961,842	332,564,826
45. Utah.....UT.....L.....		8,340,357	9,658,350	1,050,261	1,741,026	11,417,990	13,314,344
46. Vermont.....VT.....L.....		4,294,224	2,867,343	2,622,125	2,343,310	19,656,021	22,017,547
47. Virginia.....VA.....L.....		33,924,071	34,800,107	12,668,956	(1,598,441)	121,471,701	115,027,840
48. Washington.....WA.....L.....		20,647,652	21,108,676	12,600,609	9,206,091	38,631,494	37,601,105
49. West Virginia.....WV.....L.....		9,731,179	11,913,635	6,771,422	4,233,654	55,850,218	54,472,396
50. Wisconsin.....WI.....L.....		19,415,956	16,430,974	3,222,003	3,511,891	54,621,027	55,503,273
51. Wyoming.....WY.....L.....		3,473,788	3,275,019	2,677,867	2,161,957	3,815,983	4,273,723
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		69,650	(11,493)	8,818	2,685	0	0
54. Puerto Rico.....PR.....L.....		403,599	271,483	233,100	41,628	124,733	54,500
55. US Virgin Islands.....VI.....L.....		3,672	10,332	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.....		2,752,936	2,864,503	310,336	(517,701)	927,606	1,633,442
59. Totals.....(a).....53.....		1,354,634,758	1,271,719,250	582,554,744	623,195,012	4,603,924,595	4,611,341,873

DETAILS OF WRITE-INS

58001. MEX Mexico.....XXX.....		511,486	238,845	0	402,993	0	0
58002. DEU Germany.....XXX.....		414,609	320,294	0	0	0	26,507
58003. GBR United Kingdom.....XXX.....		348,189	281,026	68,954	3,845	119,349	196,155
58998. Summary of remaining write-ins for Line 58 from overflow page....XXX.....		1,478,652	2,024,338	241,382	(924,539)	808,257	1,410,780
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		2,752,936	2,864,503	310,336	(517,701)	927,606	1,633,442

(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	32-0447309
... .. 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		... .. Phoenix UK Investments LLC	Delaware	06-0303275
... .. Travelers Insurance Company of Canada *	Canada		... .. The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569
... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370	... .. TravCo Insurance Company (28188) *	Connecticut	35-1838077
... .. Travelers Global, Inc.	Delaware		... .. 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			

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	32-0447309				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.....					Travelers Global, Inc.....	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 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.....	

Q12.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Cadet Limited, LLC.....	DE.....	DS.....	Sutton Holdco, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Arrowhead Company, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Eastern Asset, LLC.....	DE.....	DS.....	Arrowhead Company, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1769846				Jupiter Holdings, Inc.....	MN.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	43117.....	86-0703220				American Equity Insurance Company.....	AZ.....	DS.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10819.....	86-0868106				American Equity Specialty Insurance Company.....	CT.....	DS.....	American Equity Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24015.....	41-6009967				Northland Insurance Company.....	CT.....	DS.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27987.....	41-0983992				Northfield Insurance Company.....	IA.....	DS.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24031.....	94-6051964				Northland Casualty Company.....	CT.....	DS.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Travelers Indemnity U.K. Investments LLC.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				TPC U.K. Investments LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25623.....	06-0303275				The Phoenix Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25666.....	58-6020487				The Travelers Indemnity Company of America.....	CT.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25682.....	06-0336212				The Travelers Indemnity Company of Connecticut.....	CT.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25674.....	36-2719165				Travelers Property Casualty Company of America.....	CT.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	13-2743602				American Marine Management Services, Inc.....	NY.....	OTH.....	Travelers Property Casualty Company of America	O/B.....	...47.500	The Travelers Companies, Inc.....	0110.....
3548.....	The Travelers Companies, Inc.....	00000.....	30-0510298				American Marine Claims & Adjusting Services, Inc.....	NY.....	OTH.....	American Marine Management Services, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-1501229				Constitution State Services LLC.....	DE.....	DS.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0303275				Phoenix UK Investments LLC.....	DE.....	DS.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	12850.....	04-3175569				The Premier Insurance Company of Massachusetts.....	MA.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	28188.....	35-1838077				TravCo Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	20-4403403				TINDY Foreign, Inc.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	40282.....	95-3634110				Travelers Commercial Casualty Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	62-1657094				Travelers Distribution Alliance, Inc.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Travelers TLD, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Tiercel, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Redstart, LLC.....	DE.....	DS.....	Tiercel, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27998.....	35-1838079				The Travelers Home and Marine Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41262.....	76-0002592				The Travelers Lloyds Insurance Company.....	TX.....	DS.....	The Travelers Indemnity Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050				Travelers Marine, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	

Q12.4

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

THE TRAVELERS INDEMNITY COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	107,581,040	56,254,411	52.3	(2.0)
2. Allied lines.....	129,020,192	76,208,532	59.1	24.5
3. Farmowners multiple peril.....	28,497,920	13,861,816	48.6	46.2
4. Homeowners multiple peril.....	29,496,852	13,979,676	47.4	26.7
5. Commercial multiple peril.....	191,348,565	90,588,370	47.3	32.7
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	103,636	126,674	122.2	56.3
9. Inland marine.....	9,384,642	9,768,391	104.1	(4.3)
10. Financial guaranty.....	15,989	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	239,752	0.0	0.0
12. Earthquake.....	36,287,264	2,007,721	5.5	(20.3)
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.....	299,903	(128,960)	(43.0)	(127.6)
16. Workers' compensation.....	292,213,663	212,960,109	72.9	63.4
17.1. Other liability-occurrence.....	223,512,113	56,642,925	25.3	11.8
17.2. Other liability-claims made.....	12,042,137	3,706,746	30.8	(33.4)
17.3. Excess workers' compensation.....	13,328	1,937,429	14,536.3	116.9
18.1. Products liability-occurrence.....	8,893,795	28,071,096	315.6	-3.3
18.2. Products liability-claims made.....	18,076	38,964	215.6	(125.7)
19.1, 19.2. Private passenger auto liability.....	11,389,277	22,898,668	201.1	(48.3)
19.3, 19.4. Commercial auto liability.....	118,867,825	59,984,496	50.5	67.9
21. Auto physical damage.....	40,393,910	20,876,692	51.7	57.4
22. Aircraft (all perils).....	0	(68,144)	0.0	0.0
23. Fidelity.....	34,340	80,079	233.2	(26,324.1)
24. Surety.....	1,874,067	107,779	5.8	(95.6)
26. Burglary and theft.....	11,777	(6,764)	(57.4)	(580.0)
27. Boiler and machinery.....	11,564,909	3,452,130	29.9	40.1
28. Credit.....	0	0	0.0	0.0
29. International.....	0	(538)	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	1,252,865,219	673,588,049	53.8	31.8

DETAILS OF WRITE-INS

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

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
	1. Fire.....	47,350,810	116,128,646	121,994,043
2. Allied lines.....	61,485,269	139,614,166	148,932,841
3. Farmowners multiple peril.....	8,839,188	29,369,009	28,650,170
4. Homeowners multiple peril.....	10,872,239	28,324,644	31,055,480
5. Commercial multiple peril.....	67,724,711	199,340,729	187,294,925
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	1,602	2,890	1,618,121
9. Inland marine.....	3,468,022	12,547,196	9,973,441
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.....	17,582,806	39,220,806	41,824,887
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.....	98,342,051	309,057,022	284,892,330
17.1. Other liability-occurrence.....	85,707,367	246,031,593	216,582,650
17.2. Other liability-claims made.....	5,644,284	11,804,325	11,934,486
17.3. Excess workers' compensation.....	0	(3,841)	334,630
18.1. Products liability-occurrence.....	2,846,322	9,720,213	7,118,573
18.2. Products liability-claims made.....	1	25,229	(37,443)
19.1 19.2. Private passenger auto liability.....	3,493,951	10,567,768	16,335,316
19.3 19.4. Commercial auto liability.....	57,730,729	142,500,064	111,845,293
21. Auto physical damage.....	17,987,568	47,747,622	39,205,372
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	18,375	38,051	40,044
24. Surety.....	71,124	282,056	(192,945)
26. Burglary and theft.....	2,981	10,862	13,030
27. Boiler and machinery.....	5,754,525	12,305,708	12,304,007
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.....	494,923,925	1,354,634,758	1,271,719,250

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	527,277	54,316	581,593	2,132,481	37,868	2,768,922	4,939,271	221,956	(229,304)	(7,348)
2. 2012.....	472,727	700,709	1,173,436	212,305	15,525	227,830	371,718	27,982	516,596	916,296	111,295	(140,606)	(29,310)
3. Subtotals 2012 + Prior.....	2,910,529	3,791,119	6,701,648	739,581	69,841	809,422	2,504,199	65,850	3,285,518	5,855,568	333,251	(369,909)	(36,658)
4. 2013.....	600,955	1,150,100	1,751,055	393,966	66,414	460,380	437,722	53,428	773,581	1,264,731	230,733	(256,677)	(25,944)
5. Subtotals 2013 + Prior.....	3,511,484	4,941,219	8,452,703	1,133,547	136,255	1,269,802	2,941,921	119,278	4,059,099	7,120,299	563,984	(626,586)	(62,602)
6. 2014.....	XXX	XXX	XXX	XXX	834,459	834,459	XXX	427,646	959,720	1,387,366	XXX	XXX	XXX
7. Totals.....	3,511,484	4,941,219	8,452,703	1,133,547	970,714	2,104,261	2,941,921	546,925	5,018,819	8,507,665	563,984	(626,586)	(62,602)
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. ....16.1 %	2. ....(12.7)%	3. ....(0.7)%
													Col. 13, Line 7 Line 8
													4. ....(0.9)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Equities and deposits in pools and associations.....	46,154,292	0	46,154,292	45,974,905
2505. Service contract receivable.....	26,223,358	0	26,223,358	14,249,263
2506. Amounts receivable under high deductible policies.....	14,648,877	1,464,368	13,184,509	17,672,822
2507. State surcharges receivable.....	11,547,984	0	11,547,984	10,975,704
2508. Due from unaffiliated companies.....	7,316,028	0	7,316,028	12,524,888
2509. Other assets tri-party/tax credit bonds.....	3,791,662	0	3,791,662	3,636,001
2510. Ceded deposit asset.....	40,939	0	40,939	2,500
2511. Deferred compensation funds.....	44	0	44	0
2512. Other assets nonadmitted.....	766,508,690	766,508,690	0	0
2513. Miscellaneous ledger balances.....	108,693,564	108,693,564	0	0
2514. Performance guarantees receivable.....	(1,167)	0	(1,167)	500
2515. Assumed reinsurance receivable and payable.....	(75,107)	0	(75,107)	(11,855)
2597. Summary of remaining write-ins for Line 25.....	984,849,165	876,666,623	108,182,542	105,024,728

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Federal excise tax-reinsurance contracts.....	4,632	5,127
2505. Other liabilities.....	0	90
2506. Undistributed salaries.....	(101,047)	(10,272)
2507. Retroactive reinsurance reserve ceded.....	(21,192,990)	(23,592,192)
2597. Summary of remaining write-ins for Line 25.....	(21,289,405)	(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.....	(432,262)	(177,333)	(210,497)
1405. Retroactive reinsurance gain/loss.....	(835,326)	(1,007,928)	(1,342,443)
1497. Summary of remaining write-ins for Line 14.....	(1,267,588)	(1,185,261)	(1,552,940)

Overflow Page for Write-Ins

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	265,504	227,530	0	0	26,911	14,196
58005. KOR Korea, Republic of.....	XXX	223,564	241,035	0	0	0	16,015
58006. NLD Netherlands.....	XXX	117,525	76,374	0	0	0	7,181
58007. Other Alien Combined.....	XXX	115,829	188,800	241,382	(1,061,366)	748,479	1,198,399
58008. CHN China.....	XXX	104,995	69,908	0	28,946	27,873	19,495
58009. BEL Belgium.....	XXX	87,228	93,715	0	0	0	9,464
58010. FRA France.....	XXX	70,548	138,753	0	0	0	15,546
58011. ITA Italy.....	XXX	68,247	69,902	0	107,881	0	9,128
58012. THA Thailand.....	XXX	67,774	84,477	0	0	0	3,935
58013. SGP Singapore.....	XXX	57,310	47,776	0	0	4,994	3,055
58014. NZL New Zealand.....	XXX	54,980	8,587	0	0	0	375
58015. POL Poland.....	XXX	48,121	54,294	0	0	0	4,583
58016. BRA Brazil.....	XXX	33,685	39,379	0	0	0	3,745
58017. IRL Ireland.....	XXX	30,395	32,627	0	0	0	740
58018. JPN Japan.....	XXX	21,945	266,863	0	0	0	0
58019. PRT Portugal.....	XXX	17,420	8,047	0	0	0	626
58020. CHE Switzerland.....	XXX	14,689	6,218	0	0	0	3,700
58021. ARE United Arab Emirates.....	XXX	14,613	10,897	0	0	0	601
58022. ESP Spain.....	XXX	13,961	18,458	0	0	0	1,661
58023. TUR Turkey.....	XXX	11,342	11,280	0	0	0	742
58024. HUN Hungary.....	XXX	9,311	19,278	0	0	0	1,498
58025. TWN Taiwan, Republic of China.....	XXX	5,582	153	0	0	0	0
58026. OMN Oman.....	XXX	4,891	4,729	0	0	0	552
58027. HKG Hong Kong, Special Adminis.....	XXX	4,079	5,075	0	0	0	820
58028. RUS Russian Federation.....	XXX	3,314	3,064	0	0	0	37
58029. CZE Czech Republic.....	XXX	3,284	0	0	0	0	2
58030. ZAF South Africa.....	XXX	2,208	1,740	0	0	0	1,013
58031. VNM Viet Nam.....	XXX	1,727	524	0	0	0	0
58032. IND India.....	XXX	1,578	2,228	0	0	0	1,606
58033. DNK Denmark.....	XXX	1,010	1,759	0	0	0	44
58034. UKR Ukraine.....	XXX	863	0	0	0	0	0
58035. DOM Dominican Republic.....	XXX	331	285	0	0	0	0
58036. MYS Malaysia.....	XXX	294	4,536	0	0	0	630
58037. FIN Finland.....	XXX	184	22,033	0	0	0	1,985
58038. CHL Chile.....	XXX	166	0	0	0	0	153
58039. IDN Indonesia.....	XXX	162	1,728	0	0	0	0
58040. SWE Sweden.....	XXX	128	559	0	0	0	705
58041. COL Colombia.....	XXX	32	260	0	0	0	0
58042. ROU Romania.....	XXX	31	35	0	0	0	0
58043. URY Uruguay.....	XXX	19	29	0	0	0	589
58044. ISR Israel.....	XXX	8	67	0	0	0	0
58045. GHA Ghana.....	XXX	7	10	0	0	0	0
58046. AUT Austria.....	XXX	4	1,403	0	0	0	(23)
58047. NOR Norway.....	XXX	3	0	0	0	0	7
58048. BHS Bahamas.....	XXX	1	30,153	0	0	0	56,255
58049. MDV Maldives.....	XXX	0	0	0	0	0	19,288
58050. GRC Greece.....	XXX	0	87,471	0	0	0	8,483
58051. HRV Croatia.....	XXX	0	17,205	0	0	0	1,739
58052. ARG Argentina.....	XXX	0	0	0	0	0	1,675
58053. EGY Egypt.....	XXX	0	6,051	0	0	0	268
58054. HND Honduras.....	XXX	0	0	0	0	0	253
58055. PER Peru.....	XXX	0	4,113	0	0	0	37
58056. ALB Albania.....	XXX	0	92	0	0	0	0
58057. BGR Bulgaria.....	XXX	0	8	0	0	0	0
58058. BLR Belarus.....	XXX	0	31	0	0	0	0
58059. CYM Cayman Islands.....	XXX	0	360	0	0	0	0
58060. GMB Gambia.....	XXX	0	14,709	0	0	0	0
58061. NER Niger.....	XXX	0	4	0	0	0	0
58062. PNG Papua New Guinea.....	XXX	0	28	0	0	0	0
58063. SWZ Swaziland.....	XXX	0	10,859	0	0	0	0
58064. SYC Seychelles.....	XXX	0	41	0	0	0	0
58065. TKM Turkmenistan.....	XXX	0	11	0	0	0	0
58066. TTO Trinidad and Tobago.....	XXX	0	163	0	0	0	0
58067. COK Cook Islands.....	XXX	0	16	0	0	0	0
58068. ABW Aruba.....	XXX	0	0	0	0	0	(23)
58069. PHL Philippines.....	XXX	(240)	88,608	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	1,478,652	2,024,338	241,382	(924,539)	808,257	1,410,780

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.....	19,621,010	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.....	6,075,080	7,149,038
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	230,390,198	216,844,267
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	230,390,198	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.....	32,053,494	52,180,198
2.2 Additional investment made after acquisition.....	130,862,686	148,075,658
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	16,096,040	(4,423,701)
6. Total gain (loss) on disposals.....	(120,015)	(91,077)
7. Deduct amounts received on disposals.....	53,246,622	89,296,577
8. Deduct amortization of premium and depreciation.....	2,349,137	1,750,796
9. Total foreign exchange change in book/adjusted carrying value.....	(433,250)	(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).....	982,233,087	859,382,145
12. Deduct total nonadmitted amounts.....	251,198,161	257,435,913
13. Statement value at end of current period (Line 11 minus Line 12).....	731,034,925	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.....	965,002,599	2,116,457,117
3. Accrual of discount.....	14,627,339	14,446,911
4. Unrealized valuation increase (decrease).....	277,100,237	230,119,702
5. Total gain (loss) on disposals.....	13,024,691	36,810,991
6. Deduct consideration for bonds and stocks disposed of.....	1,921,496,458	2,858,954,096
7. Deduct amortization of premium.....	50,634,282	77,774,502
8. Total foreign exchange change in book/adjusted carrying value.....	(1,036)	(3,042)
9. Deduct current year's other than temporary impairment recognized.....	8,536,074	7,197,810
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	15,424,071,147	16,134,984,131
11. Deduct total nonadmitted amounts.....	6,139,816	3,429,547
12. Statement value at end of current period (Line 10 minus Line 11).....	15,417,931,331	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).....	10,472,489,312	21,693,791,935	21,742,930,929	(23,120,175)	10,886,734,409	10,472,489,312	10,400,230,142	10,731,936,781
2. NAIC 2 (a).....	1,609,166,844	33,177,198	36,330,825	2,973,007	1,668,038,716	1,609,166,844	1,608,986,224	1,704,509,720
3. NAIC 3 (a).....	372,395,638	0	24,992,259	6,494,706	432,500,066	372,395,638	353,898,085	455,133,382
4. NAIC 4 (a).....	154,901,582	0	7,401,024	(2,480,687)	177,791,927	154,901,582	145,019,872	183,405,893
5. NAIC 5 (a).....	15,639,285	0	238,125	(823,503)	18,731,220	15,639,285	14,577,656	23,980,249
6. NAIC 6 (a).....	8,360,691	227	353,949	(610,858)	9,204,377	8,360,691	7,396,111	5,942,747
7. Total Bonds.....	12,632,953,352	21,726,969,360	21,812,247,112	(17,567,510)	13,193,000,714	12,632,953,352	12,530,108,090	13,104,908,772
PREFERRED STOCK								
8. NAIC 1.....	1,170,823	0	0	9,066	1,173,009	1,170,823	1,179,890	626,827
9. NAIC 2.....	37,817,988	0	0	89,954	37,282,358	37,817,988	37,907,941	37,243,653
10. NAIC 3.....	18,960,971	0	0	(430,000)	18,898,971	18,960,971	18,530,971	18,480,971
11. NAIC 4.....	0	0	0	444,000	0	0	444,000	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	201,586	0	0	201,586	201,586
14. Total Preferred Stock.....	57,949,782	0	0	314,606	57,354,338	57,949,782	58,264,388	56,553,036
15. Total Bonds and Preferred Stock.....	12,690,903,134	21,726,969,360	21,812,247,112	(17,252,904)	13,250,355,052	12,690,903,134	12,588,372,478	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.....	909,429,810	XXX.....	909,429,810	11,991	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.....	54,349,611,395	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.....	53,946,148,700	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).....	909,429,810	505,967,116
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	909,429,810	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# 11050 Norcross Data Center.....	Norcross.....	GA.....	...03/31/2002	Various.....	.....0	.....0	.....0	.....510,508
RE# 11112 & RE# 11118 700 Main Street.....	Hartford.....	CT.....	...3/31/2002	Various.....	.....0	.....0	.....0	.....5,037,895
300 Windsor Street.....	Hartford.....	CT.....	...03/31/2002	Various.....	.....0	.....0	.....0	.....608,715
0199999. Totals.....					.....0	.....0	.....0	.....6,157,118
0399999. Totals.....					.....0	.....0	.....0	.....6,157,118

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 Desig- nation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	American Securities Partners III, L.P.	New York	NY	American Securities Partners		08/22/2001	3	0	2,132	0	858,190	1.4
	American Securities Partners IV, L.P.	New York	NY	American Securities Partners		12/31/2009	3	0	32,215	0	1,406,797	1.1
	Blackstone Capital Partners VI L.P.	New York	NY	Blackstone Group		06/30/2010	3	0	1,188,687	0	9,776,748	0.1
	Consonance Private Equity, L.P.	New York	NY	Consonance Capital Partners		01/18/2013	3	0	588,077	0	12,516,637	6.1
	Cortec Group Fund IV, L.P.	New York	NY	Cortec Group		04/20/2006	3	0	218,187	0	1,028,606	3.5
	Fox Paine Capital Fund II, L.P.	Foster City	CA	Foster Paine & Company		07/10/2000	3	0	47,149	0	3,868,467	1.3
	HCI Equity Partners IV, L.P.	Washington	DC	HCI Equity Partners		09/30/2013	3	0	1,867,929	0	16,900,415	5.5
	Kelso Investment Associates VIII, L.P.	New York	NY	Kelso & Company		06/21/2007	3	0	264,738	0	6,447,169	0.5
	Mason Wells Buyout Fund III, LP	Milwaukee	WI	Mason Wells, Inc.		03/05/2010	3	0	(209,454)	0	2,352,254	3.0
	NB Secondary Opportunities Fund III LP	New York	NY	Neuberger Berman Investment Management		06/21/2013	3	0	1,275,000	0	12,421,635	0.8
	Trident V, L.P.	Greenwich	CT	Stone Point Capital LLC		09/22/2010	3	0	2,016,190	0	2,762,648	1.0
	Vestar Capital Partners IV, L.P.	New York	NY	Vestar Capital Partners		12/15/1999	3	0	2,481	0	65,317	0.2
	Carlyle Europe Partners IV, L.P.	London	GBR	The Carlyle Group		08/27/2013	3	2,318,289	0	0	10,365,858	2.0
	Sentinel Capital Partners V, L.P.	New York	NY	Sentinel Capital Partners		07/18/2013	3	2,784,902	0	0	17,215,098	1.7
	Trident VI, L.P.	Greenwich	CT	Stone Point Capital LLC		12/20/2013	3	97,315	0	0	19,902,685	0.7
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								5,200,505	7,293,331	0	117,888,524	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
QE03	Blackstone Real Estate Debt Strategies II, L.P.	New York	NY	BREDS II GP L.L.C.		04/09/2013	0	0	243,175	0	13,903,026	0.8
	Brookfield Strategic Real Estate Partners B, L.P.	New York	NY	Brookfield Strategic Real Estate Partners GP LLC		04/25/2013	0	0	2,269,269	0	10,980,224	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	630,968	0	4,935,929	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	4,907,317	2.9
	HighBrook Income Property Fund II, LP	Wilmington	DE	HighBrook Income Property Fund II GP, LLC		05/16/2014	0	0	1,440,992	0	8,293,266	5.6
	HighBrook Income Property Fund, LP	New York	NY	HighBrook		10/11/2012	0	0	550,637	0	727,004	2.1
	Municipal Capital Appreciation Partners V, LP (MCAP V)	New York	NY	Municipal Associates V, LLC		03/28/2013	0	0	400,000	0	2,750,000	13.5
	Prime Finance Partners III, LP	San Francisco	CA	Prime Finance Partners		10/17/2012	0	0	5,314,362	0	5,256,000	2.8
	RCG Longview Debt Fund V,LP	New York	NY	RCG Longview Debt Fund V Partners, LLC		04/08/2013	0	0	(2,062,862)	0	6,744,441	8.6
	Rockbridge Hospitality VI LP	Columbus	OH	RBC Partners VI LLC, a Delaware LLC		01/27/2014	0	0	1,039,433	0	12,255,599	6.8
	Rubenstein Properties Fund II	Philadelphia	PA	Rubenstein Properties Fund II GP, LP		02/25/2014	0	0	550,000	0	15,365,288	4.3
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	12,343,851	0	86,118,094	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Blue Water Energy Fund I-A, L.P.	London	GBR	Blue Water Energy		09/07/2012	0	0	1,774,023	0	15,463,085	3.1
	GF Capital Private Equity Fund II-A, L.P.	New York	NY	GF Capital		04/09/2014	0	0	7,063	0	14,672,250	6.9
	J.P. Morgan Global Maritime Investment Fund LP	Chicago	IL	JP Morgan Asset Management		06/09/2010	0	0	2,585,451	0	13,903,373	3.2
	Level Equity Growth Partners II, L.P.	New York	NY	Level Equity Management LLC		11/14/2013	0	0	324,431	0	11,165,124	4.8
	Riverwood Capital Partners L.P.	Menlo Park	CA	Riverwood Capital Managment		06/29/2010	0	0	495,120	0	1,688,684	3.0
	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital		02/07/2014	0	0	283,500	0	6,244,000	2.0
	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital		02/07/2014	0	0	455,000	0	11,537,500	8.4
	Transportation Recovery Fund L.P.	New York	NY	W.L. Ross		08/23/2013	0	0	5,287,244	0	13,025,947	4.3
	Wayzata Opportunities Fund III, L.P.	Wayzata	MN	Wayzata Investment Partners		05/17/2013	0	0	124,500	0	13,036,500	0.6
							0	0	0	0	0	0.0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	11,336,332	0	100,736,463	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
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated								0	20,000,000	0	0	XXX

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									
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Stratford Capital Fund III, LP.....	Peabody.....	MA.....	Stratford Capital Group.....		12/23/2010....	.....0	.....0	.....120,430	.....0	.....0	.....11.6
	Stratford Capital Fund XI, LP.....	Peabody.....	MA.....	Stratford Capital Group.....		11/23/2013....	.....0	.....0	.....1,210,498	.....0	.....0	.....19.5
	WNC Inst Tax Credit Fund 34, LP.....	Various.....	CA.....	WNC.....		05/05/2011....	.....0	.....0	.....70,237	.....0	.....0	.....4.0
	WNC Institutional Tax Credit Fund 38.....	Irvine.....	CA.....	WNC.....		08/22/2013....	.....0	.....0	.....415,412	.....0	.....0	.....5.0
3399999	Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....											XXX.....
4499999	Subtotal - Unaffiliated.....											XXX.....
4599999	Subtotal - Affiliated.....											XXX.....
4699999	Totals.....											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.....	Florham Park.....	NJ....	Distribution.....	11/21/2000	08/11/2014	.....1,276,131	.....0	.....0	.....0	.....0	.....0	.....0	.....1,276,131	.....1,276,131	.....0	.....0	.....0	.....0
	GSC European Mezzanine Fund, L.P. (as GP).....	Florham Park.....	NJ....	Distribution.....	11/21/2000	08/11/2014	.....419,388	.....0	.....0	.....0	.....0	.....0	.....0	.....419,388	.....419,388	.....0	.....0	.....0	.....0
	GSC European Mezzanine Offshore Fund, L.P.....	Florham Park.....	NJ....	Distribution.....	11/21/2000	08/11/2014	.....4,090	.....0	.....0	.....0	.....0	.....0	.....0	.....4,090	.....4,090	.....0	.....0	.....0	.....0
	GSC European Mezzanine Offshore Parallel Investors, L.P.....	Florham Park.....	NJ....	Distribution.....	03/30/2001	08/29/2014	.....9,232	.....0	.....0	.....0	.....0	.....0	.....0	.....9,232	.....9,232	.....0	.....0	.....0	.....0
	GSC European Mezzanine Parallel Investors, L.P.....	Florham Park.....	NJ....	Distribution.....	03/30/2001	08/29/2014	.....668	.....0	.....0	.....0	.....0	.....0	.....0	.....668	.....668	.....0	.....0	.....0	.....0
	MC Credit Fund I LP.....	New York.....	NY....	Distribution.....	08/14/2013	08/21/2014	.....335,331	.....0	.....0	.....0	.....0	.....0	.....0	.....335,331	.....335,331	.....0	.....0	.....0	.....0
	Watershed Capital Partners, L.P.....	San Francisco.....	CA....	Distribution.....	08/02/2005	07/29/2014	.....2,137	.....0	.....0	.....0	.....0	.....0	.....0	.....2,137	.....2,137	.....0	.....0	.....0	.....0
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....											.....2,046,976	.....2,046,976	.....0	.....0	.....0	.....0		
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	ACI Capital America Fund, L.P.....	New York.....	NY....	Distribution.....	11/12/1999	07/08/2014	.....214,534	.....0	.....0	.....0	.....0	.....0	.....0	.....214,534	.....214,534	.....0	.....0	.....0	.....0
	Advanced Technology Ventures VII, L.P.....	Waltham.....	MA....	Distribution.....	07/11/2001	07/31/2014	.....66,688	.....0	.....0	.....0	.....0	.....0	.....0	.....66,688	.....66,688	.....0	.....0	.....0	.....0
	American Securities Partners III, L.P.....	New York.....	NY....	Distribution.....	08/22/2001	07/02/2014	.....608,286	.....0	.....0	.....0	.....0	.....0	.....0	.....608,286	.....608,286	.....0	.....0	.....0	.....0
	Consonance Private Equity, L.P.....	New York.....	NY....	Distribution.....	01/18/2013	08/29/2014	.....727,038	.....0	.....0	.....0	.....0	.....0	.....0	.....727,038	.....727,038	.....0	.....0	.....0	.....0
	Cortec Group Fund IV, L.P.....	New York.....	NY....	Distribution.....	04/20/2006	09/30/2014	.....1,620,730	.....0	.....0	.....0	.....0	.....0	.....0	.....1,620,730	.....1,620,730	.....0	.....0	.....0	.....0
	Focus Ventures II, L.P., a Delaware Limited Partnership.....	Palo Alto.....	CA....	Distribution.....	05/25/2000	09/17/2014	.....18,926	.....0	.....0	.....0	.....0	.....0	.....0	.....18,926	.....18,926	.....0	.....0	.....0	.....0
	HCI Equity Partners IV, L.P.....	Washington.....	DC....	Distribution.....	09/30/2013	08/19/2014	.....(60,274)	.....0	.....0	.....0	.....0	.....0	.....0	.....(60,274)	.....(60,274)	.....0	.....0	.....0	.....0
	Highbridge Capital Corporation.....	Grand Cayman.....	CYM...	Distribution.....	12/11/1995	08/06/2014	.....198,509	.....0	.....0	.....0	.....0	.....0	.....0	.....198,509	.....198,509	.....0	.....0	.....0	.....0
	Mason Wells Buyout Fund III, LP.....	Milwaukee.....	WI....	Distribution.....	03/05/2010	08/04/2014	.....217,474	.....0	.....0	.....0	.....0	.....0	.....0	.....217,474	.....217,474	.....0	.....0	.....0	.....0
	One Liberty Fund III, L.P.....	Cambridge.....	MA....	Distribution.....	06/29/1995	09/30/2014	.....11,137	.....0	.....0	.....0	.....0	.....0	.....0	.....11,137	.....11,137	.....0	.....0	.....0	.....0
	OZ Asia Domestic Partners, L.P.....	New York.....	NY....	Distribution.....	03/01/2006	09/16/2014	.....2,528	.....0	.....0	.....0	.....0	.....0	.....0	.....2,528	.....2,528	.....0	.....0	.....0	.....0
	Pacven Walden Ventures V, L.P., a Cayman Islands limited partnership.....	San Francisco.....	CA....	Distribution.....	06/27/2001	09/10/201498,19800000098,19898,1980000

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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.							
	Prospect Venture Partners II, L.P.....	Palo Alto.....	CA...	Distribution.....	07/10/2001	07/07/2014	.....276,352	.....0	.....0	.....0	.....0	.....0	.....0	.....276,352	.....276,352	.....0	.....0	.....0	.....0
	SPC Partners II, L.P.....	San Francisco.....	CA...	Distribution.....	08/07/2000	09/18/2014	.....33,837	.....0	.....0	.....0	.....0	.....0	.....0	.....33,837	.....33,837	.....0	.....0	.....0	.....0
	Summit Ventures VI-A, L.P.....	Boston.....	MA...	Distribution.....	03/23/2001	07/31/2014	.....72,164	.....0	.....0	.....0	.....0	.....0	.....0	.....72,164	.....72,164	.....0	.....0	.....0	.....0
	Thomas H. Lee Equity Fund V, L.P.....	Boston.....	MA...	Distribution.....	08/15/2000	07/31/2014	.....1,111,620	.....0	.....0	.....0	.....0	.....0	.....0	.....1,111,620	.....1,111,620	.....0	.....0	.....0	.....0
	US Venture Partners VIII, L.P.....	Menlo Park.....	CA...	Distribution.....	05/07/2001	08/11/2014	.....2,353	.....0	.....0	.....0	.....0	.....0	.....0	.....2,353	.....2,353	.....0	.....0	.....0	.....0
	VantagePoint Venture Partners IV.....	San Bruno.....	CA...	Distribution.....	12/15/2000	09/25/2014	.....54,740	.....0	.....0	.....0	.....0	.....0	.....0	.....54,740	.....54,740	.....0	.....0	.....0	.....0
	Vestar Capital Partners IV, L.P.....	New York.....	NY...	Distribution.....	12/15/1999	08/20/2014	.....356,739	.....0	.....0	.....0	.....0	.....0	.....0	.....356,739	.....356,739	.....0	.....0	.....0	.....0
	Warburg Pincus Private Equity VIII, L.P.....	New York.....	NY...	Distribution.....	08/07/2001	09/10/2014	.....212,713	.....0	.....0	.....0	.....0	.....0	.....0	.....212,713	.....212,713	.....0	.....0	.....0	.....0
	GMT Communications Partners II.....	London.....	GBR...	Liquidation.....	02/28/2000	07/31/2014	.....427,223	.....119,739	.....0	.....0	.....0	.....0	.....119,739	.....499,822	.....382,921	.....41,899	.....(158,799)	.....(116,900)	.....0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						6,271,516119,7390000119,739(47,141)6,344,1146,227,21441,899(158,799)(116,900)0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
	Blackstone Real Estate Debt Strategies II, L.P.....	New York.....	NY...	Distribution.....	04/09/2013	09/26/2014	.....29,483	.....0	.....0	.....0	.....0	.....0	.....0	.....29,483	.....29,483	.....0	.....0	.....0	.....0
	Colony Investors VIII, L.P.....	Santa Monica.....	CA...	Distribution.....	01/01/2010	08/29/2014	.....25,501	.....0	.....0	.....0	.....0	.....0	.....0	.....25,501	.....25,501	.....0	.....0	.....0	.....0
	Douglas Emmett Fund X, LLC.....	Hartford.....	CT...	Distribution.....	10/07/2008	09/30/2014	.....203,417	.....0	.....0	.....0	.....0	.....0	.....0	.....203,417	.....203,417	.....0	.....0	.....0	.....0
	Miller Global VII, LLC.....	New York.....	NY...	Distribution.....	12/31/2013	09/30/2014	.....62,683	.....0	.....0	.....0	.....0	.....0	.....0	.....62,683	.....62,683	.....0	.....0	.....0	.....0
	Prime Finance Partners II, L.P.....	San Francisco.....	CA...	Distribution.....	07/06/2010	08/18/2014	.....859,491	.....0	.....0	.....0	.....0	.....0	.....0	.....859,491	.....859,491	.....0	.....0	.....0	.....0
	Prime Finance Partners III, L.P.....	San Francisco.....	CA...	Distribution.....	10/17/2012	09/19/2014	.....4,230,045	.....0	.....0	.....0	.....0	.....0	.....0	.....4,230,045	.....4,230,045	.....0	.....0	.....0	.....0
	RCG Longview Debt Fund V, L.P.....	New York.....	NY...	Distribution.....	04/08/2013	09/26/2014	.....(203,389)	.....0	.....0	.....0	.....0	.....0	.....0	.....(203,389)	.....(203,389)	.....0	.....0	.....0	.....0
	Rubenstein Properties Fund II.....	Philadelphia.....	PA...	Distribution.....	02/25/2014	09/03/2014	.....(472,803)	.....0	.....0	.....0	.....0	.....0	.....0	.....(472,803)	.....(472,803)	.....0	.....0	.....0	.....0
	Silverpeak Legacy Partners III, L.P.....	New York.....	NY...	Distribution.....	01/01/2010	09/04/2014	.....283,356	.....0	.....0	.....0	.....0	.....0	.....0	.....283,356	.....283,356	.....0	.....0	.....0	.....0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....5,017,783	.....0	.....0	.....0	.....0	.....0	.....0	.....5,017,783	.....5,017,783	.....0	.....0	.....0	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
	Avenue Asia Special Situations Fund IV, L.P.....	New York.....	NY...	Distribution.....	06/21/2006	08/29/2014	.....159,606	.....0	.....0	.....0	.....0	.....0	.....0	.....159,606	.....159,606	.....0	.....0	.....0	.....0
	Cerberus Institutional Partners, L.P. (Series Four).....	New York.....	NY...	Distribution.....	11/09/2006	09/22/2014	.....1,823,671	.....0	.....0	.....0	.....0	.....0	.....0	.....1,823,671	.....1,823,671	.....0	.....0	.....0	.....0
	Cerberus Institutional Partners, LP (Series Two).....	New York.....	NY...	Distribution.....	10/05/2001	09/18/2014	.....498,310	.....0	.....0	.....0	.....0	.....0	.....0	.....498,310	.....498,310	.....0	.....0	.....0	.....0
	Midkiff Development Drilling Program, Ltd.....	Irving.....	TX...	Distribution.....	04/27/1990	09/19/2014	.....122,322	.....0	.....0	.....0	.....0	.....0	.....0	.....122,322	.....122,322	.....0	.....0	.....0	.....0
	OZ Domestic Partners, L.P.....	New York.....	NY...	Distribution.....	12/31/2009	09/16/2014	.....64,358	.....0	.....0	.....0	.....0	.....0	.....0	.....64,358	.....64,358	.....0	.....0	.....0	.....0
	Wayzata Opportunities Fund III, L.P.....	Wayzata.....	MN...	Distribution.....	05/17/2013	07/29/2014	.....277,500	.....0	.....0	.....0	.....0	.....0	.....0	.....277,500	.....277,500	.....0	.....0	.....0	.....0
	Wayzata Opportunities Fund, LLC.....	Wayzata.....	MN...	Distribution.....	02/22/2006	07/31/2014	.....189,015	.....0	.....0	.....0	.....0	.....0	.....0	.....189,015	.....189,015	.....0	.....0	.....0	.....0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....3,134,782	.....0	.....0	.....0	.....0	.....0	.....0	.....3,134,782	.....3,134,782	.....0	.....0	.....0	.....0
4499999. Subtotal - Unaffiliated.....						16,471,057119,7390000119,739(47,141)16,543,65616,426,75541,899(158,799)(116,900)0
4699999. Totals.....						16,471,057119,7390000119,739(47,141)16,543,65616,426,75541,899(158,799)(116,900)0

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SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9	10	
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)	
Bonds - U.S. Government												
912810	EC	8	U S TREASURY BONDS	8.875	2019 02	.....	09/24/2014	CITIGROUP GLOBAL MARKETS.....	13,090,268	10,000,000	98,879	1
912828	B2	5	U S TREASURY INFL IX NOT	.625	2024 01	.....	09/23/2014	BARCLAYS CAPITAL INC.....	12,357,602	12,254,160	14,777	1
912828	HA	1	U S TREASURY NOTES	4.750	2017 08	.....	09/29/2014	J P MORGAN CHASE SECURITIES INC.....	11,053,159	10,000,000	59,375	1
912828	HH	6	U S TREASURY NOTES	4.250	2017 11	.....	09/26/2014	CITIGROUP GLOBAL MARKETS.....	10,945,737	10,000,000	158,220	1
38375B	SF	0	GNR 2012-H11 BA CMO	2.000	2062 05	.....	09/20/2014	PAR WRITE-UP.....	72,719	72,719	0	1
38375B	RQ	7	GNR 2012-H12 HA CMO	2.000	2062 03	.....	09/20/2014	PAR WRITE-UP.....	48,296	48,296	0	1
38375B	TF	9	GNR 2012-H14 GA	2.000	2062 06	.....	09/20/2014	PAR WRITE-UP.....	72,806	72,806	0	1
38375B	TA	0	GNR 2012-H16 HA	2.000	2062 07	.....	09/20/2014	PAR WRITE-UP.....	93,543	93,543	0	1
38375B	K8	4	GNR 2013-H04 BA (CMO)	1.650	2063 02	.....	09/20/2014	PAR WRITE-UP.....	41,502	41,502	0	1
0599999. Total Bonds - U.S. Government.....									47,775,632	42,583,027	331,251	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions												
235308	VC	4	DALLAS ISD GEN OBLIG REF	4.000	2033 08	.....	07/01/2014	J P MORGAN CHASE SECURITIES INC.....	23,243,837	21,975,000	0	1FE
967244	4V	3	WICHITA GENERAL OBLIGATI	3.750	2033 06	.....	09/16/2014	CITIGROUP GLOBAL MARKETS.....	9,419,973	9,175,000	0	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....									32,663,809	31,150,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment												
3136AK	YZ	0	FNR 2014-59 AC (CMO)	3.000	2040 10	.....	07/30/2014	OPPENHEIMER AND CO.....	10,128,125	10,000,000	23,333	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....									10,128,125	10,000,000	23,333	XXX
Bonds - Industrial and Miscellaneous												
03027X	AE	0	AMERICAN TOWER CORP	3.450	2021 09	.....	08/04/2014	MORGAN STANLEY.....	1,988,320	2,000,000	0	2FE
03076C	AG	1	AMERIPRISE FINANCIAL	3.700	2024 10	.....	09/15/2014	BARCLAYS CAPITAL INC.....	996,560	1,000,000	0	1FE
032511	BJ	5	ANADARKO PETROLEUM CORP	3.450	2024 07	.....	07/01/2014	DEUTSCHE BANC.....	998,310	1,000,000	0	2FE
040555	CQ	5	ARIZONA PUBLIC SERVICE C	3.350	2024 06	.....	09/16/2014	KEYBANC CAPITAL MARK.....	727,987	725,000	6,139	1FE
05523U	AK	6	BAE SYSTEMS HOLDINGS (14	3.800	2024 10	R.....	09/30/2014	CITIGROUP GLOBAL MARKETS.....	997,030	1,000,000	0	2FE
06406H	CX	5	BANK OF NEW YORK MELLON	3.250	2024 09	.....	09/04/2014	MORGAN STANLEY.....	996,530	1,000,000	0	1FE
097023	AD	7	BOEING CO	8.750	2021 08	.....	09/29/2014	PIERPONT SECURITIES.....	1,359,850	1,000,000	0	1FE
07330M	AA	5	BRANCH BANKING & TRUST	3.800	2026 10	.....	09/22/2014	DEUTSCHE BANC.....	997,560	1,000,000	0	1FE
172967	HU	8	CITIGROUP INC	2.500	2019 07	.....	07/22/2014	CITIGROUP GLOBAL MARKETS.....	999,390	1,000,000	0	1FE
20030N	BL	4	COMCAST CORP	3.375	2025 02	.....	08/05/2014	CREDIT SUISSE FIRST BOSTON.....	999,120	1,000,000	0	1FE
212015	AH	4	CONTINENTAL RESOURCES	5.000	2022 09	.....	07/17/2014	J P MORGAN CHASE SECURITIES INC.....	3,059,138	2,813,000	49,618	2FE
12626P	AG	8	CRH AMERICA INC	6.000	2016 09	R.....	07/22/2014	JEFFERIES & CO INC.....	1,104,490	1,000,000	19,167	2FE
126408	HB	2	CSX CORP	3.400	2024 08	.....	07/16/2014	MORGAN STANLEY.....	999,150	1,000,000	0	2FE
278642	AK	9	EBAY INC	2.875	2021 08	.....	07/23/2014	J P MORGAN CHASE SECURITIES INC.....	997,790	1,000,000	0	1FE
26885B	AA	8	EQT MIDSTREAM PT	4.000	2024 08	.....	07/30/2014	J P MORGAN CHASE SECURITIES INC.....	993,810	1,000,000	333	2FE
31677Q	BC	2	FIFTH THIRD BANK	2.875	2021 10	.....	09/02/2014	DEUTSCHE BANC.....	1,989,700	2,000,000	0	1FE
33829T	AA	4	FIVE CORNERS FUNDING TRU	4.419	2023 11	.....	07/14/2014	STERNE AGEE & LEACH INC.....	2,104,560	2,000,000	15,221	2FE
341081	FK	8	FLORIDA POWER & LIGHT	3.250	2024 06	.....	07/21/2014	SCOTIA CAPITAL.....	1,013,280	1,000,000	6,229	1FE
345397	WW	9	FORD MOTOR CREDIT	3.664	2024 09	.....	09/03/2014	CITIGROUP GLOBAL MARKETS.....	1,000,000	1,000,000	0	2FE
78408L	AB	3	JOHNSON (SC) & SON (144A	3.350	2024 09	.....	09/30/2014	BAS-MERRILL LYNCH.....	1,998,160	2,000,000	0	1FE
55279H	AG	5	MANUFACTURERS & TRADERS	2.250	2019 07	.....	07/22/2014	MORGAN STANLEY.....	997,040	1,000,000	0	1FE

QE04

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)
56585A AG 7	MARATHON PETROLEUM 3.625 2024 09		09/02/2014	mitsubishi securities (usa) inc		1,992,820	2,000,000	.0	2FE
608190 AJ 3	MOHAWK INDUSTRIES 3.850 2023 02		08/28/2014	stifel nicolaus & co inc		1,018,330	1,000,000	3,422	2FE
690732 AE 2	OWENS & MINOR 4.375 2024 12		09/11/2014	j p morgan chase securities inc		996,220	1,000,000	.0	2FE
69371R M2 9	PACCAR FINANCIAL CORP 2.200 2019 09		09/08/2014	mitsubishi securities (usa) inc		999,430	1,000,000	.0	1FE
695156 AR 0	PACKAGING CORP 3.650 2024 09		09/03/2014	VARIOUS		1,993,990	2,000,000	.304	2FE
717081 DM 2	PFIZER INC 3.400 2024 05		07/16/2014	j p morgan chase securities inc		1,010,470	1,000,000	6,233	1FE
74256L AG 4	PRINCIPAL LIFE GLOBAL FU 2.250 2018 10		09/24/2014	ubs ag		1,181,298	1,175,000	12,044	1FE
74256L AN 9	PRINCIPAL LIFE GLOBAL FU 2.375 2019 09		09/04/2014	deutsche banc		998,130	1,000,000	.0	1FE
742718 BG 3	PROCTER & GAMBLE CO 8.000 2024 09		09/04/2014	stifel nicolaus & co inc		1,406,920	1,000,000	1,778	1FE
771196 BE 1	ROCHE HOLDINGS INC (144A) 3.350 2024 09	R	09/22/2014	deutsche banc		1,994,940	2,000,000	.0	1FE
778296 AA 1	ROSS STORES INC 3.375 2024 09		09/15/2014	bas-merrill lynch		993,290	1,000,000	.0	1FE
842434 CM 2	SOUTHERN CALIFORNIA GAS 3.150 2024 09		09/08/2014	bas-merrill lynch		1,992,680	2,000,000	.0	1FE
855244 AD 1	STARBUCKS CORP 3.850 2023 10		07/15/2014	deutsche banc		1,051,280	1,000,000	11,443	1FE
85590A AQ 7	STARWOOD HOTELS & RESORT 3.750 2025 03		09/08/2014	j p morgan chase securities inc		2,967,390	3,000,000	.0	2FE
886546 AA 8	TIFFANY & CO (144A) 3.800 2024 10		09/23/2014	bas-merrill lynch		1,002,370	1,000,000	.106	2FE
887389 AH 7	TIMKEN CO (144A) 3.875 2024 09		09/18/2014	morgan stanley		979,900	1,000,000	3,552	2FE
896522 AH 2	TRINITY INDUSTRIES 4.550 2024 10		09/22/2014	bas-merrill lynch		2,996,640	3,000,000	.0	2FE
91159H HG 8	US BANCORP 3.700 2024 01		09/11/2014	u s bancorp		1,031,350	1,000,000	4,728	1FE
94973V BJ 5	WELLPOINT INC 3.500 2024 08		09/18/2014	VARIOUS		1,972,170	2,000,000	3,986	2FE
94974B GA 2	WELLS FARGO 3.300 2024 09		09/02/2014	wells fargo securities		2,991,900	3,000,000	.0	1FE
92936P AA 8	WMI HOLDINGS CORP 13.000 2030 03		09/03/2014	PAY IN KIND		.25	.25	.0	6*
92936P AB 6	WMI HOLDINGS CORP 13.000 2030 03		09/02/2014	PAY IN KIND		.202	.202	.0	6*
90131H AC 9	21ST CENTURY FOX 3.700 2024 09		09/19/2014	bnp paribas		997,510	1,000,000	.925	2FE
559222 AQ 7	MAGNA INTERNATIONAL INC 3.625 2024 06	A	07/22/2014	rbc capital markets		1,016,220	1,000,000	3,927	2FE
002799 AQ 7	ABBAY NATIONAL TREASURY 2.350 2019 09	F	09/03/2014	ubs ag		1,991,940	2,000,000	.0	1FE
002799 AR 5	ABBAY NATIONAL TREASURY 1.650 2017 09	F	09/24/2014	deutsche banc		999,010	1,000,000	.0	1FE
05579L AA 1	BNZ INTL FUNDING (144A) 2.350 2019 03	F	09/03/2014	deutsche banc		996,370	1,000,000	.392	1FE
111013 AL 2	BRITISH SKY BROADCASTING 3.750 2024 09	F	09/25/2014	VARIOUS		1,998,830	2,000,000	1,458	2FE
53944V AB 5	LLOYDS BANK PLC 2.350 2019 09	F	09/02/2014	citigroup global markets		999,720	1,000,000	.0	1FE
806854 AD 7	SCHLUMBERGER INVESTMENT 2.400 2022 08	E	08/27/2014	j p morgan chase securities inc		975,110	1,000,000	2,067	1FE
12624Q AR 4	COMM 2012-CR4 A3 2.853 2045 10		09/03/2014	robert w baird & co		986,949	1,000,000	1,553	1FE
92930R BB 7	WFRBS 2012-C9 A3 2.870 2045 11		07/02/2014	wells fargo securities		517,951	530,000	.296	1FM
02006W AA 7	ALLYA 2014-2 A1 200 2015 10		09/17/2014	credit suisse first boston		25,000,000	25,000,000	.0	1Z
14313T AA 7	CARMX 2014-3 A1 .190 2015 08		08/06/2014	barclays capital inc		25,000,000	25,000,000	.0	1
13056L AA 7	CRART 2014-3 A1 .220 2015 09		09/04/2014	credit suisse first boston		9,000,000	9,000,000	.0	1
32058G AA 6	FIAOT 2014-2A A1 (144A) .300 2015 08		08/06/2014	credit suisse first boston		15,000,000	15,000,000	.0	1
43814H AA 6	HAROT 2014-3 A1 .190 2015 08		08/12/2014	royal bank of scotland		19,000,000	19,000,000	.0	1
86909V AA 0	SBART 2014-1A A1 (144A) .240 2015 08		08/06/2014	j p morgan chase securities inc		11,500,000	11,500,000	.0	1
3899999	Total Bonds - Industrial and Miscellaneous					174,869,130	173,743,227	154,921	XXX
8399997	Total Bonds - Part 3					265,436,696	257,476,254	509,505	XXX

QE04.1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
8399999. Total Bonds.....						265,436,696	257,476,254	509,505	XXX
Common Stocks - Industrial and Miscellaneous									
03152W 10 9	AMICUS THERAPEUTICS INC.....		07/03/2014	DIST FROM PARTNERSHIP.....	10,925.000	43,700	XXX	0	L
053588 10 9	AVEO PHARMACEUTICALS INC.....		07/03/2014	DIST FROM PARTNERSHIP.....	2,869.000	5,136	XXX	0	L
411307 10 1	HANSEN MEDICAL INC.....		07/03/2014	DIST FROM PARTNERSHIP.....	8,875.000	11,538	XXX	0	L
68234X 10 2	ONCOMED PHARMACEUTICALS INC.....		08/08/2014	DIST FROM PARTNERSHIP.....	4,152.000	87,782	XXX	0	L
737010 10 8	PORTOLA PHARMACEUTICALS INC.....		07/03/2014	DIST FROM PARTNERSHIP.....	7,072.000	215,979	XXX	0	L
930427 10 9	WAGWORKS INC.....		09/24/2014	DIST FROM PARTNERSHIP.....	1,097.000	54,740	XXX	0	L
98933Q 10 8	ZELTIQ AESTHETICS INC.....		07/30/2014	DIST FROM PARTNERSHIP.....	3,125.000	66,688	XXX	0	L
G037AX 10 1	AMBARELLA INC.....		09/09/2014	DIST FROM PARTNERSHIP.....	2,654.000	98,198	XXX	0	L
9099999. Total Common Stocks - Industrial and Miscellaneous.....						583,759	XXX	0	XXX
9799997. Total Common Stocks - Part 3.....						583,759	XXX	0	XXX
9799999. Total Common Stocks.....						583,759	XXX	0	XXX
9899999. Total Preferred and Common Stocks.....						583,759	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks.....						266,020,455	XXX	509,505	XXX

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

QE04.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)

Bonds - U.S. Government

QE05

12802R	AA	3	08/01/2014	CAL DIVE INT	4.930	40,328	40,328	40,328	40,328	0	0	0	0	0	40,328	0	0	0	1,988	02/01/2027	2FE
217194	AB	5	09/05/2014	COP I LLC	3.650	78,151	78,151	78,151	78,151	0	0	0	0	0	78,151	0	0	0	2,139	12/05/2021	1
367333	AA	9	09/11/2014	GATE CAPITAL	3.550	82,718	82,718	82,718	82,718	0	0	0	0	0	82,718	0	0	0	2,202	06/11/2021	1
911759	DD	7	08/01/2014	HOUSING URBAN DEVELOPM	6.410	43,000	43,000	48,947	43,000	0	0	0	0	0	43,000	0	0	0	2,756	08/01/2014	1
911759	FM	5	08/01/2014	HOUSING URBAN DEVELOPM	5.430	4,020,000	4,020,000	4,021,443	4,020,000	0	0	0	0	0	4,020,000	0	0	0	218,286	08/01/2014	1
911759	FN	3	08/01/2014	HOUSING URBAN DEVELOPM	5.560	705,000	705,000	705,635	705,000	0	0	0	0	0	705,000	0	0	0	39,198	08/01/2015	1
89609G	AA	0	08/19/2014	TRICAHUE LEASING	3.503	153,963	153,963	153,963	153,963	0	0	0	0	0	153,963	0	0	0	4,045	11/19/2021	1
912828	RB	8	08/15/2014	U S TREASURY NOTES	500	50,000,000	50,000,000	50,205,246	50,092,695	0	(92,695)	0	(92,695)	0	50,000,000	0	0	0	250,000	08/15/2014	1
912828	RG	7	09/15/2014	U S TREASURY NOTES	250	39,500,000	39,500,000	39,487,789	39,494,992	0	5,008	0	5,008	0	39,500,000	0	0	0	98,750	09/15/2014	1
912828	TF	7	07/31/2014	U S TREASURY NOTES	125	50,000,000	50,000,000	49,970,700	49,984,531	0	15,469	0	15,469	0	50,000,000	0	0	0	62,500	07/31/2014	1
925387	AF	9	08/15/2014	VESSEL MANAGEMENT SERV	3.432	30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,030	08/15/2036	1
925387	AG	7	07/16/2014	VESSEL MANAGEMENT SERV	3.477	40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,391	01/16/2037	1
02265Q	AA	6	08/21/2014	AMAL LIMITED	3.465	99,738	99,738	99,738	99,738	0	0	0	0	0	99,738	0	0	0	2,592	08/21/2021	1
36179M	E2	2	09/20/2014	GNMA II PASS #00MA0153	3.000	135,758	135,758	137,689	137,527	0	(1,769)	0	(1,769)	0	135,758	0	0	0	2,704	06/20/2042	1
36202C	3X	9	09/20/2014	GNMA II PASS #2614	6.000	6,425	6,425	6,228	6,278	0	147	0	147	0	6,425	0	0	0	234	07/20/2028	1
36202D	G6	2	07/20/2014	GNMA II PASS #2921	7.500	27,693	23,499	23,789	24,394	0	(83)	0	(83)	0	24,310	0	3,383	3,383	1,159	05/20/2030	1
36202D	J8	5	07/20/2014	GNMA II PASS #2987	7.500	2,517	2,126	2,129	2,143	0	(1)	0	(1)	0	2,142	0	375	375	105	10/20/2030	1
36202D	6D	8	09/20/2014	GNMA II PASS #3568	5.000	230,141	230,141	228,702	228,897	0	1,244	0	1,244	0	230,141	0	0	0	7,688	06/20/2034	1
36202E	BU	2	09/20/2014	GNMA II PASS #3651	5.000	481,368	481,368	478,360	478,815	0	2,553	0	2,553	0	481,368	0	0	0	15,809	12/20/2034	1
36202E	DD	8	09/20/2014	GNMA II PASS #3700	4.500	79,298	79,298	75,097	75,992	0	3,306	0	3,306	0	79,298	0	0	0	2,561	04/20/2035	1
36202E	ET	2	09/20/2014	GNMA II PASS #3746	4.500	779,775	779,775	743,172	750,694	0	29,081	0	29,081	0	779,775	0	0	0	23,773	08/20/2035	1
36202E	E7	0	09/20/2014	GNMA II PASS #3758	4.500	530,160	530,160	505,972	512,667	0	17,493	0	17,493	0	530,160	0	0	0	15,907	09/20/2035	1
36202E	E8	8	09/20/2014	GNMA II PASS #3759	5.000	231,369	231,369	230,682	230,673	0	695	0	695	0	231,369	0	0	0	7,704	09/20/2035	1
36202E	FL	8	09/20/2014	GNMA II PASS #3771	4.500	174,200	174,200	167,532	169,155	0	5,045	0	5,045	0	174,200	0	0	0	4,678	10/20/2035	1
36202E	F2	0	09/20/2014	GNMA II PASS #3785	5.000	537,517	537,517	526,179	529,109	0	8,408	0	8,408	0	537,517	0	0	0	17,696	11/20/2035	1
36202E	HF	9	09/20/2014	GNMA II PASS #3830	5.500	259,525	259,525	248,860	250,655	0	8,870	0	8,870	0	259,525	0	0	0	9,496	03/20/2036	1
36177P	CY	9	09/15/2014	GNMA PASS TH #00794586	3.500	1,011,292	1,011,292	1,054,114	1,057,138	0	(45,846)	0	(45,846)	0	1,011,292	0	0	0	24,522	03/15/2042	1
36216C	KY	2	07/18/2014	GNMA PASS TH #160611	9.500	2,342	2,211	2,356	2,284	0	(19)	0	(19)	0	2,265	0	77	77	138	09/15/2016	1
36216G	N3	8	07/18/2014	GNMA PASS TH #164310	9.500	577	523	557	545	0	(2)	0	(2)	0	542	0	35	35	33	09/15/2018	1
36216Q	Q9	7	07/18/2014	GNMA PASS TH #179680	9.500	1,188	1,106	1,179	1,132	0	(7)	0	(7)	0	1,126	0	62	62	69	10/15/2016	1
36216I	7E	5	07/18/2014	GNMA PASS TH #180993	9.500	1,623	1,457	1,553	1,495	0	(3)	0	(3)	0	1,492	0	131	131	91	11/15/2019	1
36217D	UZ	5	07/18/2014	GNMA PASS TH #190600	9.500	744	706	753	716	0	(2)	0	(2)	0	713	0	31	31	44	08/15/2016	1
36217S	TL	5	07/18/2014	GNMA PASS TH #202255	9.500	616	583	622	597	0	(4)	0	(4)	0	593	0	24	24	36	08/15/2017	1
36217T	CA	5	07/18/2014	GNMA PASS TH #202665	9.500	2,270	2,022	2,155	2,117	0	(0)	0	(0)	0	2,117	0	153	153	127	11/15/2019	1
36217T	CQ	0	07/18/2014	GNMA PASS TH #202679	9.500	658	579	617	617	0	(5)	0	(5)	0	612	0	46	46	36	12/15/2019	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)
362172 N4 6	GNMA PASS TH #210211 9.500		07/18/2014	VARIOUS		285	261	278	272	0	(2)	0	(2)	0	270	0	15	15	16	07/15/2017	1
362191 X7 8	GNMA PASS TH #264502 9.500		07/18/2014	VARIOUS		637	572	610	604	0	(4)	0	(4)	0	599	0	38	38	36	09/15/2018	1
36205F 5V 1	GNMA PASS TH #389760 5.000		09/15/2014	PAID ON PRINCIPAL		7,267	7,267	7,433	7,310	0	(43)	0	(43)	0	7,267	0	0	0	242	11/15/2017	1
36213E WV 4	GNMA PASS TH #552460 6.000		09/15/2014	PAID ON PRINCIPAL		9,517	9,517	9,242	9,207	0	310	0	310	0	9,517	0	0	0	420	03/15/2032	1
36201M A8 5	GNMA PASS TH #586931 5.000		07/18/2014	VARIOUS		23,635	22,885	23,464	23,017	0	(40)	0	(40)	0	22,978	0	657	657	752	10/15/2017	1
36201M SA 1	GNMA PASS TH #587413 5.500		09/15/2014	PAID ON PRINCIPAL		1,503	1,503	1,536	1,531	0	(28)	0	(28)	0	1,503	0	0	0	56	11/15/2032	1
36201M SJ 2	GNMA PASS TH #587421 5.500		09/15/2014	PAID ON PRINCIPAL		2,085	2,085	2,131	2,118	0	(33)	0	(33)	0	2,085	0	0	0	77	11/15/2032	1
36201P VA 0	GNMA PASS TH #589309 5.000		09/15/2014	PAID ON PRINCIPAL		9,877	9,877	10,127	9,936	0	(59)	0	(59)	0	9,877	0	0	0	322	08/15/2017	1
36201U BA 1	GNMA PASS TH #593233 5.000		09/15/2014	PAID ON PRINCIPAL		19,552	19,552	19,998	19,697	0	(145)	0	(145)	0	19,552	0	0	0	649	10/15/2017	1
36201V ZG 0	GNMA PASS TH #594843 5.000		09/15/2014	PAID ON PRINCIPAL		7,328	7,328	7,514	7,386	0	(58)	0	(58)	0	7,328	0	0	0	244	08/15/2017	1
36200A A7 4	GNMA PASS TH #595030 5.000		09/15/2014	PAID ON PRINCIPAL		5,371	5,371	5,507	5,407	0	(36)	0	(36)	0	5,371	0	0	0	180	10/15/2017	1
36200M YX 5	GNMA PASS TH #604726 4.500		09/15/2014	PAID ON PRINCIPAL		49,480	49,480	47,159	47,501	0	1,980	0	1,980	0	49,480	0	0	0	1,482	10/15/2033	1
36290R YQ 0	GNMA PASS TH #615519 4.500		09/15/2014	PAID ON PRINCIPAL		43,069	43,069	40,579	41,063	0	2,006	0	2,006	0	43,069	0	0	0	1,206	09/15/2033	1
36290R 6X 6	GNMA PASS TH #615686 4.500		09/15/2014	PAID ON PRINCIPAL		13,674	13,674	12,883	13,037	0	637	0	637	0	13,674	0	0	0	439	10/15/2033	1
3620AQ PR 8	GNMA PASS TH #736732 4.500		09/15/2014	PAID ON PRINCIPAL		145,017	145,017	145,685	145,572	0	(555)	0	(555)	0	145,017	0	0	0	4,121	05/15/2040	1
3620AW FY 1	GNMA PASS TH #741883 4.500		09/15/2014	PAID ON PRINCIPAL		206,050	206,050	207,000	206,884	0	(833)	0	(833)	0	206,050	0	0	0	6,135	05/15/2040	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000		09/20/2014	PAID ON PRINCIPAL		58,086	58,086	58,055	58,047	0	38	0	38	0	58,086	0	0	0	751	05/20/2062	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000		09/20/2014	PAID ON PRINCIPAL		25,005	25,005	24,989	24,986	0	18	0	18	0	25,005	0	0	0	332	03/20/2062	1
38375B TF 9	GNR 2012-H14 GA 2.000		09/20/2014	PAID ON PRINCIPAL		356,925	356,925	356,144	356,248	0	676	0	676	0	356,925	0	0	0	4,939	06/20/2062	1
38375B TA 0	GNR 2012-H16 HA 2.000		09/20/2014	PAID ON PRINCIPAL		267,114	267,114	267,886	267,649	0	(535)	0	(535)	0	267,114	0	0	0	3,491	07/20/2062	1
38375B K8 4	GNR 2013-H04 BA (CMO) 1.650		09/20/2014	PAID ON PRINCIPAL		90,753	90,753	90,554	90,572	0	181	0	181	0	90,753	0	0	0	1,072	02/20/2063	1
36225C B7 0	G2 (ARM) #80061 1.625		09/20/2014	PAID ON PRINCIPAL		502	502	506	499	0	3	0	3	0	502	0	0	0	5	04/20/2027	1
36225C CN 4	G2 (ARM) #80076 1.625		09/20/2014	PAID ON PRINCIPAL		391	391	396	389	0	2	0	2	0	391	0	0	0	4	05/20/2027	1
36225C C9 5	G2 (ARM) #80095 1.625		09/20/2014	PAID ON PRINCIPAL		596	596	603	593	0	3	0	3	0	596	0	0	0	6	07/20/2027	1
59021* AK 7	MERRILL LYNCH FHA PROJ 7.430		09/25/2014	PAID ON PRINCIPAL		8,291	8,291	8,118	8,189	0	102	0	102	0	8,291	0	0	0	411	10/25/2019	1
831641 EW 1	SBIC 2012-10A 2.766		09/10/2014	PAID ON PRINCIPAL		1,542,374	1,542,374	1,542,374	1,542,101	0	273	0	273	0	1,542,374	0	0	0	42,662	03/10/2022	1
0599999. Total Bonds - U.S Government						152,184,336	152,178,078	152,293,721	152,218,571	0	(39,263)	0	(39,263)	0	152,179,308	0	5,027	5,027	891,536	XXX	XXX
Bonds - All Other Government																					
135087 ZA 5	CANADA TREASURY BONDS 2.375	A.	09/10/2014	MATURED		1,000,000	1,000,000	994,250	999,144	0	856	0	856	0	1,000,000	0	0	0	23,750	09/10/2014	1FE
1099999. Total Bonds - All Other Government						1,000,000	1,000,000	994,250	999,144	0	856	0	856	0	1,000,000	0	0	0	23,750	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
341150 SM 3	FLORIDA DEPT TRANS-RGH 5.250		07/01/2014	REDEEMED		11,054,450	10,945,000	11,964,417	11,124,986	0	(70,536)	0	(70,536)	0	11,054,450	0	0	0	574,613	07/01/2023	1FE
373383 ZS 0	GEORGIA GENERAL OBLIGA 4.750		07/01/2014	REDEEMED		8,000,000	8,000,000	8,355,360	8,054,523	0	(54,523)	0	(54,523)	0	8,000,000	0	0	0	380,000	07/01/2021	1FE
57582N UB 9	MASSACHUSETTS GENERAL 5.000		08/01/2014	REDEEMED		20,000,000	20,000,000	22,008,600	20,132,719	0	(132,719)	0	(132,719)	0	20,000,000	0	0	0	1,000,000	08/01/2016	1FE
604128 7B 8	MINNESOTA GENERAL OBLI 5.000		08/01/2014	REDEEMED		9,825,000	9,825,000	10,715,342	9,886,409	0	(61,409)	0	(61,409)	0	9,825,000	0	0	0	491,250	08/01/2015	1FE
677519 X4 7	OHIO INFRASTRUCTURE IM 5.000		08/01/2014	MATURED		650,000	650,000	720,155	654,872	0	(4,872)	0	(4,872)	0	650,000	0	0	0	32,500	08/01/2014	1FE

QE05.1

SCHEDULE D - PART 4

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

Table with columns for CUSIP, Description, Disposal Date, Name of Purchaser, Number of Shares of Stock, Consideration, Par Value, Actual Cost, Prior Year Book/Adjusted Carrying Value, Change in 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., 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, and NAIC Designation or Market Indicator (a).

QE05.2

SCHEDULE D - PART 4

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

QE05.3

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stocks Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
45200B	GU 6 ILLINOIS FIN AUTH UNIV 5.000.....		07/01/2014	REDEEMED.....		2,790,000	2,790,000	2,997,241	2,807,571	0	(17,571)	0	(17,571)	0	2,790,000	0	0	0	139,500	07/01/2017	1FE.....
454624	Z8 3 INDIANA BOND BANK REV 4.750.....		08/01/2014	REDEEMED.....		2,310,000	2,310,000	2,336,080	2,311,964	0	(1,964)	0	(1,964)	0	2,310,000	0	0	0	109,725	02/01/2024	1.....
454624	2D 8 INDIANA BOND BANK REV 4.750.....		08/01/2014	REDEEMED.....		165,000	165,000	166,863	165,140	0	(140)	0	(140)	0	165,000	0	0	0	7,838	02/01/2024	1FE.....
574217	QE 8 MARYLAND H/E JOHNS HOP 4.625.....		07/01/2014	REDEEMED.....		3,000,000	3,000,000	3,066,073	3,003,905	0	(3,905)	0	(3,905)	0	3,000,000	0	0	0	138,750	07/01/2020	1FE.....
57604P	MJ 0 MASSACHUSETTS WATER PO 5.500.....		08/01/2014	MATURED.....		3,400,000	3,400,000	3,879,672	3,431,265	0	(31,265)	0	(31,265)	0	3,400,000	0	0	0	187,000	08/01/2014	1FE.....
57604P	NU 4 MASSACHUSETTS WATER PO 5.250.....		08/01/2014	MATURED.....		10,000,000	10,000,000	10,989,600	10,079,476	0	(79,476)	0	(79,476)	0	10,000,000	0	0	0	525,000	08/01/2014	1FE.....
57604P	F9 0 MASSACHUSETTS WATER PO 5.000.....		08/01/2014	REDEEMED.....		2,990,000	2,990,000	3,255,602	3,008,826	0	(18,826)	0	(18,826)	0	2,990,000	0	0	0	149,500	08/01/2018	1FE.....
57604P	G2 4 MASSACHUSETTS WATER PO 5.000.....		08/01/2014	REDEEMED.....		3,555,000	3,555,000	3,849,887	3,575,911	0	(20,911)	0	(20,911)	0	3,555,000	0	0	0	177,750	08/01/2019	1FE.....
57604P	H6 4 MASSACHUSETTS WATER PO 5.000.....		08/01/2014	REDEEMED.....		370,000	370,000	402,867	372,330	0	(2,330)	0	(2,330)	0	370,000	0	0	0	18,500	08/01/2018	1FE.....
57604P	H7 2 MASSACHUSETTS WATER PO 5.000.....		08/01/2014	REDEEMED.....		300,000	300,000	324,885	301,765	0	(1,765)	0	(1,765)	0	300,000	0	0	0	15,000	08/01/2019	1FE.....
03444R	AA 6 MELLON FOUNDATION (TAX 3.950.....		08/01/2014	MATURED.....		1,000,000	1,000,000	999,970	999,950	0	50	0	50	0	1,000,000	0	0	0	39,500	08/01/2014	1FE.....
592663	M5 4 METRO WATER DIST SO CA 5.000.....		07/01/2014	MATURED.....		13,000,000	13,000,000	14,570,010	13,090,291	0	(90,291)	0	(90,291)	0	13,000,000	0	0	0	650,000	07/01/2014	1FE.....
64465M	Q5 7 NEW HAMPSHIRE MUN BOND 5.000.....		08/15/2014	REDEEMED.....		4,000,000	4,000,000	4,349,000	4,035,812	0	(35,812)	0	(35,812)	0	4,000,000	0	0	0	200,000	08/15/2014	1FE.....
64465M	3E 3 NEW HAMPSHIRE MUN BOND 5.000.....		08/15/2014	MATURED.....		2,990,000	2,990,000	3,311,276	3,015,352	0	(25,352)	0	(25,352)	0	2,990,000	0	0	0	149,500	08/15/2014	1FE.....
645788	VS 6 NEW JERSEY ENVIRONMENT 5.000.....		09/01/2014	MATURED.....		4,485,000	4,485,000	4,756,746	4,516,504	0	(31,504)	0	(31,504)	0	4,485,000	0	0	0	224,250	09/01/2014	1FE.....
649839	KA 4 NEW YORK DORM AUTH (CI 5.625.....		07/01/2014	REDEEMED.....		4,525,000	4,525,000	5,069,765	4,648,413	0	(123,413)	0	(123,413)	0	4,525,000	0	0	0	254,531	07/01/2016	1FE.....
64986A	BL 4 NEW YORK ENV FAC CLEAN 5.000.....		08/15/2014	REDEEMED.....		5,180,000	5,180,000	5,294,944	5,188,418	0	(8,418)	0	(8,418)	0	5,180,000	0	0	0	259,000	02/15/2021	1FE.....
71883P	FH 5 PHOENIX CIVIC IMP SR L 5.000.....		07/01/2014	MATURED.....		13,005,000	13,005,000	14,488,350	13,096,226	0	(91,226)	0	(91,226)	0	13,005,000	0	0	0	650,250	07/01/2014	1FE.....
812631	EA 3 SEATTLE DRAIN & WASTEW 5.000.....		09/01/2014	REDEEMED.....		1,675,000	1,675,000	1,780,391	1,686,326	0	(11,326)	0	(11,326)	0	1,675,000	0	0	0	83,750	09/01/2017	1FE.....
812631	EB 1 SEATTLE DRAIN & WASTEW 5.000.....		09/01/2014	REDEEMED.....		1,760,000	1,760,000	1,916,886	1,772,513	0	(12,513)	0	(12,513)	0	1,760,000	0	0	0	88,000	09/01/2018	1FE.....
882555	UY 9 TEXAS MUN PWR AGCY REV ---.....		09/01/2014	MATURED.....		65,000	65,000	41,715	63,181	0	1,819	0	1,819	0	65,000	0	0	0	0	09/01/2014	1FE.....
882555	VK 8 TEXAS MUN PWR AGCY REV ---.....		09/01/2014	MATURED.....		12,935,000	12,935,000	8,224,073	12,573,034	0	361,966	0	361,966	0	12,935,000	0	0	0	0	09/01/2014	1FE.....
915137	VY 6 TEXAS UNIV REF FING SY 5.000.....		08/15/2014	REDEEMED.....		10,000,000	10,000,000	10,767,200	10,057,884	0	(57,884)	0	(57,884)	0	10,000,000	0	0	0	500,000	08/15/2019	1FE.....
915115	2S 7 UNIV OF TEXAS PERM FD 4.750.....		07/01/2014	REDEEMED.....		3,000,000	3,000,000	3,133,290	3,010,970	0	(10,970)	0	(10,970)	0	3,000,000	0	0	0	142,500	07/01/2030	1FE.....
928172	JZ 9 VIRGINIA PUB BLDG AUTH 5.000.....		08/01/2014	MATURED.....		4,240,000	4,240,000	4,701,906	4,271,777	0	(31,777)	0	(31,777)	0	4,240,000	0	0	0	212,000	08/01/2014	1FE.....
3128JM	N7 8 FH (3/1 ARM) #1B2313 2.235.....		09/15/2014	PAID ON PRINCIPAL.....		6,328	6,328	6,295	6,256	0	72	0	72	0	6,328	0	0	0	102	08/15/2035	1.....
3128JM	QF 7 FH (3/1 ARM) #1B2353 2.361.....		09/15/2014	PAID ON PRINCIPAL.....		442,891	442,891	440,105	439,300	0	3,591	0	3,591	0	442,891	0	0	0	6,627	09/15/2035	1.....
3128JM	SB 4 FH (3/1 ARM) #1B2413 2.353.....		09/15/2014	PAID ON PRINCIPAL.....		52,621	52,621	52,497	52,073	0	548	0	548	0	52,621	0	0	0	824	10/01/2035	1.....
31296J	ZX 7 FHLMC GOLD PASSTHRU 5.500.....		07/18/2014	VARIOUS.....		28,791	25,828	25,286	25,401	0	(56)	0	(56)	0	25,345	0	3,446	3,446	939	06/15/2033	1.....
31296J	ZY 5 FHLMC GOLD PASSTHRU 5.500.....		09/15/2014	PAID ON PRINCIPAL.....		1,418	1,418	1,389	1,395	0	23	0	23	0	1,418	0	0	0	52	06/15/2033	1.....
31296J	2F 2 FHLMC GOLD PASSTHRU 5.500.....		07/18/2014	VARIOUS.....		13,454	12,072	11,818	11,883	0	(21)	0	(21)	0	11,863	0	1,592	1,592	439	07/15/2033	1.....
31296J	2J 4 FHLMC GOLD PASSTHRU 5.500.....		09/15/2014	PAID ON PRINCIPAL.....		2,688	2,688	2,632	2,634	0	54	0	54	0	2,688	0	0	0	98	07/15/2033	1.....
31296J	3V 6 FHLMC GOLD PASSTHRU 5.500.....		07/18/2014	VARIOUS.....		11,071	9,932	9,724	9,720	0	(18)	0	(18)	0	9,701	0	1,370	1,370	361	07/15/2033	1.....
31296J	4V 5 FHLMC GOLD PASSTHRU 5.500.....		09/15/2014	PAID ON PRINCIPAL.....		1,008	1,008	987	996	0	12	0	12	0	1,008	0	0	0	37	07/15/2033	1.....
31296K	AL 7 FHLMC GOLD PASSTHRU 5.500.....		07/18/2014	VARIOUS.....		2,865	2,571	2,517	2,503	0	(4)	0	(4)	0	2,500	0	366	366	93	04/15/2033	1.....
31296K	BK 8 FHLMC GOLD PASSTHRU 5.500.....		09/15/2014	PAID ON PRINCIPAL.....		16,059	16,059	15,722	15,801	0	258	0	258	0	16,059	0	0	0	588	07/15/2033	1.....

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
31296K E3 0	FHLMC GOLD PASSTHRU	3	07/18/2014	VARIOUS		9,744	8,742	8,558	8,605	0	(19)	0	(19)	0	8,586	0	1,158	1,158	318	07/15/2033	1
31296K NR 0	FHLMC GOLD PASSTHRU	8	09/15/2014	PAID ON PRINCIPAL		21,151	21,151	20,707	20,768	0	383	0	383	0	21,151	0	0	0	772	07/15/2033	1
31296K QD 8	FHLMC GOLD PASSTHRU	3	09/15/2014	PAID ON PRINCIPAL		13,120	13,120	12,844	12,902	0	217	0	217	0	13,120	0	0	0	474	07/15/2033	1
31296K TN 3	FHLMC GOLD PASSTHRU	1	09/15/2014	PAID ON PRINCIPAL		81,877	81,877	80,158	80,405	0	1,472	0	1,472	0	81,877	0	0	0	3,287	07/15/2033	1
31296K 4R 1	FHLMC GOLD PASSTHRU	3	09/15/2014	PAID ON PRINCIPAL		141,122	141,122	140,240	140,455	0	667	0	667	0	141,122	0	0	0	4,373	08/15/2033	1
31296L AV 3	FHLMC GOLD PASSTHRU	2	07/18/2014	VARIOUS		5,225	4,687	4,589	4,619	0	(10)	0	(10)	0	4,609	0	615	615	170	08/15/2033	1
31296L KZ 3	FHLMC GOLD PASSTHRU	6	09/15/2014	PAID ON PRINCIPAL		706	706	691	696	0	9	0	9	0	706	0	0	0	26	08/15/2033	1
31296L P6 2	FHLMC GOLD PASSTHRU	2	07/18/2014	VARIOUS		1,319	1,183	1,158	1,160	0	(2)	0	(2)	0	1,157	0	162	162	43	08/15/2033	1
31296L QV 6	FHLMC GOLD PASSTHRU	5	09/15/2014	PAID ON PRINCIPAL		2,928	2,928	2,867	2,865	0	63	0	63	0	2,928	0	0	0	107	08/15/2033	1
31296L WL 1	FHLMC GOLD PASSTHRU	5	09/15/2014	PAID ON PRINCIPAL		6,805	6,805	6,662	6,678	0	127	0	127	0	6,805	0	0	0	250	08/15/2033	1
31296L ZL 8	FHLMC GOLD PASSTHRU	5	09/15/2014	PAID ON PRINCIPAL		2,851	2,851	2,791	2,807	0	43	0	43	0	2,851	0	0	0	102	08/15/2033	1
31296L 6E 6	FHLMC GOLD PASSTHRU	5	07/18/2014	VARIOUS		33,174	30,086	29,455	29,540	0	5	0	5	0	29,545	0	3,629	3,629	1,080	08/15/2033	1
31296M CE 7	FHLMC GOLD PASSTHRU	5	09/15/2014	PAID ON PRINCIPAL		552	552	540	541	0	11	0	11	0	552	0	0	0	20	05/15/2033	1
31296M 6K 0	FHLMC GOLD PASSTHRU	5	09/15/2014	PAID ON PRINCIPAL		170,382	170,382	169,317	169,513	0	869	0	869	0	170,382	0	0	0	5,889	09/15/2033	1
31296N EJ 2	FHLMC GOLD PASSTHRU	5	09/15/2014	PAID ON PRINCIPAL		29,493	29,493	29,308	29,352	0	141	0	141	0	29,493	0	0	0	983	09/15/2033	1
312966 KL 7	FHLMC GOLD PASSTHRU	4	09/15/2014	PAID ON PRINCIPAL		14,931	14,931	14,362	14,539	0	392	0	392	0	14,931	0	0	0	434	05/15/2019	1
312966 SM 7	FHLMC GOLD PASSTHRU	4	09/15/2014	PAID ON PRINCIPAL		12,053	12,053	11,415	11,753	0	300	0	300	0	12,053	0	0	0	324	05/15/2019	1
312966 TP 9	FHLMC GOLD PASSTHRU	4	09/15/2014	PAID ON PRINCIPAL		129,926	129,926	123,044	126,874	0	3,051	0	3,051	0	129,926	0	0	0	3,426	05/15/2019	1
312966 TQ 7	FHLMC GOLD PASSTHRU	4	09/15/2014	PAID ON PRINCIPAL		154,002	154,002	145,845	150,355	0	3,647	0	3,647	0	154,002	0	0	0	3,962	05/15/2019	1
312967 HM 7	FHLMC GOLD PASSTHRU	4	09/15/2014	PAID ON PRINCIPAL		16,226	16,226	15,366	15,860	0	365	0	365	0	16,226	0	0	0	447	05/15/2019	1
312967 KD 3	FHLMC GOLD PASSTHRU	4	09/15/2014	PAID ON PRINCIPAL		52,506	52,506	49,725	51,307	0	1,199	0	1,199	0	52,506	0	0	0	1,398	05/15/2019	1
312967 PC 0	FHLMC GOLD PASSTHRU	4	09/15/2014	PAID ON PRINCIPAL		76,484	76,484	72,433	74,763	0	1,721	0	1,721	0	76,484	0	0	0	2,114	05/15/2019	1
31292G 6L 5	FHLMC GOLD PASSTHRU	7	07/18/2014	VARIOUS		18,688	16,101	16,939	18,058	0	(54)	0	(54)	0	18,004	0	684	684	797	10/15/2029	1
31292G 6T 8	FHLMC GOLD PASSTHRU	7	09/15/2014	PAID ON PRINCIPAL		568	568	598	641	0	(73)	0	(73)	0	568	0	0	0	28	11/15/2029	1
31292G 7H 3	FHLMC GOLD PASSTHRU	7	07/18/2014	VARIOUS		18,621	16,010	16,844	18,104	0	(30)	0	(30)	0	18,074	0	547	547	793	12/15/2029	1
31292H EV 2	FHLMC GOLD PASSTHRU	7	07/18/2014	VARIOUS		5,524	4,823	5,076	5,498	0	(49)	0	(49)	0	5,448	0	76	76	223	08/15/2030	1
31292H G5 7	FHLMC GOLD PASSTHRU	7	09/15/2014	PAID ON PRINCIPAL		982	982	1,146	1,110	0	(128)	0	(128)	0	982	0	0	0	50	01/15/2031	1
31292H M2 7	FHLMC GOLD PASSTHRU	7	07/18/2014	VARIOUS		25,365	22,104	23,265	24,534	0	(188)	0	(188)	0	24,347	0	1,018	1,018	1,022	11/15/2031	1
31292H P9 9	FHLMC GOLD PASSTHRU	5	07/18/2014	VARIOUS		16,526	14,894	14,581	14,593	0	10	0	10	0	14,603	0	1,923	1,923	539	03/15/2032	1
31292H QQ 0	FHLMC GOLD PASSTHRU	5	07/18/2014	VARIOUS		8,738	7,869	7,704	7,711	0	(6)	0	(6)	0	7,705	0	1,033	1,033	285	04/15/2032	1
31292H XK 5	FHLMC GOLD PASSTHRU	5	09/15/2014	PAID ON PRINCIPAL		26,156	26,156	25,607	25,707	0	449	0	449	0	26,156	0	0	0	967	07/15/2033	1
31293E N4 8	FHLMC GOLD PASSTHRU	6	09/15/2014	PAID ON PRINCIPAL		606	606	571	571	0	36	0	36	0	606	0	0	0	24	12/15/2028	1
31293M FE 7	FHLMC GOLD PASSTHRU	5	07/18/2014	VARIOUS		1,475	1,324	1,296	1,290	0	(2)	0	(2)	0	1,288	0	187	187	48	03/15/2029	1
31293Q 2V 4	FHLMC GOLD PASSTHRU	7	07/18/2014	VARIOUS		10,141	8,868	9,334	9,744	0	(74)	0	(74)	0	9,670	0	471	471	410	06/15/2029	1
31293V FH 0	FHLMC GOLD PASSTHRU	7	07/18/2014	VARIOUS		1,498	1,295	1,362	1,468	0	(8)	0	(8)	0	1,459	0	38	38	64	08/15/2029	1
31293W ZQ 6	FHLMC GOLD PASSTHRU	7	07/18/2014	VARIOUS		2,904	2,506	2,636	2,941	0	(24)	0	(24)	0	2,917	0	(13)	(13)	124	10/15/2029	1

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										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)
31293W 6X 3	FHLMC GOLD PASSTHRU	7.500	07/18/2014	VARIOUS		10,745	9,283	9,766	9,982	0	(27)	0	(27)	0	9,954	0	791	791	460	10/15/2029	1
31293X EG 9	FHLMC GOLD PASSTHRU	7.500	07/18/2014	VARIOUS		12,208	10,464	11,008	11,310	0	(58)	0	(58)	0	11,252	0	957	957	519	10/15/2029	1
31293X RH 3	FHLMC GOLD PASSTHRU	7.500	07/18/2014	VARIOUS		3,127	2,687	2,827	2,987	0	(15)	0	(15)	0	2,972	0	155	155	133	10/15/2029	1
31293Y DY 9	FHLMC GOLD PASSTHRU	7.500	07/18/2014	VARIOUS		8,341	7,353	7,736	8,307	0	(78)	0	(78)	0	8,230	0	112	112	364	11/15/2029	1
31293Y GV 2	FHLMC GOLD PASSTHRU	7.500	07/18/2014	VARIOUS		10,448	8,955	9,421	10,516	0	(66)	0	(66)	0	10,449	0	(1)	(1)	444	11/15/2029	1
31293Y KN 5	FHLMC GOLD PASSTHRU	7.500	07/18/2014	VARIOUS		12,788	10,972	11,543	12,489	0	(63)	0	(63)	0	12,427	0	361	361	544	11/15/2029	1
31293Y LG 9	FHLMC GOLD PASSTHRU	7.500	07/18/2014	VARIOUS		6,696	5,736	6,034	6,695	0	(41)	0	(41)	0	6,655	0	41	41	284	11/15/2029	1
31293Y LV 6	FHLMC GOLD PASSTHRU	7.500	07/18/2014	VARIOUS		20,620	17,680	18,600	19,801	0	416	0	416	0	20,217	0	404	404	876	11/15/2029	1
31293Y L6 1	FHLMC GOLD PASSTHRU	7.500	07/18/2014	VARIOUS		1,417	1,214	1,277	1,471	0	(10)	0	(10)	0	1,461	0	(44)	(44)	60	12/15/2029	1
31293Y Q8 2	FHLMC GOLD PASSTHRU	7.500	07/18/2014	VARIOUS		22,563	19,339	20,346	22,506	0	(142)	0	(142)	0	22,364	0	199	199	959	12/15/2029	1
31293Y RF 5	FHLMC GOLD PASSTHRU	7.500	07/18/2014	VARIOUS		12,611	10,938	11,507	12,177	0	(71)	0	(71)	0	12,106	0	505	505	542	12/15/2029	1
31294B NE 1	FHLMC GOLD PASSTHRU	7.500	07/18/2014	VARIOUS		3,062	2,623	2,760	3,140	0	(21)	0	(21)	0	3,120	0	(57)	(57)	130	12/15/2029	1
31294B 5Y 7	FHLMC GOLD PASSTHRU	7.000	07/18/2014	VARIOUS		17,883	15,634	16,455	17,645	0	(157)	0	(157)	0	17,489	0	395	395	723	01/15/2030	1
31294G Q9 8	FHLMC GOLD PASSTHRU	7.000	07/18/2014	VARIOUS		4,909	4,296	4,521	4,818	0	(43)	0	(43)	0	4,776	0	133	133	199	06/15/2030	1
31298E 3C 7	FHLMC GOLD PASSTHRU	7.000	07/18/2014	VARIOUS		1,849	1,618	1,703	1,739	0	1	0	1	0	1,740	0	109	109	75	01/15/2029	1
31298S UV 4	FHLMC GOLD PASSTHRU	7.000	07/18/2014	VARIOUS		8,340	7,278	7,660	8,378	0	(76)	0	(76)	0	8,302	0	37	37	337	01/15/2031	1
31298V ZF 7	FHLMC GOLD PASSTHRU	7.000	07/18/2014	VARIOUS		2,930	2,699	2,840	2,969	0	(35)	0	(35)	0	2,933	0	(3)	(3)	125	10/15/2031	1
31298V ZH 3	FHLMC GOLD PASSTHRU	7.000	07/18/2014	VARIOUS		2,577	2,257	2,375	2,456	0	(18)	0	(18)	0	2,438	0	139	139	104	10/15/2031	1
31287M FB 1	FHLMC GOLD PASSTHRU	5.500	07/18/2014	VARIOUS		3,892	3,492	3,419	3,397	0	(4)	0	(4)	0	3,393	0	499	499	127	12/15/2031	1
31287M UB 4	FHLMC GOLD PASSTHRU	5.500	09/15/2014	PAID ON PRINCIPAL		3,572	3,572	3,459	3,447	0	125	0	125	0	3,572	0	0	0	146	01/15/2032	1
31287P E9 0	FHLMC GOLD PASSTHRU	7.000	09/15/2014	PAID ON PRINCIPAL		167	167	176	191	0	(23)	0	(23)	0	167	0	0	0	8	02/15/2032	1
31287P S2 0	FHLMC GOLD PASSTHRU	5.500	07/18/2014	VARIOUS		19,613	17,860	17,485	17,526	0	19	0	19	0	17,545	0	2,068	2,068	638	02/15/2032	1
31287Q FF 3	FHLMC GOLD PASSTHRU	7.000	09/15/2014	PAID ON PRINCIPAL		129	129	135	145	0	(16)	0	(16)	0	129	0	0	0	6	03/15/2032	1
31287Q L6 6	FHLMC GOLD PASSTHRU	7.000	07/18/2014	VARIOUS		14,184	12,342	12,990	13,507	0	(98)	0	(98)	0	13,409	0	776	776	571	03/15/2032	1
31287Q NB 3	FHLMC GOLD PASSTHRU	5.500	07/18/2014	VARIOUS		2,176	1,952	1,911	1,909	0	(3)	0	(3)	0	1,906	0	270	270	71	01/15/2032	1
31287R ML 0	FHLMC GOLD PASSTHRU	7.000	07/18/2014	VARIOUS		13,509	12,068	12,701	12,907	0	(228)	0	(228)	0	12,679	0	830	830	545	04/15/2032	1
31287T DJ 1	FHLMC GOLD PASSTHRU	7.000	09/15/2014	PAID ON PRINCIPAL		819	819	864	911	0	(92)	0	(92)	0	819	0	0	0	38	05/15/2032	1
31287T SE 6	FHLMC GOLD PASSTHRU	7.000	09/15/2014	PAID ON PRINCIPAL		284	284	299	310	0	(26)	0	(26)	0	284	0	0	0	13	06/15/2032	1
31287T 3G 8	FHLMC GOLD PASSTHRU	7.000	07/18/2014	VARIOUS		44,185	39,136	41,190	45,249	0	(1,208)	0	(1,208)	0	44,041	0	144	144	1,781	06/15/2032	1
31287U B7 6	FHLMC GOLD PASSTHRU	7.000	07/18/2014	VARIOUS		131	114	120	129	0	(1)	0	(1)	0	128	0	3	3	5	06/15/2032	1
31287U GL 0	FHLMC GOLD PASSTHRU	7.000	07/18/2014	VARIOUS		474	412	434	450	0	(3)	0	(3)	0	447	0	28	28	19	06/15/2032	1
31287V GQ 7	FHLMC GOLD PASSTHRU	7.000	09/15/2014	PAID ON PRINCIPAL		567	567	598	658	0	(91)	0	(91)	0	567	0	0	0	27	07/15/2032	1
31287V 6N 5	FHLMC GOLD PASSTHRU	7.000	07/18/2014	VARIOUS		11,266	9,814	10,329	10,530	0	(68)	0	(68)	0	10,462	0	804	804	454	07/15/2032	1
31288A MM 4	FHLMC GOLD PASSTHRU	7.000	09/15/2014	PAID ON PRINCIPAL		203	203	214	238	0	(35)	0	(35)	0	203	0	0	0	10	10/15/2032	1
31288A X4 2	FHLMC GOLD PASSTHRU	7.000	07/18/2014	VARIOUS		30,938	28,802	30,314	34,238	0	(2,838)	0	(2,838)	0	31,400	0	(462)	(462)	1,254	06/15/2032	1

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31288D AJ 8	FHLMC GOLD PASSTHRU	8	09/15/2014	PAID ON PRINCIPAL		389	389	381	381	0	8	0	8	0	389	0	0	0	14	12/15/2032	1
31288D FL 8	FHLMC GOLD PASSTHRU	8	07/18/2014	VARIOUS		6,651	5,991	5,866	5,875	0	(6)	0	(6)	0	5,868	0	782	782	217	01/15/2033	1
31288F W7 5	FHLMC GOLD PASSTHRU	5	07/18/2014	VARIOUS		2,690	2,425	2,374	2,364	0	50	0	50	0	2,414	0	276	276	88	02/15/2033	1
31288F XM 1	FHLMC GOLD PASSTHRU	1	07/18/2014	VARIOUS		5,963	5,351	5,238	5,260	0	(8)	0	(8)	0	5,251	0	711	711	194	03/15/2033	1
31288G G8 9	FHLMC GOLD PASSTHRU	9	09/15/2014	PAID ON PRINCIPAL		1,018	1,018	1,072	1,060	0	(42)	0	(42)	0	1,018	0	0	0	48	02/15/2033	1
31288G JV 5	FHLMC GOLD PASSTHRU	5	07/18/2014	VARIOUS		21,102	18,932	18,991	19,014	0	99	0	99	0	19,112	0	1,990	1,990	688	03/15/2033	1
31288G TB 8	FHLMC GOLD PASSTHRU	8	07/18/2014	VARIOUS		2,239	2,009	1,967	1,936	0	(2)	0	(2)	0	1,934	0	305	305	73	04/15/2033	1
31288G 4G 4	FHLMC GOLD PASSTHRU	4	07/18/2014	VARIOUS		19,667	17,644	17,274	17,344	0	(37)	0	(37)	0	17,307	0	2,360	2,360	641	04/15/2033	1
31288H X4 7	FHLMC GOLD PASSTHRU	5	07/18/2014	VARIOUS		3,522	3,161	3,095	3,103	0	(4)	0	(4)	0	3,099	0	424	424	115	04/15/2033	1
31288H 4E 7	FHLMC GOLD PASSTHRU	5	07/18/2014	VARIOUS		1,848	1,672	1,637	1,622	0	2	0	2	0	1,624	0	223	223	60	05/15/2033	1
31288H 7A 2	FHLMC GOLD PASSTHRU	5	07/18/2014	VARIOUS		14,353	12,877	12,607	12,654	0	86	0	86	0	12,739	0	1,613	1,613	468	05/15/2033	1
31288J QN 9	FHLMC GOLD PASSTHRU	5	07/18/2014	VARIOUS		8,282	7,457	7,300	7,310	0	14	0	14	0	7,324	0	959	959	270	05/15/2033	1
31288J QP 4	FHLMC GOLD PASSTHRU	5	07/18/2014	VARIOUS		11,906	10,704	10,737	10,723	0	(4)	0	(4)	0	10,719	0	1,187	1,187	388	05/15/2033	1
31288J WV 4	FHLMC GOLD PASSTHRU	5	09/15/2014	PAID ON PRINCIPAL		21,458	21,458	21,525	21,507	0	(49)	0	(49)	0	21,458	0	0	0	787	04/15/2033	1
31288J YL 4	FHLMC GOLD PASSTHRU	5	09/15/2014	PAID ON PRINCIPAL		441	441	443	442	0	(1)	0	(1)	0	441	0	0	0	16	02/15/2033	1
31288J ZX 7	FHLMC GOLD PASSTHRU	5	07/18/2014	VARIOUS		24,241	21,747	21,291	21,354	0	(43)	0	(43)	0	21,311	0	2,930	2,930	790	05/15/2033	1
31288J 4L 7	FHLMC GOLD PASSTHRU	5	07/18/2014	VARIOUS		6,498	5,829	5,707	5,743	0	(13)	0	(13)	0	5,730	0	767	767	212	05/15/2033	1
31335H Z7 1	FHLMC GOLD PASSTHRU	5	09/15/2014	PAID ON PRINCIPAL		52,659	52,659	53,778	53,324	0	(665)	0	(665)	0	52,659	0	0	0	1,921	12/15/2023	1
313970 RF 4	FHLMC GOLD PASSTHRU	7	07/18/2014	VARIOUS		16,806	15,125	15,212	15,154	0	(39)	0	(39)	0	15,115	0	1,692	1,692	699	03/15/2023	1
31294K FJ 9	FHLMC GOLD PASSTHRU	5	07/18/2014	VARIOUS		24,664	23,919	23,829	23,855	0	(2)	0	(2)	0	23,852	0	811	811	785	11/15/2016	1
31294M GB 1	FHLMC GOLD PASSTHRU	3	09/15/2014	PAID ON PRINCIPAL		403,663	403,663	404,370	404,578	0	(915)	0	(915)	0	403,663	0	0	0	9,500	05/15/2026	1
3128GP P8 0	FHLMC GOLD PASSTHRU	5	09/15/2014	PAID ON PRINCIPAL		9,807	9,807	9,770	9,781	0	25	0	25	0	9,807	0	0	0	327	12/15/2016	1
3128GU 6N 7	FHLMC GOLD PASSTHRU	5	09/15/2014	PAID ON PRINCIPAL		2,380	2,380	2,392	2,386	0	(6)	0	(6)	0	2,380	0	0	0	79	08/15/2017	1
31283H HE 8	FHLMC GOLD PASSTHRU	7	07/18/2014	VARIOUS		18,407	16,149	16,997	18,055	0	(168)	0	(168)	0	17,886	0	521	521	745	06/15/2030	1
31283H JN 6	FHLMC GOLD PASSTHRU	5	07/18/2014	VARIOUS		8,379	7,520	7,362	7,368	0	13	0	13	0	7,380	0	998	998	273	01/15/2030	1
31283H JA 8	FHLMC GOLD PASSTHRU	7	07/18/2014	VARIOUS		19,385	16,928	17,817	19,229	0	(169)	0	(169)	0	19,061	0	325	325	782	02/15/2031	1
31283H LC 7	FHLMC GOLD PASSTHRU	7	09/15/2014	PAID ON PRINCIPAL		453	453	477	501	0	(48)	0	(48)	0	453	0	0	0	21	10/15/2029	1
31283H MD 4	FHLMC GOLD PASSTHRU	7	07/18/2014	VARIOUS		25,242	22,037	23,194	24,686	0	(208)	0	(208)	0	24,478	0	764	764	1,019	05/15/2031	1
31283H MZ 5	FHLMC GOLD PASSTHRU	7	07/18/2014	VARIOUS		14,691	12,867	13,543	14,379	0	(152)	0	(152)	0	14,228	0	464	464	593	06/15/2031	1
31283H N4 3	FHLMC GOLD PASSTHRU	7	09/15/2014	PAID ON PRINCIPAL		6,060	6,060	6,422	6,878	0	(817)	0	(817)	0	6,060	0	0	0	279	09/15/2031	1
31283H N8 4	FHLMC GOLD PASSTHRU	7	07/18/2014	VARIOUS		3,816	3,338	3,513	3,742	0	(26)	0	(26)	0	3,716	0	100	100	154	09/15/2031	1
31283H TE 5	FHLMC GOLD PASSTHRU	7	07/18/2014	VARIOUS		1,916	1,675	1,763	1,876	0	(13)	0	(13)	0	1,863	0	53	53	77	07/15/2032	1
31283H WY 7	FHLMC GOLD PASSTHRU	5	09/15/2014	PAID ON PRINCIPAL		22,556	22,556	22,160	22,217	0	339	0	339	0	22,556	0	0	0	826	06/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU	4	09/15/2014	PAID ON PRINCIPAL		365,638	365,638	324,732	332,105	0	33,533	0	33,533	0	365,638	0	0	0	9,426	05/15/2034	1
3128MJ FH 8	FHLMC GOLD PASSTHRU	5	09/15/2014	PAID ON PRINCIPAL		129,448	129,448	127,534	127,656	0	1,792	0	1,792	0	129,448	0	0	0	4,701	12/15/2036	1
3128MJ S6 8	FHLMC GOLD PASSTHRU	3	09/15/2014	PAID ON PRINCIPAL		152,644	152,644	146,330	146,484	0	6,161	0	6,161	0	152,644	0	0	0	3,061	08/15/2043	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)
3128PT 3L 7	FHLMC GOLD PASSTHRU 3.500		09/15/2014	PAID ON PRINCIPAL		134,376	134,376	133,704	133,759	0	617	0	617	0	134,376	0	0	0	2,995	02/15/2026	1
3132KE EH 4	FHLMC GOLD PASSTHRU 2.500		09/15/2014	PAID ON PRINCIPAL		287,745	287,745	289,588	289,508	0	(1,764)	0	(1,764)	0	287,745	0	0	0	4,664	06/15/2028	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		09/15/2014	PAID ON PRINCIPAL		117,842	117,842	117,589	117,523	0	319	0	319	0	117,842	0	0	0	4,705	01/15/2031	1
31339N AG 1	FHR 2400 MK CMO 6.500		09/15/2014	PAID ON PRINCIPAL		320,999	320,999	316,585	318,112	0	2,887	0	2,887	0	320,999	0	0	0	14,901	01/15/2032	1
31339N F2 7	FHR 2413 MH CMO 6.500		09/15/2014	PAID ON PRINCIPAL		313,412	313,412	309,103	310,484	0	2,928	0	2,928	0	313,412	0	0	0	13,741	02/15/2032	1
31339D GP 7	FHR 2422 CH CMO 6.500		09/15/2014	PAID ON PRINCIPAL		68,233	68,233	66,826	67,571	0	662	0	662	0	68,233	0	0	0	2,963	02/15/2032	1
31393F LT 1	FHR 2527 BM CMO 5.500		09/15/2014	PAID ON PRINCIPAL		60,503	60,503	62,545	60,732	0	(229)	0	(229)	0	60,503	0	0	0	2,144	11/15/2017	1
31394R YV 5	FHR 2769 CY CMO 5.000		09/15/2014	PAID ON PRINCIPAL		601,257	601,257	598,626	599,572	0	1,685	0	1,685	0	601,257	0	0	0	19,856	03/15/2024	1
31406G 5S 4	FN (10/1 ARM #810057 4.923		09/25/2014	PAID ON PRINCIPAL		3,414	3,414	3,446	3,416	0	(2)	0	(2)	0	3,414	0	0	0	113	03/01/2035	1
31406L MX 3	FN (10/1 ARM #813174 4.985		09/25/2014	PAID ON PRINCIPAL		693	693	699	693	0	(1)	0	(1)	0	693	0	0	0	23	02/01/2035	1
31406M BP 0	FN (10/1 ARM #813746 4.961		08/25/2014	PAID ON PRINCIPAL		27	27	26	27	0	0	0	0	0	27	0	0	0	1	03/01/2035	1
31407B VG 1	FN (10/1 ARM #826015 4.501		09/25/2014	PAID ON PRINCIPAL		222,891	222,891	223,019	222,250	0	641	0	641	0	222,891	0	0	0	7,186	07/01/2035	1
31407B 2G 3	FN (10/1 ARM #826175 4.674		09/25/2014	PAID ON PRINCIPAL		10,899	10,899	10,933	10,897	0	2	0	2	0	10,899	0	0	0	340	07/01/2035	1
31407C HK 6	FN (10/1 ARM #826534 4.878		09/25/2014	PAID ON PRINCIPAL		294,829	294,829	295,283	294,431	0	398	0	398	0	294,829	0	0	0	10,018	07/25/2035	1
31407E MK 6	FN (10/1 ARM #828462 4.880		09/25/2014	PAID ON PRINCIPAL		105,579	105,579	104,622	104,972	0	607	0	607	0	105,579	0	0	0	3,065	07/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.515		09/25/2014	PAID ON PRINCIPAL		200,938	200,938	197,773	199,384	0	1,554	0	1,554	0	200,938	0	0	0	5,542	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.383		09/25/2014	PAID ON PRINCIPAL		18,633	18,633	18,548	18,565	0	67	0	67	0	18,633	0	0	0	296	08/01/2035	1
31406M 6S 0	FN (3/1 ARM) #814581 2.234		09/25/2014	PAID ON PRINCIPAL		272,480	272,480	271,149	271,692	0	787	0	787	0	272,480	0	0	0	4,190	04/01/2035	1
31406W LD 4	FN (3/1 ARM) #822124 2.103		09/25/2014	PAID ON PRINCIPAL		6,249	6,249	6,220	6,215	0	33	0	33	0	6,249	0	0	0	95	06/01/2035	1
31407C D8 7	FN (3/1 ARM) #826427 2.168		09/25/2014	PAID ON PRINCIPAL		102,469	102,469	101,757	101,834	0	636	0	636	0	102,469	0	0	0	1,629	07/25/2035	1
31407F ML 1	FN (3/1 ARM) #829363 2.153		09/25/2014	PAID ON PRINCIPAL		19,330	19,330	19,244	19,168	0	161	0	161	0	19,330	0	0	0	292	10/01/2035	1
31403K 3F 8	FN (5/1 ARM) #751498 2.340		09/25/2014	PAID ON PRINCIPAL		4,957	4,957	4,923	4,915	0	42	0	42	0	4,957	0	0	0	77	11/01/2033	1
31403V G4 5	FN (5/1 ARM) #759019 2.218		09/25/2014	PAID ON PRINCIPAL		5,615	5,615	5,565	5,566	0	49	0	49	0	5,615	0	0	0	83	01/01/2034	1
31405R UD 6	FN (7/1 ARM) #797180 2.383		09/25/2014	PAID ON PRINCIPAL		11,766	11,766	11,755	11,572	0	194	0	194	0	11,766	0	0	0	187	12/01/2034	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		09/25/2014	PAID ON PRINCIPAL		8,247	8,247	8,529	8,394	0	(147)	0	(147)	0	8,247	0	0	0	402	12/25/2041	1
3138AE LY 7	FNMA PASS TH #A1242 3.500		09/25/2014	PAID ON PRINCIPAL		148,150	148,150	147,721	147,713	0	436	0	436	0	148,150	0	0	0	3,536	04/25/2026	1
31367B 2T 3	FNMA PASS TH #164686 7.500		07/25/2014	VARIOUS		1,791	1,658	1,658	1,652	0	0	0	0	1,652	0	139	139	82	09/25/2022	1	
31367P HS 8	FNMA PASS TH #174941 7.500		07/25/2014	VARIOUS		2,885	2,553	2,553	2,545	0	1	0	1	0	2,546	0	339	339	127	09/25/2022	1
31367S F6 2	FNMA PASS TH #177589 7.500		07/25/2014	VARIOUS		2,213	1,942	1,942	1,937	0	0	0	0	1,938	0	275	275	96	09/25/2022	1	
31367S F7 0	FNMA PASS TH #177590 7.500		07/25/2014	VARIOUS		3,201	2,823	2,823	2,816	0	1	0	1	0	2,816	0	385	385	140	09/25/2022	1
31367S GQ 7	FNMA PASS TH #177607 7.500		07/25/2014	VARIOUS		2,904	2,582	2,582	2,574	0	0	0	0	0	2,575	0	330	330	128	09/25/2022	1
31367S R7 7	FNMA PASS TH #177910 7.500		07/25/2014	VARIOUS		1,072	1,047	1,047	1,042	0	0	0	0	1,043	0	30	30	51	09/25/2022	1	
31367S R8 5	FNMA PASS TH #177911 7.500		07/25/2014	VARIOUS		10,718	9,494	9,494	9,473	0	2	0	2	0	9,474	0	1,243	1,243	470	09/25/2022	1
31367S 2T 6	FNMA PASS TH #178186 7.500		07/25/2014	VARIOUS		5,213	4,625	4,625	4,612	0	1	0	1	0	4,613	0	600	600	229	09/25/2022	1
31368H KV 4	FNMA PASS TH #190308 7.500		07/25/2014	VARIOUS		586	499	520	570	0	1	0	1	0	572	0	14	14	25	09/25/2030	1
31371H FM 5	FNMA PASS TH #252272 6.000		09/25/2014	PAID ON PRINCIPAL		32,402	32,402	32,103	32,131	0	270	0	270	0	32,402	0	0	0	1,346	01/25/2029	1

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SCHEDULE D - PART 4

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

QE05.8

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31371H KR 8	FNMA PASS TH #252404	6.000	09/25/2014	PAID ON PRINCIPAL		300	300	296	297	0	3	0	3	0	300	0	0	0	12	03/25/2029	1
31371J PV 0	FNMA PASS TH #253436	7.500	07/25/2014	VARIOUS		2,475	2,123	2,211	2,428	0	(4)	0	(4)	0	2,424	0	51	51	105	09/25/2030	1
31371K KH 3	FNMA PASS TH #254196	6.000	07/25/2014	VARIOUS		25,117	24,057	25,090	24,507	0	(108)	0	(108)	0	24,400	0	718	718	949	02/25/2017	1
31371K LQ 2	FNMA PASS TH #254235	6.000	09/25/2014	PAID ON PRINCIPAL		3,008	3,008	3,137	3,068	0	(60)	0	(60)	0	3,008	0	0	0	119	03/25/2017	1
31371K NY 3	FNMA PASS TH #254307	6.000	09/25/2014	PAID ON PRINCIPAL		7,719	7,719	8,051	7,881	0	(162)	0	(162)	0	7,719	0	0	0	309	05/25/2017	1
31371K P3 9	FNMA PASS TH #254342	6.000	07/25/2014	VARIOUS		3,579	3,415	3,561	3,490	0	(14)	0	(14)	0	3,476	0	103	103	135	06/25/2017	1
31371K 3A 7	FNMA PASS TH #254693	5.500	09/25/2014	PAID ON PRINCIPAL		37,526	37,526	37,456	37,436	0	90	0	90	0	37,526	0	0	0	1,342	04/25/2033	1
31371L DM 8	FNMA PASS TH #254908	5.000	09/25/2014	PAID ON PRINCIPAL		261,526	261,526	262,875	261,866	0	(340)	0	(340)	0	261,526	0	0	0	8,679	09/25/2023	1
31371L DQ 9	FNMA PASS TH #254911	5.000	09/25/2014	PAID ON PRINCIPAL		42,539	42,539	42,466	42,429	0	110	0	110	0	42,539	0	0	0	1,403	10/25/2023	1
31371L EZ 8	FNMA PASS TH #254952	4.500	09/25/2014	PAID ON PRINCIPAL		38,452	38,452	38,536	38,408	0	44	0	44	0	38,452	0	0	0	1,154	11/25/2018	1
31371L E3 9	FNMA PASS TH #254954	4.500	09/25/2014	PAID ON PRINCIPAL		166,564	166,564	161,593	163,722	0	2,842	0	2,842	0	166,564	0	0	0	5,055	10/25/2023	1
31371L FY 0	FNMA PASS TH #254983	5.500	09/25/2014	PAID ON PRINCIPAL		1,729	1,729	1,726	1,725	0	4	0	4	0	1,729	0	0	0	63	12/25/2033	1
31373U FJ 1	FNMA PASS TH #303569	6.500	07/25/2014	VARIOUS		13,822	12,385	11,607	11,841	0	23	0	23	0	11,864	0	1,958	1,958	532	10/25/2025	1
31374A PC 8	FNMA PASS TH #308319	11.500	07/25/2014	VARIOUS		4,600	4,391	4,831	4,507	0	(50)	0	(50)	0	4,456	0	144	144	331	04/25/2019	1
31374W Y8 9	FNMA PASS TH #326635	6.500	07/25/2014	VARIOUS		23,454	21,346	20,005	20,416	0	49	0	49	0	20,466	0	2,989	2,989	916	10/25/2025	1
31375D CH 4	FNMA PASS TH #331372	6.500	07/25/2014	VARIOUS		8,118	7,261	6,805	6,955	0	11	0	11	0	6,966	0	1,152	1,152	312	11/25/2025	1
31375Q XL 3	FNMA PASS TH #341883	7.000	07/25/2014	VARIOUS		7,708	6,772	6,614	6,654	0	5	0	5	0	6,658	0	1,050	1,050	313	04/25/2026	1
31375S J3 5	FNMA PASS TH #343282	7.000	07/25/2014	VARIOUS		8,948	7,894	7,709	7,760	0	6	0	6	0	7,766	0	1,182	1,182	365	04/25/2026	1
31376K B2 1	FNMA PASS TH #357457	5.500	09/25/2014	PAID ON PRINCIPAL		769,421	769,421	767,980	767,457	0	1,964	0	1,964	0	769,421	0	0	0	27,453	11/25/2033	1
31378R S5 9	FNMA PASS TH #406540	6.500	09/25/2014	PAID ON PRINCIPAL		211	211	212	212	0	(1)	0	(1)	0	211	0	0	0	9	12/25/2027	1
31384V ZT 2	FNMA PASS TH #535454	6.000	07/25/2014	VARIOUS		258	257	268	258	0	(1)	0	(1)	0	257	0	1	1	10	02/25/2015	1
31385H WJ 7	FNMA PASS TH #545249	5.500	07/25/2014	VARIOUS		283	275	253	263	0	3	0	3	0	266	0	17	17	10	10/25/2016	1
31385H YA 4	FNMA PASS TH #545305	6.000	09/25/2014	PAID ON PRINCIPAL		1,488	1,488	1,552	1,518	0	(30)	0	(30)	0	1,488	0	0	0	60	11/25/2016	1
31385J LH 9	FNMA PASS TH #545828	6.000	09/25/2014	PAID ON PRINCIPAL		2	2	2	2	0	0	0	0	0	2	0	0	0	0	12/25/2014	1
31385J NQ 7	FNMA PASS TH #545899	5.500	09/25/2014	PAID ON PRINCIPAL		2,346	2,346	2,406	2,373	0	(28)	0	(28)	0	2,346	0	0	0	86	09/25/2017	1
31385W 2N 8	FNMA PASS TH #555281	6.000	09/25/2014	PAID ON PRINCIPAL		14,193	14,193	14,570	14,661	0	(468)	0	(468)	0	14,193	0	0	0	562	03/25/2033	1
31385X F9 3	FNMA PASS TH #555592	5.500	09/25/2014	PAID ON PRINCIPAL		25,360	25,360	25,312	25,300	0	60	0	60	0	25,360	0	0	0	918	07/25/2033	1
31385X 6M 4	FNMA PASS TH #556276	6.000	07/25/2014	VARIOUS		3,661	3,557	3,710	3,612	0	(17)	0	(17)	0	3,596	0	65	65	140	03/25/2016	1
31386T QH 1	FNMA PASS TH #572956	6.000	07/25/2014	VARIOUS		199	192	201	197	0	(1)	0	(1)	0	195	0	4	4	8	04/25/2016	1
31387R DC 9	FNMA PASS TH #591499	6.500	09/25/2014	PAID ON PRINCIPAL		4,166	4,166	4,121	4,114	0	52	0	52	0	4,166	0	0	0	181	09/25/2031	1
31388M JZ 2	FNMA PASS TH #608780	6.000	07/25/2014	VARIOUS		7,039	6,787	7,078	6,915	0	(31)	0	(31)	0	6,884	0	155	155	268	10/25/2016	1
31388N KR 6	FNMA PASS TH #609704	6.000	07/25/2014	VARIOUS		4,230	4,043	4,217	4,139	0	(20)	0	(20)	0	4,119	0	111	111	160	02/25/2017	1
31388V P3 6	FNMA PASS TH #616142	6.000	07/25/2014	VARIOUS		708	680	709	695	0	(3)	0	(3)	0	692	0	16	16	27	12/25/2016	1
31388W WL 6	FNMA PASS TH #617251	6.000	07/25/2014	VARIOUS		2,131	2,049	2,137	2,089	0	(9)	0	(9)	0	2,080	0	51	51	81	12/25/2016	1
31388X G9 9	FNMA PASS TH #617724	6.000	07/25/2014	VARIOUS		4,757	4,549	4,745	4,621	0	(11)	0	(11)	0	4,610	0	147	147	179	06/25/2017	1
31389D QT 7	FNMA PASS TH #622466	5.500	09/25/2014	PAID ON PRINCIPAL		24,753	24,753	24,482	24,583	0	170	0	170	0	24,753	0	0	0	915	12/25/2016	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 e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31390B ED 6	FNMA PASS TH #641032 6.000		07/25/2014	VARIOUS		1,337	1,263	1,317	1,285	0	(3)	0	(3)	0	1,282	0	56	56	50	01/25/2018	1
31390C PC 4	FNMA PASS TH #642219 6.000		07/25/2014	VARIOUS		9,256	8,852	9,232	9,074	0	(39)	0	(39)	0	9,035	0	221	221	349	05/25/2017	1
31390J SN 2	FNMA PASS TH #647725 6.000		09/25/2014	PAID ON PRINCIPAL		4,015	4,015	4,187	4,107	0	(93)	0	(93)	0	4,015	0	0	0	164	05/25/2017	1
31400E Q3 7	FNMA PASS TH #685474 4.500		09/25/2014	PAID ON PRINCIPAL		41,320	41,320	41,146	41,172	0	148	0	148	0	41,320	0	0	0	1,231	04/25/2018	1
31400S ER 6	FNMA PASS TH #695944 5.000		09/25/2014	PAID ON PRINCIPAL		202,972	202,972	208,522	204,836	0	(1,864)	0	(1,864)	0	202,972	0	0	0	6,877	05/25/2018	1
31400V 2K 7	FNMA PASS TH #699278 4.500		09/25/2014	PAID ON PRINCIPAL		26,881	26,881	26,723	26,767	0	114	0	114	0	26,881	0	0	0	802	04/25/2018	1
31401W AP 4	FNMA PASS TH #720114 5.500		09/25/2014	PAID ON PRINCIPAL		14,857	14,857	14,830	14,822	0	36	0	36	0	14,857	0	0	0	501	07/25/2033	1
31401X UH 8	FNMA PASS TH #721584 5.500		09/25/2014	PAID ON PRINCIPAL		144,099	144,099	143,829	143,821	0	279	0	279	0	144,099	0	0	0	4,658	07/25/2033	1
31401Y FH 3	FNMA PASS TH #722068 5.500		09/25/2014	PAID ON PRINCIPAL		27,225	27,225	27,174	27,161	0	65	0	65	0	27,225	0	0	0	1,050	07/25/2033	1
31401Y KZ 7	FNMA PASS TH #722212 4.500		09/25/2014	PAID ON PRINCIPAL		10,258	10,258	9,252	9,620	0	639	0	639	0	10,258	0	0	0	308	07/25/2033	1
31401Y LS 2	FNMA PASS TH #722237 5.500		09/25/2014	PAID ON PRINCIPAL		5,138	5,138	5,128	5,125	0	13	0	13	0	5,138	0	0	0	188	07/25/2033	1
31402B FR 0	FNMA PASS TH #723876 5.500		09/25/2014	PAID ON PRINCIPAL		1,916	1,916	1,912	1,912	0	4	0	4	0	1,916	0	0	0	70	07/25/2033	1
31402D C4 0	FNMA PASS TH #725591 5.000		09/25/2014	PAID ON PRINCIPAL		68,342	68,342	65,662	66,355	0	1,987	0	1,987	0	68,342	0	0	0	2,258	07/25/2034	1
31402G PK 3	FNMA PASS TH #728626 4.500		09/25/2014	PAID ON PRINCIPAL		745	745	672	694	0	51	0	51	0	745	0	0	0	22	08/25/2033	1
31402H VV 0	FNMA PASS TH #729728 5.500		09/25/2014	PAID ON PRINCIPAL		47,724	47,724	47,635	47,603	0	122	0	122	0	47,724	0	0	0	1,928	07/25/2033	1
31402J RE 9	FNMA PASS TH #730485 4.500		09/25/2014	PAID ON PRINCIPAL		9,226	9,226	8,451	8,629	0	596	0	596	0	9,226	0	0	0	277	08/25/2033	1
31402J 4W 4	FNMA PASS TH #730837 5.500		09/25/2014	PAID ON PRINCIPAL		23,548	23,548	23,504	23,491	0	57	0	57	0	23,548	0	0	0	821	07/25/2033	1
31402Q GH 8	FNMA PASS TH #734700 4.000		09/25/2014	PAID ON PRINCIPAL		55,421	55,421	53,620	54,691	0	729	0	729	0	55,421	0	0	0	1,455	09/25/2018	1
31402R U6 4	FNMA PASS TH #736005 4.000		09/25/2014	PAID ON PRINCIPAL		12,530	12,530	12,123	12,360	0	170	0	170	0	12,530	0	0	0	333	08/25/2018	1
31402V UR 9	FNMA PASS TH #739592 5.500		09/25/2014	PAID ON PRINCIPAL		369	369	368	368	0	1	0	1	0	369	0	0	0	14	09/25/2033	1
31402W NN 4	FNMA PASS TH #740297 5.500		09/25/2014	PAID ON PRINCIPAL		246,930	246,930	246,465	246,307	0	623	0	623	0	246,930	0	0	0	9,006	10/25/2033	1
31402W 3P 1	FNMA PASS TH #740706 4.500		09/25/2014	PAID ON PRINCIPAL		43,543	43,543	43,288	43,366	0	177	0	177	0	43,543	0	0	0	1,306	09/25/2018	1
31402W 3W 6	FNMA PASS TH #740713 4.500		09/25/2014	PAID ON PRINCIPAL		5,565	5,565	5,532	5,541	0	24	0	24	0	5,565	0	0	0	166	08/25/2018	1
31402W 4N 5	FNMA PASS TH #740729 4.500		09/25/2014	PAID ON PRINCIPAL		62,247	62,247	61,883	61,985	0	262	0	262	0	62,247	0	0	0	1,866	11/25/2018	1
31403A 2X 2	FNMA PASS TH #743390 4.500		09/25/2014	PAID ON PRINCIPAL		25,605	25,605	25,661	25,580	0	24	0	24	0	25,605	0	0	0	803	11/25/2018	1
31403B NN 9	FNMA PASS TH #743897 4.500		09/25/2014	PAID ON PRINCIPAL		28,622	28,622	28,454	28,499	0	122	0	122	0	28,622	0	0	0	854	11/25/2018	1
31403C WE 7	FNMA PASS TH #745045 4.500		09/25/2014	PAID ON PRINCIPAL		587,820	587,820	550,714	559,293	0	28,527	0	28,527	0	587,820	0	0	0	17,979	12/25/2034	1
31403L D5 7	FNMA PASS TH #751724 4.500		09/25/2014	PAID ON PRINCIPAL		34,809	34,809	34,605	34,661	0	148	0	148	0	34,809	0	0	0	1,044	11/25/2018	1
31403R CK 2	FNMA PASS TH #755274 4.500		09/25/2014	PAID ON PRINCIPAL		19,163	19,163	19,205	19,144	0	19	0	19	0	19,163	0	0	0	575	12/25/2018	1
31404J MA 0	FNMA PASS TH #769953 5.000		09/25/2014	PAID ON PRINCIPAL		5,568	5,568	5,565	5,559	0	9	0	9	0	5,568	0	0	0	205	03/25/2034	1
31404Y YE 6	FNMA PASS TH #782909 5.000		09/25/2014	PAID ON PRINCIPAL		50,117	50,117	48,120	48,613	0	1,503	0	1,503	0	50,117	0	0	0	1,652	06/25/2034	1
31406V 2P 0	FNMA PASS TH #821682 5.000		09/25/2014	PAID ON PRINCIPAL		259,497	259,497	257,141	257,513	0	1,984	0	1,984	0	259,497	0	0	0	8,745	06/25/2035	1
31410F V3 6	FNMA PASS TH #888134 5.000		09/25/2014	PAID ON PRINCIPAL		616,058	616,058	594,549	596,758	0	19,300	0	19,300	0	616,058	0	0	0	20,574	02/25/2037	1
31410K PV 0	FNMA PASS TH #889736 5.000		09/25/2014	PAID ON PRINCIPAL		60,392	60,392	56,816	57,127	0	3,264	0	3,264	0	60,392	0	0	0	2,045	12/25/2033	1
31359H WH 3	FNR 1994-79 Z CMO 7.000		09/25/2014	PAID ON PRINCIPAL		22,637	22,637	23,244	23,196	0	(558)	0	(558)	0	22,637	0	0	0	1,069	04/25/2024	1
31393T Z8 2	FNR 2003-106 C CMO 4.500		09/25/2014	PAID ON PRINCIPAL		235,595	235,595	223,079	230,885	0	4,711	0	4,711	0	235,595	0	0	0	7,062	11/25/2023	1

QE05.9

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31393U TY 9	FNR 2003-134 ZA CMO 5.000		09/25/2014	PAID ON PRINCIPAL		2,847,886	2,847,886	2,581,342	2,784,593	0	63,293	0	63,293	0	2,847,886	0	0	0	94,087	12/25/2023	1
31393U Z6 3	FNR 2004-1 DY CMO 4.500		09/25/2014	PAID ON PRINCIPAL		463,708	463,708	432,843	452,918	0	10,790	0	10,790	0	463,708	0	0	0	13,969	02/25/2024	1
31393X PG 6	FNR 2004-16 LB CMO 4.500		09/25/2014	PAID ON PRINCIPAL		545,080	545,080	514,420	535,005	0	10,075	0	10,075	0	545,080	0	0	0	16,495	04/25/2024	1
3136AK YZ 0	FNR 2014-59 AC (CMO) 3.000		09/25/2014	PAID ON PRINCIPAL		94,016	94,016	95,220	95,220	0	(1,205)	0	(1,205)	0	94,016	0	0	0	235	10/25/2040	1
31393R GG 9	FSPC T-56 A5 CMO 5.231		09/25/2014	PAID ON PRINCIPAL		223,255	223,255	217,046	217,946	0	5,309	0	5,309	0	223,255	0	0	0	7,615	05/25/2043	1
69573V AC 7	PWT L 4 CMO 8.950		09/01/2014	PAID ON PRINCIPAL		2,310	2,310	2,441	2,331	0	(21)	0	(21)	0	2,310	0	0	0	138	07/01/2018	1FE
3138NJ AA 6	FN FN0000 3.584		09/25/2014	PAID ON PRINCIPAL		20,447	20,447	19,687	19,838	0	609	0	609	0	20,447	0	0	0	493	09/25/2020	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						151,342,086	151,241,588	156,808,939	151,726,006	0	(445,213)	0	(445,213)	0	151,280,793	0	61,292	61,292	6,366,125	XXX	XXX

Bonds - Industrial and Miscellaneous

QE05.10

00846U AE 1	AGILENT TECHNOLOGIES I 5.500		07/14/2014	REDEEMED		1,055,975	1,000,000	1,026,640	1,008,503	0	(2,619)	0	(2,619)	0	1,005,884	0	50,091	50,091	45,833	09/14/2015	2FE
018804 AP 9	ALLIANT TECHSYSTEMS IN 6.875		09/16/2014	BAS-MERRILL LYNCH		540,000	500,000	516,875	512,630	0	(1,646)	0	(1,646)	0	510,984	0	29,016	29,016	34,757	09/15/2020	4FE
0258M0 DJ 5	AMERICAN EXPRESS CREDI 2.125		09/04/2014	DEUTSCHE BANC.		1,012,350	1,000,000	1,000,710	1,000,644	0	(97)	0	(97)	0	1,000,547	0	11,804	11,804	23,611	07/27/2018	1FE
032355 A* 0	AMTRUST FINANCIAL CORP 11.780		09/29/2014	RECOVERABLE ON BONDS		930,324	930,324	0	0	0	0	0	0	0	0	930,324	930,324	0	0	10/20/2012	6*
03523T BL 1	ANHEUSER BUSCH INBEV W 1.500	R.	07/14/2014	MATURED		2,000,000	2,000,000	1,999,940	1,999,986	0	14	0	14	0	2,000,000	0	0	0	30,000	07/14/2014	1FE
038521 F* 6	ARAMARK CORP EXT TLE 3.250		09/30/2014	PAID ON PRINCIPAL		45,561	45,561	45,483	45,483	0	78	0	78	0	45,561	0	0	0	897	09/07/2019	4FE
00206R AV 4	AT&T INC 2.500		07/15/2014	REDEEMED		682,845	667,000	664,959	666,306	0	227	0	227	0	666,532	0	16,313	16,313	15,285	08/15/2015	1FE
079860 AG 7	BELLSOUTH CORP 5.200		07/15/2014	REDEEMED		2,016,480	2,000,000	1,974,560	1,997,359	0	1,735	0	1,735	0	1,999,094	0	17,386	17,386	86,667	09/15/2014	1FE
081437 AG 0	BEMIS CO 5.650		08/01/2014	MATURED		1,277,000	1,277,000	1,302,099	1,281,350	0	(4,350)	0	(4,350)	0	1,277,000	0	0	0	72,151	08/01/2014	2FE
05566S AA 1	BNSF 2005-3 TRUST 4.830		07/15/2014	REDEEMED		201	201	201	201	0	0	0	0	0	201	0	0	0	10	01/15/2023	1FE
05568B AA 6	BNSF 2006-1 TRUST 5.720		07/15/2014	REDEEMED		10,509	10,509	10,509	10,509	0	0	0	0	0	10,509	0	0	0	601	01/15/2024	1FE
134429 AU 3	CAMPBELL SOUP CO 3.375		08/15/2014	MATURED		2,000,000	2,000,000	1,998,880	1,999,813	0	187	0	187	0	2,000,000	0	0	0	67,500	08/15/2014	2FE
14170T AF 8	CAREFUSION CORP 5.125		08/01/2014	MATURED		2,000,000	2,000,000	1,979,480	1,997,241	0	2,759	0	2,759	0	2,000,000	0	0	0	102,500	08/01/2014	2FE
15200D AD 9	CENTERPOINT ENERGY 200 5.170		08/01/2014	REDEEMED		501,354	501,354	501,226	501,283	0	71	0	71	0	501,354	0	0	0	25,920	08/01/2019	1FE
15200M AA 5	CENTERPOINT ENERGY 200 4.192		08/01/2014	REDEEMED		62,627	62,627	62,603	62,612	0	15	0	15	0	62,627	0	0	0	2,625	02/01/2020	1FE
205887 BG 6	CONAGRA FOODS 2.100		08/04/2014	TENDERED		209,647	208,000	207,505	207,614	0	53	0	53	0	207,667	0	1,980	1,980	3,871	03/15/2018	2FE
205887 BR 2	CONAGRA FOODS 3.200		08/04/2014	TENDERED		587,252	594,000	598,134	597,804	0	(226)	0	(226)	0	597,578	0	(10,325)	(10,325)	19,483	01/25/2023	2FE
212015 AB 7	CONTINENTAL RESOURCES 8.250		07/11/2014	REDEEMED		1,408,627	1,331,000	1,425,820	1,386,727	0	(8,955)	0	(8,955)	0	1,377,772	0	30,855	30,855	85,406	10/01/2019	2FE
126650 BP 4	CVS LEASE PASS THRU CE 6.036		09/10/2014	REDEEMED		17,444	17,444	17,444	17,444	0	0	0	0	0	17,444	0	0	0	702	12/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		09/10/2014	REDEEMED		12,846	12,846	14,805	14,606	0	(1,760)	0	(1,760)	0	12,846	0	0	0	595	01/10/2030	2FE
126650 BS 8	CVS LEASE PASS THRU CE 7.507		09/10/2014	REDEEMED		32,068	32,068	32,068	32,068	0	0	0	0	0	32,068	0	0	0	1,606	01/10/2032	2FE
126650 BV 1	CVS LEASE PASS THRU CE 5.773		09/10/2014	REDEEMED		39,808	39,808	40,784	40,758	0	(950)	0	(950)	0	39,808	0	0	0	1,533	01/10/2033	2FE
126650 BY 5	CVS LEASE PASS THRU CE 5.926		09/10/2014	REDEEMED		32,177	32,177	32,177	32,177	0	0	0	0	0	32,177	0	0	0	1,272	01/10/2034	2FE
08917@ AA 1	DEL MONTE TLB1L (BIG H 3.500		09/30/2014	PAID ON PRINCIPAL		20,002	20,002	20,048	20,048	0	(46)	0	(46)	0	20,002	0	0	0	424	03/08/2020	4FE
25271C AG 7	DIAMOND OFFSHORE DRILL 5.150		09/01/2014	MATURED		1,000,000	1,000,000	1,088,700	1,013,599	0	(13,599)	0	(13,599)	0	1,000,000	0	0	0	51,500	09/01/2014	1FE
25271C AK 8	DIAMOND OFFSHORE DRILL 5.875		07/24/2014	UBS AG		487,502	420,000	515,920	503,506	0	(8,641)	0	(8,641)	0	494,865	0	(7,362)	(7,362)	18,369	05/01/2019	1FE
29335* AA 3	ENHANCED CAPITAL PARTN 7.060		08/15/2014	REDEEMED		19,696	19,696	19,696	19,696	0	0	0	0	0	19,696	0	0	0	3,332	03/01/2019	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	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
30219G AC 2	EXPRESS SCRIPTS HOLDIN 3.500.....		07/08/2014	REDEEMED.....		4,228,753	4,000,000	3,998,920	3,999,234	0	102	0	102	0	3,999,336	0	229,417	229,417	90,611	11/15/2016	2FE.....
31620M AD 8	FIDELITY NATIONAL 7.875.....		07/15/2014	REDEEMED.....		2,019,627	1,907,000	2,151,287	2,056,154	0	(35,251)	0	(35,251)	0	2,020,903	0	(1,276)	(1,276)	150,176	07/15/2020	2FE.....
39121J A* 1	GREAT RIVER ENERGY 5.810.....		07/01/2014	REDEEMED.....		488,372	488,372	488,372	488,372	0	0	0	0	0	488,372	0	0	0	28,374	07/01/2021	1.....
39121J AH 3	GREAT RIVER ENERGY (14 4.478.....		07/01/2014	REDEEMED.....		125,000	125,000	125,000	125,000	0	0	0	0	0	125,000	0	0	0	5,598	07/01/2030	1FE.....
397624 AE 7	GREIF INC 6.750.....		08/26/2014	WELLS FARGO SECURITIE.....		1,635,000	1,500,000	1,511,250	1,506,392	0	(1,301)	0	(1,301)	0	1,505,091	0	129,909	129,909	109,125	02/01/2017	3FE.....
46625H BV 1	JP MORGAN CHASE 5.125.....		09/15/2014	MATURED.....		1,000,000	1,000,000	997,270	999,585	0	415	0	415	0	1,000,000	0	0	0	51,250	09/15/2014	1FE.....
59018Y TZ 4	MERRILL LYNCH 5.450.....		07/15/2014	MATURED.....		3,000,000	3,000,000	2,967,440	2,997,173	0	2,827	0	2,827	0	3,000,000	0	0	0	163,500	07/15/2014	1FE.....
608190 AH 7	MOHAWK INDUSTRIES 6.125.....		08/15/2014	REDEEMED.....		479,376	445,000	447,688	445,684	0	(218)	0	(218)	0	445,466	0	33,910	33,910	29,528	01/15/2016	2FE.....
615369 A@ 4	MOODYS CORP 4.980.....		08/08/2014	REDEEMED.....		6,295,088	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	295,088	295,088	255,640	09/30/2015	2.....
620076 AZ 2	MOTOROLA INC 6.000.....		09/11/2014	REDEEMED.....		3,423,450	3,000,000	3,370,295	3,232,648	0	(39,365)	0	(39,365)	0	3,193,283	0	230,167	230,167	148,000	11/15/2017	2FE.....
65473Q AL 7	NISOURCE FINANCE CORP 5.400.....		07/15/2014	MATURED.....		2,000,000	2,000,000	1,965,280	1,996,889	0	3,111	0	3,111	0	2,000,000	0	0	0	108,000	07/15/2014	2FE.....
68233L AD 1	ONCOR 2003-1 A4 5.420.....		08/15/2014	REDEEMED.....		161,065	161,065	161,028	161,044	0	21	0	21	0	161,065	0	0	0	8,730	08/15/2017	1FE.....
68389X AF 2	ORACLE CORP 3.750.....		07/08/2014	MATURED.....		1,000,000	1,000,000	1,014,300	1,001,597	0	(1,597)	0	(1,597)	0	1,000,000	0	0	0	37,500	07/08/2014	1FE.....
69371R K3 9	PACCAR FINANCIAL CORP 1.550.....		09/29/2014	MATURED.....		1,000,000	1,000,000	998,890	999,712	0	288	0	288	0	1,000,000	0	0	0	15,500	09/29/2014	1FE.....
695114 BY 3	PACIFICORP 4.950.....		08/15/2014	MATURED.....		2,000,000	2,000,000	2,045,980	2,003,484	0	(3,484)	0	(3,484)	0	2,000,000	0	0	0	99,000	08/15/2014	1FE.....
717081 DH 3	PFIZER INC 3.000.....		07/29/2014	VARIOUS.....		1,994,010	2,000,000	1,995,080	1,995,326	0	225	0	225	0	1,995,551	0	(1,541)	(1,541)	36,833	06/15/2023	1FE.....
742718 DA 4	PROCTER & GAMBLE CO 4.950.....		08/15/2014	MATURED.....		3,000,000	3,000,000	2,988,640	2,998,319	0	1,681	0	1,681	0	3,000,000	0	0	0	148,500	08/15/2014	1FE.....
742718 DU 0	PROCTER & GAMBLE CO .700.....		08/15/2014	MATURED.....		1,000,000	1,000,000	995,890	999,138	0	862	0	862	0	1,000,000	0	0	0	7,000	08/15/2014	1FE.....
74432N AA 0	PRUDENTIAL COVERED TRU 2.997.....		09/30/2014	REDEEMED.....		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	4,496	09/30/2015	2FE.....
74432Q AE 5	PRUDENTIAL FINANCIAL I 5.100.....		09/20/2014	MATURED.....		2,000,000	2,000,000	2,025,000	2,002,264	0	(2,264)	0	(2,264)	0	2,000,000	0	0	0	102,000	09/20/2014	2FE.....
74456Q AY 2	PUBLIC SERVICE ELECTRI .850.....		08/15/2014	MATURED.....		1,000,000	1,000,000	999,410	999,874	0	126	0	126	0	1,000,000	0	0	0	8,500	08/15/2014	1FE.....
74733V AA 8	QEP RESOURCES 6.875.....		08/20/2014	RBC CAPITAL MARKET.....		1,122,500	1,000,000	1,047,500	1,036,597	0	(2,604)	0	(2,604)	0	1,033,993	0	88,507	88,507	67,604	03/01/2021	3FE.....
76009N AH 3	RENT-A-CENTER 6.625.....		07/10/2014	CREDIT SUISSE FIRST B.....		2,095,000	2,000,000	2,015,000	2,009,850	0	(998)	0	(998)	0	2,008,852	0	86,148	86,148	88,333	11/15/2020	4FE.....
771196 AS 1	ROCHE HOLDINGS INC (14 6.000.....	R..	08/29/2014	REDEEMED.....		645,050	554,000	622,982	605,732	0	(6,182)	0	(6,182)	0	599,550	0	45,500	45,500	33,055	03/01/2019	1FE.....
786514 BM 0	SAFEWAY INC 5.625.....		08/15/2014	MATURED.....		1,000,000	1,000,000	1,094,370	1,012,953	0	(12,953)	0	(12,953)	0	1,000,000	0	0	0	56,250	08/15/2014	2FE.....
78387G AL 7	SBC COMMUNICATIONS INC 5.625.....		07/15/2014	REDEEMED.....		3,284,272	3,000,000	2,977,620	2,992,918	0	1,382	0	1,382	0	2,994,301	0	289,971	289,971	98,438	06/15/2016	1FE.....
78387G AP 8	SBC COMMUNICATIONS INC 5.100.....		09/15/2014	MATURED.....		6,000,000	6,000,000	5,861,800	5,984,112	0	15,888	0	15,888	0	6,000,000	0	0	0	306,000	09/15/2014	1FE.....
80874Y AG 5	SCIENTIFIC GAMES 9.250.....		07/04/2014	REDEEMED.....		800,381	765,000	766,438	765,436	0	(290)	0	(290)	0	765,146	0	35,236	35,236	39,116	06/15/2019	4FE.....
14041@ AA 8	SHERWIN WILLIAMS - CPS 8.773.....		09/30/2014	REDEEMED.....		1,424,679	1,424,679	1,424,679	1,424,679	0	0	0	0	0	1,424,679	0	0	0	124,992	09/30/2020	1.....
841504 AA 1	SOUTHEAST SUPPLY (14A 4.850.....		08/15/2014	MATURED.....		2,000,000	2,000,000	1,998,940	1,999,747	0	253	0	253	0	2,000,000	0	0	0	97,000	08/15/2014	2FE.....
842400 FM 0	SOUTHERN CALIFORNIA ED 4.150.....		09/15/2014	MATURED.....		1,000,000	1,000,000	999,860	999,928	0	72	0	72	0	1,000,000	0	0	0	41,500	09/15/2014	1FE.....
843830 AD 2	SOUTHERN STAR CENTRAL 6.750.....		07/16/2014	REDEEMED.....		4,450,000	4,450,000	4,028,700	4,291,479	0	36,507	0	36,507	0	4,327,986	0	122,014	122,014	262,828	03/01/2016	3FE.....
87612E AW 6	TARGET CORP 1.125.....		07/18/2014	MATURED.....		1,000,000	1,000,000	999,820	999,966	0	34	0	34	0	1,000,000	0	0	0	11,250	07/18/2014	1FE.....
872540 AN 9	TJX COS INC 4.200.....		07/08/2014	REDEEMED.....		2,081,814	2,000,000	1,999,840	1,999,888	0	19	0	19	0	1,999,907	0	81,907	81,907	75,367	08/15/2015	1FE.....
890027 A@ 4	TOMKINS LLC TERM B-2 L 3.750.....		07/03/2014	PAID ON PRINCIPAL.....		1,958,341	1,958,341	1,964,892	1,960,397	1,876	(3,932)	0	(2,056)	0	1,958,341	0	0	0	37,864	09/29/2016	3FE.....
90783V AA 3	UNION PACIFIC PASS THR 5.082.....		07/02/2014	REDEEMED.....		31,212	31,212	31,212	31,212	0	0	0	0	0	31,212	0	0	0	1,586	01/02/2029	1.....

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

QE05.12

1 CUSIP Identification	2 Description	3 For eig n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
90783X AA 9	UNION PACIFIC PASS THR 6.176		07/02/2014	REDEEMED		15,419	15,419	15,419	15,419	0	0	0	0	0	15,419	0	0	0	952	01/02/2031	1FE
91159H HC 7	US BANCORP 3.000		09/11/2014	U S BANCORP		999,670	1,000,000	1,008,880	1,007,532	0	(586)	0	(586)	0	1,006,945	0	(7,275)	(7,275)	30,083	03/15/2022	1FE
91879Q AK 5	VAIL RESORTS INC 6.500		07/07/2014	REDEEMED		1,888,799	1,801,000	1,780,739	1,785,590	0	1,243	0	1,243	0	1,786,833	0	101,966	101,966	79,994	05/01/2019	3FE
920253 AD 3	VALMONT INDUSTRIES 6.625		09/22/2014	TENDERED		3,208,851	2,666,000	2,786,957	2,758,307	0	(9,208)	0	(9,208)	0	2,749,100	0	459,751	459,751	162,885	04/20/2020	2FE
94403* AZ 9	WAWA INC 6.040		09/09/2014	REDEEMED		133,333	133,333	133,333	133,333	0	0	0	0	0	133,333	0	0	0	8,053	09/09/2018	2FE
95709T AA 8	WESTAR ENERGY 6.000		07/01/2014	MATURED		5,000,000	5,000,000	5,212,262	5,015,263	0	(15,263)	0	(15,263)	0	5,000,000	0	0	0	300,000	07/01/2014	1FE
92936P AA 8	WMI HOLDINGS CORP 13.000		07/15/2014	REDEEMED		18,451	18,451	16,642	16,642	0	6	0	6	0	16,647	0	1,804	1,804	818	03/19/2030	6*
146900 AG 0	CASCADES INC 7.750	A..	07/21/2014	REDEEMED		4,155,000	4,000,000	3,952,270	3,972,639	0	3,083	0	3,083	0	3,975,722	0	179,278	179,278	186,000	12/15/2017	4FE
92658T AQ 1	VIDEOTRON LTEE 5.000	A..	08/28/2014	RBC CAPITAL MARKETS		4,120,000	4,000,000	4,012,500	3,931,720	80,503	(947)	0	79,556	0	4,011,276	0	108,724	108,724	226,667	07/15/2022	3FE
034863 AE 0	ANGLO AMERICAN (144A) 2.625	F..	09/03/2014	BARCLAYS CAPITAL INC		1,023,990	1,000,000	997,810	998,522	0	308	0	308	0	998,830	0	25,160	25,160	24,427	04/03/2017	2FE
20272B AK 0	COMMONWEALTH BANK OF A 2.900	F..	09/17/2014	MATURED		2,000,000	2,000,000	1,995,840	1,999,320	0	681	0	681	0	2,000,000	0	0	0	58,000	09/17/2014	1FE
25156P AM 5	DEUTSCHE TELEKOM 4.875	F..	07/08/2014	MATURED		1,000,000	1,000,000	995,870	999,518	0	482	0	482	0	1,000,000	0	0	0	48,750	07/08/2014	2FE
780153 AJ 1	ROYAL CARIBBEAN CRUISE 7.250	E..	07/10/2014	BARCLAYS CAPITAL INC		3,468,750	3,000,000	3,247,500	3,156,632	0	(18,057)	0	(18,057)	0	3,138,575	0	330,175	330,175	181,250	03/15/2018	3FE
92924S AB 4	WESTFIELD GROUP (144A) 5.700	F..	07/23/2014	REDEEMED		2,213,120	2,000,000	1,995,460	1,998,292	0	301	0	301	0	1,998,593	0	214,527	214,527	92,467	10/01/2016	1FE
9612EM AH 2	WESTPAC BANKING CORP (2.900	F..	09/10/2014	MATURED		3,000,000	3,000,000	2,995,560	2,999,273	0	727	0	727	0	3,000,000	0	0	0	87,000	09/10/2014	1FE
9612EA AB 1	WESTPAC SEC NZ LT (144 3.450	F..	07/28/2014	MATURED		2,000,000	2,000,000	1,995,640	1,999,420	0	580	0	580	0	2,000,000	0	0	0	69,000	07/28/2014	1FE
04542B MS 8	ABFC 2005-AQ1 A4 5.010		09/25/2014	PAID ON PRINCIPAL		313,189	313,189	305,359	296,913	0	16,276	0	16,276	0	313,189	0	0	0	10,363	06/25/2035	1FM
004375 CE 9	ACCR 2004-4 A2C 1.154		09/25/2014	PAID ON PRINCIPAL		54,728	54,728	52,607	52,710	0	2,017	0	2,017	0	54,728	0	0	0	305	01/25/2035	1FE
004375 CF 6	ACCR 2004-4 A2D .854		09/25/2014	PAID ON PRINCIPAL		371,648	371,648	316,598	323,009	0	48,639	0	48,639	0	371,648	0	0	0	1,582	01/26/2035	1FM
007036 QM 1	ARMT 2005-8 4A21 CMO 4.848		09/25/2014	PAID ON PRINCIPAL		292,426	292,426	265,821	244,557	0	47,869	0	47,869	0	292,426	0	0	0	9,794	07/25/2035	1FM
00213F AY 5	ASG 2011-3 A70 CMO (14 2.432		09/28/2014	PAID ON PRINCIPAL		389,174	389,174	379,688	380,981	0	8,193	0	8,193	0	389,174	0	0	0	5,900	12/28/2035	1FM
07386H SW 2	BALTA 2005-4 22A2 CMO 2.773		07/25/2014	PAID ON PRINCIPAL		136,139	136,139	72,154	55,314	0	80,824	0	80,824	0	136,139	0	0	0	2,286	05/25/2035	1FM
05536L AA 3	BCAP 2011-RR8 1A1 CMO 2.728		09/26/2014	PAID ON PRINCIPAL		581,059	581,059	551,280	553,031	0	28,028	0	28,028	0	581,059	0	0	0	10,208	07/26/2036	1FM
06050H D3 9	BOAMS 2003-B 2A2 CMO 2.940		09/25/2014	PAID ON PRINCIPAL		392	392	377	362	0	29	0	29	0	392	0	0	0	9	03/25/2033	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.726		09/25/2014	PAID ON PRINCIPAL		19,527	19,527	18,948	18,824	0	703	0	703	0	19,527	0	0	0	329	05/25/2033	1FM
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		09/25/2014	PAID ON PRINCIPAL		46,825	46,825	45,722	46,083	0	742	0	742	0	46,825	0	0	0	1,436	09/25/2018	1FM
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.158		09/25/2014	PAID ON PRINCIPAL		552,975	552,975	515,102	505,224	0	47,751	0	47,751	0	552,975	0	0	0	20,081	07/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 2.797		09/25/2014	PAID ON PRINCIPAL		48,978	48,978	46,682	31,690	0	17,287	0	17,287	0	48,978	0	0	0	914	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 2.797		09/25/2014	WRITTEN OFF		0	3,307	3,152	2,140	0	208	0	208	0	2,347	0	(2,347)	(2,347)	61	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 2.797		07/25/2014	RECOVERY OF PAR WRITE		0	(20)	(19)	(13)	0	(1)	0	(1)	0	(15)	0	15	15	0	11/25/2035	1FM
05949C MD 5	BOAMS 2005-10 2A1 CMO 5.250		09/25/2014	PAID ON PRINCIPAL		73,881	73,881	73,563	73,593	0	288	0	288	0	73,881	0	0	0	2,586	11/25/2020	3FM
05949C FG 6	BOAMS 2005-7 2A1 CMO 5.000		09/25/2014	PAID ON PRINCIPAL		98,010	98,010	97,983	97,741	0	268	0	268	0	98,010	0	0	0	3,548	07/25/2020	1FM
05949C JX 5	BOAMS 2005-9 3A1 CMO 5.000		09/25/2014	PAID ON PRINCIPAL		202,209	202,209	200,808	201,279	(0)	930	0	930	0	202,209	0	0	0	6,392	10/25/2020	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		09/25/2014	PAID ON PRINCIPAL		302,319	302,319	279,645	257,026	0	45,293	0	45,293	0	302,319	0	0	0	12,519	03/25/2037	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		09/25/2014	WRITTEN OFF		0	14,747	13,641	12,537	0	(37)	0	(37)	0	12,501	0	(12,501)	(12,501)	566	03/25/2037	1FM

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
07384M F8 0	BSARM 2004-1 11A1 CMO 2.814		09/25/2014	PAID ON PRINCIPAL		12,188	12,188	9,971	9,722	0	2,466	0	2,466	0	12,188	0	0	0	230	04/25/2034	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 2.581		09/25/2014	PAID ON PRINCIPAL		104,427	104,427	64,745	54,422	0	50,006	0	50,006	0	104,427	0	0	0	1,761	02/25/2036	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 2.581		09/25/2014	WRITTEN OFF		0	8,174	5,068	4,260	0	116	0	116	0	4,376	0	(4,376)	(4,376)	146	02/25/2036	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 2.581		08/25/2014	RECOVERY OF PAR WRITE		0	(23)	(14)	(12)	0	(0)	0	(0)	0	(12)	0	12	12	0	02/25/2036	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 4.986		09/25/2014	PAID ON PRINCIPAL		174,357	174,357	125,537	95,956	0	78,401	0	78,401	0	174,357	0	0	0	5,666	06/25/2047	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 4.986		09/25/2014	WRITTEN OFF		0	36,331	26,158	19,994	0	2,236	0	2,236	0	22,231	0	(22,231)	(22,231)	1,213	06/25/2047	1FM
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		08/25/2014	PAID ON PRINCIPAL		697,182	697,182	690,947	692,163	0	5,019	0	5,019	0	697,182	0	0	0	25,536	11/25/2033	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 4.720		09/25/2014	PAID ON PRINCIPAL		77,232	77,232	66,183	65,659	0	11,573	0	11,573	0	77,232	0	0	0	2,471	01/25/2036	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 4.720		08/25/2014	WRITTEN OFF		0	1,790	1,534	1,522	0	(25)	0	(25)	0	1,497	0	(1,497)	(1,497)	50	01/25/2036	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 4.720		09/25/2014	RECOVERY OF PAR WRITE		0	(115)	(99)	(98)	0	2	0	2	0	(96)	0	96	96	0	01/25/2036	1FM
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		09/25/2014	PAID ON PRINCIPAL		38,847	38,847	38,654	38,681	0	166	0	166	0	38,847	0	0	0	1,294	08/25/2035	1FM
172973 4J 5	CMSI 2005-8 2A3 CMO 5.000		09/25/2014	PAID ON PRINCIPAL		446,661	446,661	399,761	353,425	0	93,236	0	93,236	0	446,661	0	0	0	13,759	11/25/2020	1FM
17310B AD 6	CMSI 2006-3 1A4 CMO 6.000		09/25/2014	PAID ON PRINCIPAL		259,164	259,164	236,456	235,147	0	24,017	0	24,017	0	259,164	0	0	0	10,588	06/25/2036	1FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000		09/25/2014	PAID ON PRINCIPAL		818,940	818,940	732,951	705,863	0	113,077	0	113,077	0	818,940	0	0	0	33,108	06/25/2037	1FM
17312D AA 6	CMSI 2007-8 1A1 CMO 6.000		09/25/2014	PAID ON PRINCIPAL		82,342	82,342	55,169	37,226	0	45,116	0	45,116	0	82,342	0	0	0	3,148	09/25/2037	1FM
12628K AA 0	CSAB 2006-3 A1A CMO 6.000		08/25/2014	PAID ON PRINCIPAL		12,799	12,799	8,859	5,303	0	7,496	0	7,496	0	12,799	0	0	0	446	11/26/2036	1FM
22540V 6Q 0	CSFB 2002-19 2M1 CMO 5.452		07/25/2014	PAID ON PRINCIPAL		2,081	2,081	1,546	1,527	0	554	0	554	0	2,081	0	0	0	67	06/25/2032	1FM
22540V 6Q 0	CSFB 2002-19 2M1 CMO 7.000		09/25/2014	PAID ON PRINCIPAL		4,204	4,204	3,123	3,085	0	1,119	0	1,119	0	4,204	0	0	0	164	06/25/2032	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		09/25/2014	PAID ON PRINCIPAL		7,343	7,343	7,614	7,679	0	(336)	0	(336)	0	7,343	0	0	0	296	12/25/2033	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		09/25/2014	PAID ON PRINCIPAL		29,030	29,030	28,949	28,929	0	101	0	101	0	29,030	0	0	0	968	02/25/2020	1FM
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000		09/25/2014	PAID ON PRINCIPAL		71,995	71,995	61,916	61,533	0	10,462	0	10,462	0	71,995	0	0	0	2,395	08/25/2020	1FM
225458 G3 6	CSFB 2005-7 4A1 CMO 5.000		09/25/2014	PAID ON PRINCIPAL		77,806	77,806	77,879	77,542	0	264	0	264	0	77,806	0	0	0	2,540	08/25/2020	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		09/25/2014	PAID ON PRINCIPAL		275,132	275,132	223,991	225,964	(0)	49,169	0	49,169	0	275,132	0	0	0	11,293	02/25/2037	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		08/25/2014	WRITTEN OFF		0	32,223	26,233	26,464	0	(283)	0	(283)	0	26,181	0	(26,181)	(26,181)	1,289	02/25/2037	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		09/25/2014	RECOVERY OF PAR WRITE		0	(517)	(421)	(424)	0	6	0	6	0	(419)	0	419	419	0	02/25/2037	1FM
12647M BW 4	CSMC 2013-6 2A3 CMO 3.500		09/25/2014	PAID ON PRINCIPAL		124,427	124,427	122,153	122,263	0	2,164	0	2,164	0	124,427	0	0	0	2,745	07/25/2043	1FE
02149D AD 1	CWALT 2006-HY13 2A1 CM 4.937		09/25/2014	PAID ON PRINCIPAL		565,024	565,024	488,203	392,880	0	172,144	0	172,144	0	565,024	0	0	0	17,291	01/25/2037	1FM
02149D AD 1	CWALT 2006-HY13 2A1 CM 4.937		09/25/2014	RECOVERY OF PAR WRITE		0	(9,578)	(8,276)	(6,660)	0	2	0	2	0	(6,658)	0	6,658	6,658	0	01/25/2037	1FM
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		09/25/2014	PAID ON PRINCIPAL		260,749	260,749	184,519	186,224	0	74,524	0	74,524	0	260,749	0	0	0	10,245	03/25/2036	1FM
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		09/25/2014	WRITTEN OFF		0	80,616	57,048	57,575	0	1,851	0	1,851	0	59,426	0	(59,426)	(59,426)	3,100	03/25/2036	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		09/25/2014	PAID ON PRINCIPAL		191,221	191,221	157,231	147,702	0	43,519	0	43,519	0	191,221	0	0	0	6,945	04/25/2036	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		09/25/2014	WRITTEN OFF		0	36,386	29,918	28,105	0	228	0	228	0	28,333	0	(28,333)	(28,333)	1,348	04/25/2036	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		07/01/2014	RECOVERY OF PAR WRITE		0	(1,339)	(1,101)	(1,034)	0	(15)	0	(15)	0	(1,049)	0	1,049	1,049	0	04/25/2036	1FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		09/25/2014	PAID ON PRINCIPAL		147,486	147,486	141,213	146,993	0	494	0	494	0	147,486	0	0	0	4,968	06/25/2018	1FM
12669E HN 9	CWHL 2003-27 A1 CMO 2.519		09/25/2014	PAID ON PRINCIPAL		17,461	17,461	16,691	16,439	0	1,022	0	1,022	0	17,461	0	0	0	311	06/25/2033	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500		09/25/2014	PAID ON PRINCIPAL		331,356	331,356	290,454	268,575	0	62,781	0	62,781	0	331,356	0	0	0	12,639	09/25/2035	1FM

QE05.13

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		09/25/2014	PAID ON PRINCIPAL		42,857	42,857	42,609	38,479	0	4,379	0	4,379	0	42,857	0	0	0	1,581	09/25/2035	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		09/25/2014	PAID ON PRINCIPAL		122,866	122,866	109,965	100,676	0	22,190	0	22,190	0	122,866	0	0	0	4,871	12/25/2036	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		09/25/2014	WRITTEN OFF		0	13,948	12,484	11,429	0	(729)	0	(729)	0	10,700	0	(10,700)	(10,700)	571	12/25/2036	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		07/01/2014	RECOVERY OF PAR WRITE		0	(2,140)	(1,915)	(1,753)	0	84	0	84	0	(1,670)	0	1,670	1,670	0	12/25/2036	1FM
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		09/25/2014	PAID ON PRINCIPAL		226,311	226,311	195,091	186,725	(0)	39,586	0	39,586	0	226,311	0	0	0	9,459	03/25/2036	1FM
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		09/25/2014	WRITTEN OFF		0	33,790	29,129	27,880	0	(421)	0	(421)	0	27,458	0	(27,458)	(27,458)	1,290	03/25/2036	1FM
126671 PV 2	CWL 2002-S1 A5 6.460		09/25/2014	PAID ON PRINCIPAL		14,336	14,336	15,062	14,318	0	18	0	18	0	14,336	0	0	0	601	11/25/2016	1FM
126671 RX 6	CWL 2002-S3 M1 4.800		09/25/2014	PAID ON PRINCIPAL		6,390	6,390	5,868	6,368	93	(71)	0	22	0	6,390	0	0	0	21	05/25/2032	1FM
126671 RX 6	CWL 2002-S3 M1 4.800		08/25/2014	WRITTEN OFF		0	2,455	2,255	2,447	36	(195)	339	(499)	0	1,948	0	(1,948)	(1,948)	8	05/25/2032	1FM
126671 RX 6	CWL 2002-S3 M1 4.800		09/25/2014	RECOVERY OF PAR WRITE		0	(12,232)	(11,233)	(12,190)	(178)	3,220	0	3,042	0	(9,148)	0	9,148	9,148	0	05/25/2032	1FM
126673 TD 4	CWL 2004-S1 A3 5.115		09/25/2014	PAID ON PRINCIPAL		162,222	162,222	147,622	153,203	0	9,019	0	9,019	0	162,222	0	0	0	5,545	02/25/2035	1FM
294751 DC 3	EQABS 2003-4 AF6 5.333		08/25/2014	PAID ON PRINCIPAL		78,238	78,238	78,238	78,010	0	228	0	228	0	78,238	0	0	0	2,780	10/25/2034	1FM
29977K AA 1	EVER 2013-2 A (CMO) 3.000		09/25/2014	PAID ON PRINCIPAL		208,932	208,932	207,231	207,259	0	1,673	0	1,673	0	208,932	0	0	0	4,151	06/25/2043	1FM
32029A AE 7	FFML 2006-FF18 A2D .364		09/25/2014	PAID ON PRINCIPAL		235,188	235,188	106,923	108,273	0	126,915	0	126,915	0	235,188	0	0	0	591	12/25/2037	1FM
32051D L3 4	FHASI 2003-8 2AI CMO 4.500		08/25/2014	PAID ON PRINCIPAL		888,497	888,497	869,616	879,160	0	9,337	0	9,337	0	888,497	0	0	0	26,582	09/25/2018	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		09/25/2014	PAID ON PRINCIPAL		17,521	17,521	12,637	2,819	0	14,701	0	14,701	0	17,521	0	0	0	682	04/25/2036	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		08/25/2014	WRITTEN OFF		0	3,831	2,763	616	0	86	0	86	0	702	0	(702)	(702)	136	04/25/2036	1FM
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		09/25/2014	RECOVERY OF PAR WRITE		0	(2,761)	(1,992)	(444)	0	(76)	0	(76)	0	(520)	0	520	520	0	04/25/2036	1FM
36186M AC 5	GMACM 2007-HE3 2A1 6.826		09/25/2014	PAID ON PRINCIPAL		215,867	215,867	185,108	155,463	0	60,404	0	60,404	0	215,867	0	0	0	10,101	09/25/2037	1FM
36228F YS 9	GSAMP 2003-SEA2 A1 (AM 4.421		09/25/2014	PAID ON PRINCIPAL		105,067	105,067	90,883	92,554	0	12,514	0	12,514	0	105,067	0	0	0	3,007	07/25/2033	1FM
36242D HQ 9	GSAMP 2004-AHL M1 1.129		09/25/2014	PAID ON PRINCIPAL		282,219	282,219	214,663	223,955	0	58,264	0	58,264	0	282,219	0	0	0	2,070	07/25/2034	1FM
36242D JW 4	GSMPS 2004-4 2A1 CMO 3.331		09/25/2014	PAID ON PRINCIPAL		88,305	88,305	85,435	84,157	0	4,147	0	4,147	0	88,305	0	0	0	1,947	06/25/2034	1FM
362341 LS 6	GSMPS 2005-RP3 2A1 CMO 3.060		09/25/2014	PAID ON PRINCIPAL		139,698	139,698	132,015	130,054	0	9,644	0	9,644	0	139,698	0	0	0	2,792	09/25/2035	1FM
36242D XY 4	GSR 2005-2F 1A1 CMO 5.500		09/25/2014	PAID ON PRINCIPAL		220,385	220,385	217,079	206,394	0	13,990	0	13,990	0	220,385	0	0	0	8,312	03/25/2035	1FM
36242D 6C 2	GSR 2005-5F 2A8 CMO 5.500		09/25/2014	PAID ON PRINCIPAL		1,085,289	1,085,289	1,038,825	1,027,384	0	57,905	0	57,905	0	1,085,289	0	0	0	39,060	06/25/2035	1FM
36297X AF 0	GSR 2006-5F 2A5 CMO 6.000		09/25/2014	PAID ON PRINCIPAL		645,320	645,320	578,193	602,028	0	43,292	0	43,292	0	645,320	0	0	0	25,636	05/25/2036	1FM
456652 AA 4	IMJA 2007-A1 A1 CMO 6.000		09/25/2014	PAID ON PRINCIPAL		174,304	174,304	143,801	122,396	0	51,908	0	51,908	0	174,304	0	0	0	6,298	08/25/2037	1FM
456652 AA 4	IMJA 2007-A1 A1 CMO 6.000		09/25/2014	WRITTEN OFF		0	55,386	45,694	38,892	0	(5,055)	0	(5,055)	0	33,837	0	(33,837)	(33,837)	2,185	08/25/2037	1FM
456652 AA 4	IMJA 2007-A1 A1 CMO 6.000		07/01/2014	RECOVERY OF PAR WRITE		0	(45)	(37)	(31)	0	3	0	3	0	(29)	0	29	29	0	08/25/2037	1FM
47232F AC 1	JMAC 2010-R1 2A1 (144A .320		09/26/2014	PAID ON PRINCIPAL		611,972	611,972	550,775	534,138	0	77,834	0	77,834	0	611,972	0	0	0	1,306	11/26/2036	1FM
466247 LU 5	JPMMT 2005-A1 4A1 (CMO 2.590		09/25/2014	PAID ON PRINCIPAL		530,695	530,695	532,467	531,966	0	(1,271)	0	(1,271)	0	530,695	0	0	0	11,152	02/25/2035	1FM
466247 YK 3	JPMMT 2005-A8 1A3 CMO 5.268		09/25/2014	PAID ON PRINCIPAL		243,916	243,916	225,356	220,591	0	23,325	0	23,325	0	243,916	0	0	0	8,100	11/25/2035	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 2.467		09/25/2014	PAID ON PRINCIPAL		87,857	87,857	62,449	60,167	0	27,690	0	27,690	0	87,857	0	0	0	1,513	08/25/2036	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 2.467		09/25/2014	WRITTEN OFF		0	27,642	19,648	18,930	0	312	0	312	0	19,242	0	(19,242)	(19,242)	499	08/25/2036	1FM
46629C AK 3	JPMMT 2006-A5 3A4 CMO 2.464		07/25/2014	RECOVERY OF PAR WRITE		0	(11)	(8)	(8)	0	(0)	0	(0)	0	(8)	0	8	8	0	08/25/2036	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 2.611		09/25/2014	PAID ON PRINCIPAL		58,934	58,934	49,753	34,798	0	24,136	0	24,136	0	58,934	0	0	0	1,003	11/25/2036	1FM

QE05.14

SCHEDULE D - PART 4

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

QE05.15

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46629D AK 1	JPMMT 2006-A7 2A2 CMO 2.611		09/25/2014	WRITTEN OFF		.0	5,460	4,609	3,224	.0	545	.0	545	.0	3,768	.0	(3,768)	(3,768)	.105	11/25/2036	1FM
46629D AK 1	JPMMT 2006-A7 2A2 CMO 2.611		08/25/2014	RECOVERY OF PAR WRITE		.0	(440)	(371)	(260)	.0	(45)	.0	(45)	.0	(305)	.0	305	305	.0	11/25/2036	1FM
46628Y AA 8	JPMMT 2006-S2 1A1 CMO 5.500		09/25/2014	PAID ON PRINCIPAL		934,685	934,685	830,876	822,711	.0	111,975	.0	111,975	.0	934,685	.0	.0	.0	34,496	07/25/2036	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 4.765		09/25/2014	PAID ON PRINCIPAL		26,328	26,328	25,699	21,119	.0	5,209	.0	5,209	.0	26,328	.0	.0	.0	.795	04/25/2037	1FM
46640B AC 8	JPMMT 2013-2 A2 (CMO) 3.500		09/25/2014	PAID ON PRINCIPAL		538,902	538,902	545,722	545,535	.0	(6,633)	.0	(6,633)	.0	538,902	.0	.0	.0	12,477	05/25/2043	1FM
55265K NU 9	MASTR 2002-8 1A11 CMO 5.500		09/25/2014	PAID ON PRINCIPAL		5,131	5,131	5,184	5,113	.0	18	.0	18	.0	5,131	.0	.0	.0	187	12/25/2017	1FM
55265K Y2 9	MASTR 2003-11 3A2 CMO 4.500		09/25/2014	PAID ON PRINCIPAL		33,790	33,790	33,220	33,546	.0	244	.0	244	.0	33,790	.0	.0	.0	968	12/25/2018	1FM
55265K RX 9	MASTR 2003-2 2A10 CMO 4.500		09/25/2014	PAID ON PRINCIPAL		56,631	56,631	56,154	56,408	.0	224	.0	224	.0	56,631	.0	.0	.0	1,646	03/25/2018	1FM
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		09/25/2014	PAID ON PRINCIPAL		13,150	13,150	13,082	13,096	.0	54	.0	54	.0	13,150	.0	.0	.0	438	10/25/2018	1FM
59020U S3 0	MLMI 2005-HE2 A2C .525		08/25/2014	PAID ON PRINCIPAL		282,966	282,966	161,290	216,276	.0	66,690	.0	66,690	.0	282,966	.0	.0	.0	911	09/25/2036	1FM
617500 AF 2	MSAC 2006-HE7 A2D .384		09/25/2014	PAID ON PRINCIPAL		140,519	140,519	49,865	53,322	.0	87,197	.0	87,197	.0	140,519	.0	.0	.0	387	09/25/2036	1FM
61758M AA 5	MSRR 2009-R2 1A1A (CMO) 6.000		09/26/2014	PAID ON PRINCIPAL		58,182	58,182	58,582	56,605	.0	1,577	.0	1,577	.0	58,182	.0	.0	.0	2,291	04/26/2036	1FM
69121P DE 0	OWNIT 2006-2 A2B 5.632		09/25/2014	PAID ON PRINCIPAL		112,843	112,843	95,282	74,534	.0	38,310	.0	38,310	.0	112,843	.0	.0	.0	3,264	01/25/2037	1FM
69337V AA 8	PHHMC 2007-6 A1 CMO 5.558		09/18/2014	PAID ON PRINCIPAL		531,307	531,307	552,891	548,871	7,223	(24,787)	.0	(17,564)	.0	531,307	.0	.0	.0	21,319	12/18/2037	1FM
73316P EL 0	POPLR 2005-B M1 .634		09/25/2014	PAID ON PRINCIPAL		339,556	339,556	319,713	331,512	.0	8,044	.0	8,044	.0	339,556	.0	.0	.0	1,499	08/25/2035	1FM
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000		09/25/2014	PAID ON PRINCIPAL		110,594	110,594	110,283	110,226	.0	368	.0	368	.0	110,594	.0	.0	.0	3,773	10/25/2020	1FM
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250		09/25/2014	PAID ON PRINCIPAL		340,153	340,153	340,499	339,720	.0	433	.0	433	.0	340,153	.0	.0	.0	12,800	10/25/2020	1FM
760985 YV 7	RAMP 2003-RZ4 A7 4.790		09/25/2014	PAID ON PRINCIPAL		47,808	47,808	47,802	47,675	.0	133	.0	133	.0	47,808	.0	.0	.0	1,502	06/25/2033	1FM
76110W LL 8	RASC 2001-KS2 AI5 7.514		09/25/2014	PAID ON PRINCIPAL		3,897	3,897	3,628	3,490	.0	407	.0	407	.0	3,897	.0	.0	.0	202	06/25/2031	1FM
75406V AC 7	RASC 2006-KS5 A3 .314		09/25/2014	PAID ON PRINCIPAL		440,000	440,000	308,000	344,471	.0	95,529	.0	95,529	.0	440,000	.0	.0	.0	919	07/25/2036	1FM
45660N PZ 2	RAST 2003-A5 A1 CMO 5.500		09/25/2014	PAID ON PRINCIPAL		408,236	408,236	387,652	387,652	.0	20,583	.0	20,583	.0	408,236	.0	.0	.0	14,086	06/25/2033	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		09/25/2014	PAID ON PRINCIPAL		58,379	58,379	52,045	50,031	.0	8,348	.0	8,348	.0	58,379	.0	.0	.0	2,243	07/25/2036	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		09/25/2014	WRITTEN OFF		.0	3,832	3,416	3,284	.0	10	.0	10	.0	3,294	.0	(3,294)	(3,294)	150	07/25/2036	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		07/01/2014	RECOVERY OF PAR WRITE		.0	(1,401)	(1,249)	(1,201)	.0	(12)	.0	(12)	.0	(1,212)	.0	1,212	1,212	.0	07/25/2036	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		09/25/2014	PAID ON PRINCIPAL		91,145	91,145	86,446	74,233	.0	16,912	.0	16,912	.0	91,145	.0	.0	.0	3,380	01/25/2037	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		09/25/2014	WRITTEN OFF		.0	26,010	24,669	21,184	.0	116	.0	116	.0	21,299	.0	(21,299)	(21,299)	1,039	01/25/2037	1FM
76110V EU 8	RFMS2 2000-HI4 AI7 (AM) 7.980		09/25/2014	PAID ON PRINCIPAL		6,499	6,499	6,953	6,473	.0	26	.0	26	.0	6,499	.0	.0	.0	392	09/25/2030	1FM
76110V EU 8	RFMS2 2000-HI4 AI7 (AM) 8.480		07/25/2014	PAID ON PRINCIPAL		4,951	4,951	5,297	4,932	.0	19	.0	19	.0	4,951	.0	.0	.0	245	09/25/2030	1FM
76110V KS 6	RFMS2 2002-HS3 1A6 (FG) 4.480		07/25/2014	PAID ON PRINCIPAL		2,304	2,304	2,300	2,303	.0	1	.0	1	.0	2,304	.0	.0	.0	89	08/25/2017	1FM
81744Q AA 1	SEMT 2011-2 A1 CMO 3.900		09/25/2014	PAID ON PRINCIPAL		215,966	215,966	216,371	215,913	.0	53	.0	53	.0	215,966	.0	.0	.0	5,764	09/25/2041	1FM
81744U AB 0	SEMT 2012-2 A2 3.500		09/25/2014	PAID ON PRINCIPAL		325,844	325,844	334,147	327,354	4,356	(5,866)	.0	(1,509)	.0	325,844	.0	.0	.0	7,814	03/25/2042	1FM
81745F AA 4	SEMT 2012-3 A1 CMO 3.500		09/25/2014	PAID ON PRINCIPAL		198,016	198,016	203,586	193,014	10,249	(5,246)	.0	5,002	.0	198,016	.0	.0	.0	4,690	07/25/2042	1FM
81744V AA 0	SEMT 2012-4 A1 CMO 3.500		09/25/2014	PAID ON PRINCIPAL		127,844	127,844	133,498	126,149	7,149	(5,454)	.0	1,695	.0	127,844	.0	.0	.0	2,826	09/25/2042	1FM
81745A AB 3	SEMT 2013-5 A2 CMO (14) 3.000		09/25/2014	PAID ON PRINCIPAL		137,446	137,446	136,113	136,038	(0)	1,407	.0	1,407	.0	137,446	.0	.0	.0	2,826	05/25/2043	1FM
81745B AB 1	SEMT 2013-6 A2 CMO 3.000		09/25/2014	PAID ON PRINCIPAL		258,193	258,193	262,409	261,993	.0	(3,801)	.0	(3,801)	.0	258,193	.0	.0	.0	5,056	05/25/2043	1FM
81745C AB 9	SEMT 2013-7 A2 (CMO) 3.000		09/25/2014	PAID ON PRINCIPAL		189,710	189,710	185,474	185,428	(0)	4,282	.0	4,282	.0	189,710	.0	.0	.0	3,846	06/25/2043	1FM

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22		
											11	12	13	14	15									
CUSIP Identification	Description		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)		
81745N	AR	0		09/25/2014	SEM T2014-1 2A5 CMO (1		4.000	1,132,219	1,132,219	1,146,902	1,146,902	0	(14,683)	0	(14,683)	0	1,132,219	0	0	0	20,416	04/25/2044	1FE....	
83611M	NF	1		09/25/2014	SVHE 2006-2 A4		.424	623,244	623,244	426,922	509,101	0	114,143	0	114,143	0	623,244	0	0	0	1,769	03/25/2036	1FM....	
939336	UE	1		09/25/2014	WAMMS 2003-MS5 1A1 CMO		5.000	24,474	24,474	24,791	24,400	0	74	0	74	0	24,474	0	0	0	.830	03/25/2018	1FM....	
929227	ZC	3		09/25/2014	WAMU 2002-AR18 A CMO		2.502	2,849	2,849	2,590	2,576	0	273	0	273	0	2,849	0	0	0	.50	01/25/2033	1FM....	
939336	PC	1		09/25/2014	WAMU 2003-AR1 A6 CMO		2.142	1,637	1,637	1,478	1,470	0	167	0	167	0	1,637	0	0	0	.22	03/25/2033	1FM....	
92922F	HL	5		09/25/2014	WAMU 2003-S12 1A1 CMO		4.500	99,411	99,411	97,019	98,312	0	1,099	0	1,099	0	99,411	0	0	0	2,940	11/25/2018	1FM....	
929227	6Y	7		09/25/2014	WAMU 2003-S6 2A3 CMO		4.750	27,663	27,663	27,747	27,575	0	88	0	88	0	27,663	0	0	0	.869	07/25/2018	1FM....	
92922F	BK	3		09/25/2014	WAMU 2003-S7 A1 CMO		4.500	13,973	13,973	13,720	13,853	0	120	0	120	0	13,973	0	0	0	.431	08/25/2018	1FM....	
92922F	DE	5		09/25/2014	WAMU 2003-S8 A2 CMO		5.000	56,599	56,599	56,952	56,445	0	153	0	153	0	56,599	0	0	0	1,877	09/25/2018	1FM....	
93363N	AD	7		09/25/2014	WAMU 2006-AR12 1A4 CMO		2.362	19,142	19,142	11,796	6,939	0	12,204	0	12,204	0	19,142	0	0	0	.310	10/25/2036	1FM....	
93363N	AD	7		09/25/2014	WAMU 2006-AR12 1A4 CMO		2.362	0	2,198	1,354	797	0	94	0	94	0	.890	0	(890)	(890)	.38	10/25/2036	1FM....	
93363N	AD	7		08/25/2014	WAMU 2006-AR12 1A4 CMO		2.362	0	(301)	(185)	(109)	0	(12)	0	(12)	0	(122)	0	122	122	.0	10/25/2036	1FM....	
94983F	AA	8		09/25/2014	WFMBS 2006-1 A1 CMO		5.000	71,443	71,443	70,003	69,837	0	1,606	0	1,606	0	71,443	0	0	0	2,414	09/25/2020	1FM....	
94984A	AS	9		09/25/2014	WFMBS 2006-6 1A17 CMO		5.750	1,309,748	1,309,748	1,233,885	1,198,673	0	111,075	0	111,075	0	1,309,748	0	0	0	49,517	05/25/2036	1FM....	
94980S	AD	7		09/25/2014	WFMBS 2006-9 1A4 CMO		6.000	1,870,836	1,870,836	1,785,367	1,762,966	0	107,870	0	107,870	0	1,870,836	0	0	0	75,603	07/25/2036	1FM....	
94985R	AR	3		09/25/2014	WFMBS 2007-4 A16 CMO		5.500	105,875	105,875	97,438	92,317	0	13,558	0	13,558	0	105,875	0	0	0	3,896	04/25/2037	1FM....	
94985R	AR	3		09/25/2014	WFMBS 2007-4 A16 CMO		5.500	0	5,308	4,885	4,628	0	(188)	0	(188)	0	4,440	0	(4,440)	(4,440)	.190	04/25/2037	1FM....	
92977Y	BQ	3		09/20/2014	WMLT 2005-B 3A1 CMO		2.513	40,833	40,833	32,054	23,855	0	16,978	0	16,978	0	40,833	0	0	0	.670	10/20/2035	1FM....	
23305X	AA	9		09/10/2014	DBUBS 2011-LC2A A1 (14		3.527	55,750	55,750	56,305	56,132	0	(382)	0	(382)	0	55,750	0	0	0	1,305	01/10/2021	1FM....	
36828Q	MC	7		09/10/2014	GECMC 2005-C2 A4		4.978	62,059	62,059	45,303	57,960	0	4,099	0	4,099	0	62,059	0	0	0	2,056	05/10/2043	1FM....	
46625Y	DD	2		07/12/2014	JPMCC 2004-CBX A5		4.654	950,139	950,139	968,548	950,523	0	(384)	0	(384)	0	950,139	0	0	0	25,795	01/12/2037	1FM....	
14313T	AA	7		08/22/2014	CARMX 2014-3 A1		.190	25,000,000	25,000,000	25,000,000	25,000,000	0	(7)	0	(7)	0	24,999,993	0	7	7	1,188	08/17/2015	1.....	
22237S	AC	1		09/15/2014	CPMH 2007-1 A3 (144A)		5.593	238,125	238,125	243,781	241,156	0	(3,030)	0	(3,030)	0	238,125	0	0	0	8,677	07/15/2037	5AM....	
13056L	AA	7		09/25/2014	CRART 2014-3 A1		.220	9,000,000	9,000,000	9,000,000	9,000,000	0	(6)	0	(6)	0	8,999,994	0	6	6	.770	09/15/2015	1.....	
32058G	AA	6		08/22/2014	FIAOT 2014-2A A1 (144A)		.300	15,000,000	15,000,000	15,000,000	15,000,000	0	(6)	0	(6)	0	14,999,994	0	6	6	1,000	08/17/2015	1.....	
34530K	AF	0		07/15/2014	FORDO 2014-B A1 (144A)		.180	3,691,622	3,691,622	3,691,622	3,691,622	0	0	0	0	0	3,691,622	0	0	0	.388	07/15/2015	1FE....	
34530K	AF	0		07/25/2014	FORDO 2014-B A1 (144A)		.180	13,808,378	13,808,378	13,808,378	13,808,378	0	(0)	0	(0)	0	13,808,378	0	0	0	2,140	07/15/2015	1FE....	
393505	F5	6		09/01/2014	GT 1998-4 A6		6.530	74,757	74,757	77,047	74,786	517	(546)	0	(28)	0	74,757	0	0	0	3,230	04/01/2030	4AM....	
43814H	AA	6		08/22/2014	HAROT 2014-3 A1		.190	19,000,000	19,000,000	19,000,000	19,000,000	0	(1)	0	(1)	0	18,999,999	0	1	1	.201	08/17/2015	1.....	
525170	BD	7		09/15/2014	LMH 1998-1 2A1		6.545	338,046	338,046	323,579	275,462	0	62,584	0	62,584	0	338,046	0	0	0	14,667	07/15/2028	6FE....	
525170	BD	7		09/15/2014	LMH 1998-1 2A1		6.545	0	6,221	5,955	5,069	0	(34)	0	(34)	0	5,035	0	(5,035)	(5,035)	.266	07/15/2028	6FE....	
674135	CP	1		09/15/2014	OAK 1997-C B1		7.450	0	7,545	4,263	4,165	0	1,436	0	1,436	0	5,601	0	(5,601)	(5,601)	.376	11/15/2027	6FE....	
674135	CP	1		07/15/2014	OAK 1997-C B1		7.450	0	(15,272)	(8,629)	(8,431)	0	(2,950)	0	(2,950)	0	(11,381)	0	11,381	11,381	.0	11/15/2027	6FE....	
68619A	BR	7		09/15/2014	ORGN 2005-B A3		5.605	4,624	4,624	4,601	4,609	0	16	0	16	0	4,624	0	0	0	.194	05/15/2022	1FE....	
86909V	AA	0		08/22/2014	SBART 2014-1A A1 (144A)		.240	11,500,000	11,500,000	11,500,000	11,500,000	0	12	0	12	0	11,500,012	0	(12)	(12)	.613	08/17/2015	1.....	
3899999	Total Bonds - Industrial and Miscellaneous								244,111,209	240,647,030	238,431,557	237,504,810	111,825	2,608,220	339	2,719,705	0	240,224,515	0	3,886,693	3,886,693	6,031,721	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 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
8399997. Total Bonds - Part 4.....						675,313,578	671,818,194	685,594,601	670,259,636	111,825	1,404,719	339	1,516,204	0	671,775,840	0	3,537,737	3,537,737	19,671,367	XXX	XXX
8399999. Total Bonds.....						675,313,578	671,818,194	685,594,601	670,259,636	111,825	1,404,719	339	1,516,204	0	671,775,840	0	3,537,737	3,537,737	19,671,367	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
03152W	10	9	07/23/2014	CITIGROUP GLOBAL MKTS.....	10,925.000	44,598	XXX	43,700	0	0	0	0	0	43,700	0	898	898	0	XXX	L	
09739D	10	0	07/25/2014	VARIOUS.....	11,325.000	335,892	XXX	335,741	0	0	0	11,393	(11,393)	324,348	0	11,544	11,544	0	XXX	L	
411307	10	1	08/27/2014	CITIGROUP GLOBAL MKTS.....	8,875.000	11,271	XXX	11,538	0	0	0	0	0	11,538	0	(267)	(267)	0	XXX	L	
57776J	10	0	07/14/2014	VARIOUS.....	2,094.000	22,364	XXX	22,356	0	0	0	2,504	(2,504)	19,851	0	2,513	2,513	0	XXX	L	
98933Q	10	8	09/11/2014	VARIOUS.....	6,456.000	151,771	XXX	148,264	0	0	0	30,978	(30,978)	117,285	0	34,485	34,485	0	XXX	L	
99C001	18	9	08/01/2014	VARIOUS.....	0.000	15,998	XXX	6,857	0	6,857	0	6,857	0	6,857	0	9,141	9,141	0	XXX	U	
G037AX	10	1	09/29/2014	CITIGROUP GLOBAL MKTS.....	2,654.000	116,698	XXX	98,198	0	0	0	0	0	98,198	0	18,500	18,500	0	XXX	L	
9099999. Total Common Stocks - Industrial and Miscellaneous.....						698,591	XXX	666,652	0	6,857	0	44,876	(38,019)	621,777	0	76,814	76,814	0	XXX	XXX	
9799997. Total Common Stocks - Part 4.....						698,591	XXX	666,652	0	6,857	0	44,876	(38,019)	621,777	0	76,814	76,814	0	XXX	XXX	
9799999. Total Common Stocks.....						698,591	XXX	666,652	0	6,857	0	44,876	(38,019)	621,777	0	76,814	76,814	0	XXX	XXX	
9899999. Total Preferred and Common Stocks.....						698,591	XXX	666,652	0	6,857	0	44,876	(38,019)	621,777	0	76,814	76,814	0	XXX	XXX	
9999999. Total Bonds, Preferred and Common Stocks.....						676,012,169	XXX	686,261,254	670,259,636	118,682	1,404,719	45,215	1,478,185	0	672,397,617	0	3,614,551	3,614,551	19,671,367	XXX	XXX

QE05.17

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

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

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

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

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

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

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

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

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

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

THE TRAVELERS INDEMNITY COMPANY
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 - DAIWA A TREASURY.....		1.....	51,396,313	51,396,313	10/01/2014...
	REPO - MIZUHO A TREASURY.....		1.....	51,396,313	51,396,313	10/01/2014...
	REPO - NOMURA A TREASURY.....		1.....	51,396,313	51,396,313	10/01/2014...
	REPO - ROYAL A TREASURY.....		1.....	386,283	386,283	10/01/2014...
0199999.	U.S. Government - Issuer Obligations.....			154,575,222	154,575,222	....XXX.....
0599999.	Total - U.S. Government.....			154,575,222	154,575,222	....XXX.....
6199999.	Total - Issuer Obligations.....			154,575,222	154,575,222	....XXX.....
6599999.	Subtotal - Bonds.....			154,575,222	154,575,222	....XXX.....
9999999.	Totals.....			154,575,222	154,575,222	....XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....105,222,012 Book/Adjusted Carrying Value \$.....105,222,012
- Average balance for the year to date: Fair Value \$.....64,600,908 Book/Adjusted Carrying Value \$.....64,600,908
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....154,575,222 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

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

NONE

THE TRAVELERS INDEMNITY COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A.....	Charlotte,NC.....	.....0.000	.....0	.....0	.....3,183,154	.....1,442,864	.....476,585	XXX..
Bank of America, N.A.....	Hartford,CT.....	.....0.000	.....0	.....0	.....(2,413,798)	.....(2,536,652)	.....(9,231,074)	XXX..
Bank of America, N.A. - Canada Branch.....	Toronto,ON.....	.....0.000	.....0	.....0	.....(12,467)	.....0	.....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	.....0	XXX..
Bank of America, N.A. - NC.....	Charlotte,NC.....	.....0.000	.....0	.....0	.....8,080,887	.....9,662,152	.....9,053,062	XXX..
Bank of America, N.A. - TX.....	Dallas,TX.....	.....0.000	.....0	.....0	.....(10,318,289)	.....(10,733,492)	.....(10,752,363)	XXX..
Bank of New York.....	New York,NY.....	.....0.000	.....0	.....0	.....1,976,655	.....3,715,232	.....2,027,723	XXX..
Bank of New York Mellon.....	New York,NY.....	.....0.000	.....0	.....0	.....5,000	.....5,000	.....(84,677)	XXX..
Branch Banking and Trust Company.....	Winston-Salem,NC.....	.....0.350	.....(18,030)	.....0	.....40,000,000	.....39,999,980	.....80,000,000	XXX..
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....(577,240,641)	.....(530,825,795)	.....(540,209,690)	XXX..
Citibank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....9,255	.....6,070	.....9,562	XXX..
Citibank, N.A. - NY.....	New York,NY.....	.....0.000	.....0	.....0	.....6,574,895	.....9,452,982	.....9,427,588	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	.....851,128	.....985,534	.....1,833,721	XXX..
JP Morgan Chase Bank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....20,136,950	.....16,938,729	.....41,503,493	XXX..
JP Morgan Chase Bank, N.A. - IL.....	Chicago,IL.....	.....0.000	.....0	.....0	.....(1,495,863)	.....1,955,859	.....(7,250,615)	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	.....400,161	.....115,281	.....124,271	XXX..
US Bank Corp.....	Minneapolis,MN.....	.....0.000	.....0	.....0	.....135,377	.....188,874	.....189,527	XXX..
US Bank Corp.....	St. Paul,MN.....	.....0.000	.....0	.....0	.....58,145	.....66,375	.....84,295	XXX..
Wachovia Bank, N.A.....	Jacksonville,FL.....	.....0.000	.....0	.....0	.....9,752,527	.....10,619,417	.....10,120,261	XXX..
0199999. Total Open Depositories.....	...XXX.....	.....XXX.....	.....(18,030)	.....0	.....(497,290,052)	.....(445,914,718)	.....(409,651,459)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	.....XXX.....	.....(18,030)	.....0	.....(497,290,052)	.....(445,914,718)	.....(409,651,459)	XXX..
0599999. Total Cash.....	...XXX.....	.....XXX.....	.....(18,030)	.....0	.....(497,290,052)	.....(445,914,718)	.....(409,651,459)	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	3,014	0	0	63,814
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	1,424	0	0	75,961
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	15,831	0	0	407,585
11. Georgia.....GA	0	0	0	0	1,075	0	0	379,133
12. Hawaii.....HI	0	0	0	0	1,211	0	0	5,816
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	1,700	0	0	60,898
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	108	0	0	913
21. Maryland.....MD	0	0	0	0	884	0	0	12,621
22. Massachusetts.....MA	0	0	0	0	2,437	0	0	88,889
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	4,430	0	0	147,983
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	3,611	0	0	89,952
30. New Hampshire.....NH	0	0	0	0	443	0	0	6,417
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	2,627	0	0	128,691
33. New York.....NY	0	0	0	2	(546,947)	0	0	1,274,169
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	3,919	0	0	53,937
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	3,381	0	0	36,626
39. Pennsylvania.....PA	0	0	72,500	4	237,500	320,000	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	2,781	0	0	35,039
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	6,346	0	0	117,935
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	1,644	0	0	21,486
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	72,500	6	(252,581)	320,000	13	3,007,864

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	12,022	0	0	150,467
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	1,809	0	0	64,782
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	1,316	0	0	104,465
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	823	0	0	20,504
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	1	(100)	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	1	15,870	100	1	340,217

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	327	0	0	6,933
2. Alaska.....AK	0	0	0	0	461	0	0	10,132
3. Arizona.....AZ	0	0	0	0	822	0	0	10,288
4. Arkansas.....AR	0	0	0	0	1,290	0	0	36,559
5. California.....CA	0	0	0	0	17,026	0	0	201,027
6. Colorado.....CO	0	0	0	0	11,643	0	0	188,420
7. Connecticut.....CT	0	0	0	0	8,069	0	0	430,443
8. Delaware.....DE	0	0	0	0	1,676	0	0	11,997
9. District of Columbia.....DC	0	0	0	0	1,037	0	0	10,844
10. Florida.....FL	0	0	0	0	2,017	0	0	51,925
11. Georgia.....GA	0	0	0	0	6,951	0	0	2,450,220
12. Hawaii.....HI	0	0	0	0	273	0	0	1,312
13. Idaho.....ID	0	0	0	0	2,602	0	0	25,617
14. Illinois.....IL	0	0	0	0	24,325	0	0	311,689
15. Indiana.....IN	0	0	0	1	(74,172)	0	0	29,672
16. Iowa.....IA	0	0	0	0	3,007	0	0	51,436
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	4,420	0	0	73,035
19. Louisiana.....LA	0	0	0	0	9,861	0	0	300,961
20. Maine.....ME	0	0	0	0	761	0	0	6,452
21. Maryland.....MD	0	0	0	0	2,895	0	0	41,315
22. Massachusetts.....MA	0	0	0	0	8,157	0	0	297,584
23. Michigan.....MI	0	0	0	0	25,281	0	0	320,890
24. Minnesota.....MN	0	0	0	0	3,182	0	0	106,283
25. Mississippi.....MS	0	0	0	0	1,457	0	0	23,249
26. Missouri.....MO	0	0	0	0	7,252	0	0	107,200
27. Montana.....MT	0	0	28,804	0	1,416	68,696	1	32,179
28. Nebraska.....NE	0	0	0	0	589	0	0	14,502
29. Nevada.....NV	0	0	0	0	876	0	0	21,826
30. New Hampshire.....NH	0	0	0	0	1,850	0	0	26,831
31. New Jersey.....NJ	0	0	0	0	11,294	0	0	202,665
32. New Mexico.....NM	0	0	0	0	2,256	0	0	110,511
33. New York.....NY	0	0	0	1	224,839	0	0	1,471,885
34. North Carolina.....NC	0	0	0	0	5,693	0	0	79,686
35. North Dakota.....ND	0	0	0	0	(19)	0	0	11,262
36. Ohio.....OH	0	0	0	0	25,548	0	0	351,608
37. Oklahoma.....OK	0	0	0	0	1,051	0	0	43,463
38. Oregon.....OR	0	0	0	0	3,504	0	0	37,969
39. Pennsylvania.....PA	0	0	0	0	27,192	0	0	413,618
40. Rhode Island.....RI	0	0	0	0	(927)	0	0	15,814
41. South Carolina.....SC	0	0	0	0	3,265	0	0	44,516
42. South Dakota.....SD	0	0	0	0	73	0	0	66,525
43. Tennessee.....TN	0	0	0	0	10,678	0	0	144,187
44. Texas.....TX	0	0	0	0	44,372	0	0	567,225
45. Utah.....UT	0	0	0	0	3,810	0	0	47,992
46. Vermont.....VT	0	0	0	0	1,749	0	0	76,952
47. Virginia.....VA	0	0	0	0	915	0	0	17,002
48. Washington.....WA	0	0	0	0	23,026	0	0	317,515
49. West Virginia.....WV	0	0	0	0	5,799	0	0	219,330
50. Wisconsin.....WI	0	0	0	0	6,258	0	0	81,810
51. Wyoming.....WY	0	0	0	0	735	0	0	15,928
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	28,804	2	476,464	68,696	1	9,538,286

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 September 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 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 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: \$.....226,592
- 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: \$.....20,000