* 2 4 7 6 7 2 0 1 4 2 0 1 0 0 1 0 3 *

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2014

OF THE CONDITION AND AFFAIRS OF THE

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

NAIC Group Code 3548 (Current Period) 3548 (Prior Period) **NAIC Company Code 24767 Employer's ID Number 41-0406690**

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

INCORPORATED/ORGANIZED, APRIL 20, 1925 COMMENCED BUSINESS, APRIL 22, 1925

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: **385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Michael J. Doody (860) 277-3966**
Annual.Statement.Contact@travelers.com (860) 277-7002
(E-Mail Address) (Fax Number)

OFFICERS

	Name	Title
1.	BRIAN WILLIAM MacLEAN	Chairman, President & Chief Executive Officer
2.	JAY STEVEN BENET	Vice Chairman & Chief Financial Officer
3.	WILLIAM HERBERT HEYMAN	Vice Chairman & Chief Investment Officer
4. #	ALAN DAVID SCHNITZER	Vice Chairman & Chief Executive Officer, Business & International Insurance
5. #	DOREEN SPADORCIA	Vice Chairman & Chief Executive Officer, Personal Insurance, Bond & Financial Products
6.	ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer
7. #	BRUCE RICHARD JONES	Executive Vice President & Chief Risk Officer
8.	MADELYN JOSEPH LANKTON	Executive Vice President & Chief Information Officer

Name	Title
MARIA OLIVO	Executive Vice President, Strategic Development & Treasurer
KENNETH FRANKLIN SPENCE, III	Executive Vice President & General Counsel
DOUGLAS KEITH BELL	Senior Vice President, Accounting Policy
DOUGLAS KENNETH RUSSELL	Senior Vice President & Corporate Controller
SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
WENDY CONSTANCE SKJERVEN	Associate Group General Counsel, Corporate & Corporate Secretary
# RENÉE HELOU DAVIS	Vice President & Chief Corporate Actuary

DIRECTORS

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

STATE OF MINNESOTA

COUNTY OF RAMSEY } ss:

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

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

Subscribed and sworn to before me this
21st day of October, 2014

Notary Public

My Commission Expires January 31, 2016

RENEE KAY RANTA
NOTARY PUBLIC
MINNESOTA
My Commission Expires Jan. 31, 2016

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

ASSETS

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
1. Bonds	10,204,051,692	0	10,204,051,692	10,494,654,861
2. Stocks:				
2.1 Preferred stocks	1,195,000	0	1,195,000	1,195,000
2.2 Common stocks	4,141,951,085	12,740,881	4,129,210,204	3,838,041,696
3. Mortgage loans on real estate:				
3.1 First liens	41,900,000	0	41,900,000	42,900,000
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	74,789,135	0	74,789,135	76,758,189
4.2 Properties held for the production of income (less $.....0 encumbrances)	695,390,808	0	695,390,808	710,584,737
4.3 Properties held for sale (less $.....0 encumbrances)	6,894,403	0	6,894,403	0
5. Cash ($.....39,366,987), cash equivalents ($.....16,898,750) and short-term investments ($.....526,782,433)	583,048,170	0	583,048,170	318,764,570
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	904,185,053	38,679,229	865,505,824	824,545,127
9. Receivables for securities	0	0	0	176,867
10. Securities lending reinvested collateral assets	98,067,071	0	98,067,071	32,022,952
11. Aggregate write-ins for invested assets	(64,785)	0	(64,785)	(64,785)
12. Subtotals, cash and invested assets (Lines 1 to 11)	16,751,407,630	51,420,110	16,699,987,520	16,339,579,214
13. Title plants less $.....0 charged off (for Title insurers only)	0	0	0	0
14. Investment income due and accrued	109,728,595	0	109,728,595	122,603,421
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	643,342,330	47,057,049	596,285,281	568,875,618
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....22,306,034 earned but unbilled premiums)	1,061,712,458	4,967,504	1,056,744,954	992,090,638
15.3 Accrued retrospective premiums	22,651,285	578,295	22,072,990	23,588,341
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	59,088,661	0	59,088,661	61,765,655
16.2 Funds held by or deposited with reinsured companies	12,216,711	0	12,216,711	15,531,386
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	378,116,655	33,863,610	344,253,045	352,494,028
19. Guaranty funds receivable or on deposit	43,192	0	43,192	327,114
20. Electronic data processing equipment and software	636	0	636	34,243
21. Furniture and equipment, including health care delivery assets ($.....0)	15,294,966	15,294,966	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	83,981,116	3,260,443	80,720,673	89,426,661
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	19,137,584,235	156,441,977	18,981,142,258	18,566,316,320
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	19,137,584,235	156,441,977	18,981,142,258	18,566,316,320
DETAILS OF WRITE-INS				
1101. Deferred gain/loss	(64,785)	0	(64,785)	(64,785)
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)	(64,785)	0	(64,785)	(64,785)
2501. Real estate operating fund	20,734,480	0	20,734,480	22,134,170
2502. COLI supplemental benefits trust	20,131,449	0	20,131,449	5,457,294
2503. Equities and deposits in pools and associations	15,516,957	0	15,516,957	19,162,955
2598. Summary of remaining write-ins for Line 25 from overflow page	27,598,229	3,260,443	24,337,786	42,672,241
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	83,981,116	3,260,443	80,720,673	89,426,661

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....1,279,549,458)	7,548,583,193	7,648,975,444
2.	Reinsurance payable on paid losses and loss adjustment expenses	236,387,092	275,194,117
3.	Loss adjustment expenses	1,862,969,583	1,721,718,149
4.	Commissions payable, contingent commissions and other similar charges	131,832,319	155,227,718
5.	Other expenses (excluding taxes, licenses and fees)	151,332,679	161,327,693
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	75,733,005	90,940,717
7.1	Current federal and foreign income taxes (including $.....(10,706,955) on realized capital gains (losses))	35,637,082	2,337,018
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 $.....316,343,640 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	2,349,490,005	2,274,421,678
10.	Advance premium	575	1,918
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	11,624,752	11,646,381
12.	Ceded reinsurance premiums payable (net of ceding commissions)	107,823,344	83,515,399
13.	Funds held by company under reinsurance treaties	1,586,007	656,414
14.	Amounts withheld or retained by company for account of others	31,008,491	57,763,369
15.	Remittances and items not allocated	16,591,394	18,263,788
16.	Provision for reinsurance (including $.....0 certified)	35,904,335	35,904,335
17.	Net adjustments in assets and liabilities due to foreign exchange rates	53,212,363	25,128,050
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	126,370,365	20,203,949
20.	Derivatives	0	0
21.	Payable for securities	56,153,690	0
22.	Payable for securities lending	98,067,071	32,022,952
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	39,973,927	36,369,949
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	12,970,281,272	12,651,619,036
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	12,970,281,272	12,651,619,036
29.	Aggregate write-ins for special surplus funds	22,604,901	24,973,952
30.	Common capital stock	20,000,000	20,000,000
31.	Preferred capital stock	0	0
32.	Aggregate write-ins for other than special surplus funds	0	0
33.	Surplus notes	0	0
34.	Gross paid in and contributed surplus	3,238,382,533	3,238,382,533
35.	Unassigned funds (surplus)	2,729,873,552	2,631,340,799
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)	6,010,860,986	5,914,697,284
38.	Totals (Page 2, Line 28, Col. 3)	18,981,142,258	18,566,316,320

DETAILS OF WRITE-INS

2501.	Other liabilities	43,120,000	43,120,000
2502.	Investment real estate liability	18,641,665	18,058,646
2503.	Interest deposit liability	600,321	600,321
2598.	Summary of remaining write-ins for Line 25 from overflow page	(22,388,059)	(25,409,018)
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	39,973,927	36,369,949
2901.	Special surplus from retroactive reinsurance	21,604,901	23,973,952
2902.	Guaranty surplus fund	1,000,000	1,000,000
2903.		0	0
2998.	Summary of remaining write-ins for Line 29 from overflow page	0	0
2999.	Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above)	22,604,901	24,973,952
3201.		0	0
3202.		0	0
3203.		0	0
3298.	Summary of remaining write-ins for Line 32 from overflow page	0	0
3299.	Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above)	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct (written $.....580,769,627)	650,250,126	745,676,699	978,179,144
1.2 Assumed (written $.....3,811,164,816)	3,716,473,197	3,639,453,177	4,953,221,757
1.3 Ceded (written $.....524,262,634)	575,725,028	650,988,511	851,717,740
1.4 Net (written $.....3,867,671,809)	3,790,998,295	3,734,141,366	5,079,683,160
DEDUCTIONS:			
2. Losses incurred (current accident year $.....2,013,360,503):			
2.1 Direct	219,714,872	209,069,479	246,011,830
2.2 Assumed	1,639,562,244	1,807,103,479	2,446,816,466
2.3 Ceded	88,783,597	172,728,315	212,249,330
2.4 Net	1,770,493,519	1,843,444,644	2,480,578,965
3. Loss adjustment expenses incurred	583,649,474	462,481,380	592,165,437
4. Other underwriting expenses incurred	1,158,617,674	1,174,422,759	1,575,160,546
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	3,512,760,667	3,480,348,782	4,647,904,947
7. Net income of protected cells	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)	278,237,628	253,792,584	431,778,213
INVESTMENT INCOME			
9. Net investment income earned	424,854,601	427,103,368	644,745,603
10. Net realized capital gains (losses) less capital gains tax of $.....39,665,613	69,479,596	23,211,519	26,223,144
11. Net investment gain (loss) (Lines 9 + 10)	494,334,198	450,314,887	670,968,747
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....2,145,749 amount charged off $.....10,998,178)	(8,852,429)	(8,742,864)	(11,715,081)
13. Finance and service charges not included in premiums	14,557,495	15,045,066	20,817,555
14. Aggregate write-ins for miscellaneous income	(2,942,960)	23,952,487	23,622,778
15. Total other income (Lines 12 through 14)	2,762,107	30,254,688	32,725,251
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	775,333,932	734,362,159	1,135,472,211
17. Dividends to policyholders	5,472,156	6,300,959	7,213,935
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)	769,861,776	728,061,200	1,128,258,276
19. Federal and foreign income taxes incurred	161,305,130	168,643,275	244,350,932
20. Net income (Line 18 minus Line 19) (to Line 22)	608,556,647	559,417,925	883,907,344
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year	5,914,697,284	6,000,663,680	6,000,663,680
22. Net income (from Line 20)	608,556,647	559,417,925	883,907,344
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 $.....37,341,073	290,510,469	265,961,821	170,438,776
25. Change in net unrealized foreign exchange capital gain (loss)	(32,166,763)	(19,364,241)	(29,068,734)
26. Change in net deferred income tax	(33,488,209)	(16,384,619)	(43,934,322)
27. Change in nonadmitted assets	51,411,693	15,423,536	36,895,537
28. Change in provision for reinsurance	0	0	11,555,661
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	(788,800,000)	(885,000,000)	(1,115,000,000)
36. Change in treasury stock	0	0	0
37. Aggregate write-ins for gains and losses in surplus	139,865	(1,338,660)	(760,660)
38. Change in surplus as regards policyholders (Lines 22 through 37)	96,163,703	(81,284,239)	(85,966,397)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,010,860,986	5,919,379,442	5,914,697,284
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. Change in COLI cash values	817,377	177,742	885,237
1402. Other assets tri-party/tax credit bond income	3,460	0	0
1403. Fines and penalties of regulatory authorities	(194,885)	(59,055)	(87,660)
1498. Summary of remaining write-ins for Line 14 from overflow page	(3,568,911)	23,833,799	22,825,200
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(2,942,960)	23,952,487	23,622,778
3701. Prior period adjustment	139,865	(1,338,660)	(760,660)
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)	139,865	(1,338,660)	(760,660)

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	3,794,542,457	3,738,903,863	5,073,131,702
2.	Net investment income	499,091,438	507,977,251	741,549,687
3.	Miscellaneous income	2,762,107	30,254,688	32,725,251
4.	Total (Lines 1 through 3)	4,296,396,002	4,277,135,803	5,847,406,641
5.	Benefit and loss related payments	1,903,701,126	1,993,199,077	2,580,469,486
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	1,648,018,144	1,643,016,792	2,151,861,413
8.	Dividends paid to policyholders	5,493,786	6,245,460	8,448,551
9.	Federal and foreign income taxes paid (recovered) net of $.....1,202,873 tax on capital gains (losses)	167,670,678	194,035,550	268,684,383
10.	Total (Lines 5 through 9)	3,724,883,734	3,836,496,879	5,009,463,833
11.	Net cash from operations (Line 4 minus Line 10)	571,512,268	440,638,924	837,942,808
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	2,197,563,201	1,774,045,592	2,141,009,293
	12.2 Stocks	35,880,900	42,982,939	404,708,446
	12.3 Mortgage loans	1,000,000	2,125,000	2,125,000
	12.4 Real estate	3,255,256	0	16,772,351
	12.5 Other invested assets	208,141,569	100,786,097	136,764,501
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(28,931)	20,724	2,441
	12.7 Miscellaneous proceeds	56,330,557	115,679,135	53,562,260
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	2,502,142,552	2,035,639,487	2,754,944,292
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,941,041,076	1,000,947,775	1,846,738,415
	13.2 Stocks	42,130,240	28,800,165	274,052,691
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	15,361,803	59,493,204	99,988,021
	13.5 Other invested assets	114,172,829	83,180,706	114,722,213
	13.6 Miscellaneous applications	66,044,119	165,379	9,339,751
	13.7 Total investments acquired (Lines 13.1 to 13.6)	2,178,750,068	1,172,587,229	2,344,841,092
14.	Net increase or (decrease) in contract loans and premium notes	0	0	0
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	323,392,484	863,052,259	410,103,200
	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	788,800,000	885,000,000	1,115,000,000
	16.6 Other cash provided (applied)	158,178,848	(16,092,973)	(39,761,718)
17.	Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)	(630,621,152)	(901,092,973)	(1,154,761,718)
	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)	264,283,600	402,598,209	93,284,290
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	318,764,570	225,480,280	225,480,280
	19.2 End of period (Line 18 plus Line 19.1)	583,048,170	628,078,489	318,764,570

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001	Exchange of bonds	2,180,000	0	0
20.0002	Interest payment received in securities	1,014,567	931,978	1,258,244
20.0003	Exchange of stock	971,471	0	0
20.0004	Stock distributed from limited partnerships	364,138	0	61,285

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices:

St. Paul Fire and Marine Insurance 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.

Net Income	State of Domicile	September 30, 2014	December 31, 2013
1. St. Paul Fire and Marine Insurance Company state basis	CT	$ 608,556,647	$ 883,907,344
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)		$ 608,556,647	$ 883,907,344
Surplus			
5. St. Paul Fire and Marine Insurance Company state basis	CT	$ 6,010,860,986	$ 5,914,697,284
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)		$ 6,010,860,986	$ 5,914,697,284

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:

1. 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.

NOTES TO FINANCIAL STATEMENTS

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

	Amortized cost basis before other-than-temporary impairment	Other-than-temporary impairment recognized in loss	Fair value
(OTTI recognized in the quarter ending March 31, 2014)			
Present value of cash flows is less than amortized cost	$ 457,316	$ 9,360	$ 434,445
(OTTI recognized in the quarter ending June 30, 2014)			
Present value of cash flows is less than amortized cost	$ -	$ -	$ -
(OTTI recognized in the quarter ending September 30, 2014)			
Present value of cash flows is less than amortized cost	$ -	$ -	$ -

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
22541SCC0	$ 457,316	$ 447,956	$ 9,360	$ 447,956	$ 434,445	Q1 - 2014

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

a. The aggregate amount of unrealized losses:	1. Less than 12 Months	$ 266,274
	2. 12 Months or Longer	$ 3,333,469
b. The aggregate related fair values of securities with unrealized losses:	1. Less than 12 Months	$ 66,141,028
	2. 12 Months or Longer	$ 140,879,666

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.

NOTES TO FINANCIAL STATEMENTS

Note 9 - Income Taxes

No significant change.

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

No significant change.

Note 11 - Debt

A. No significant change.

B. Not applicable.

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

A.– D. Defined Benefit Plan:

No significant change.

A(4): Not applicable.

E. Defined Contribution Plan:

No significant change.

F. Multiemployer Plan:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act of Postretirement Benefits:

No significant change.

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

Through September 30, 2014, the Company paid dividends totaling $788.8 million to its parent company, The Travelers Companies, Inc. as follows:

(in thousands)	Ordinary	Extraordinary	Total
March 20, 2014	$ -	$ 232,000	$ 232,000
June 20, 2014	324,800	-	324,800
September 22, 2014	74,000	158,000	232,000

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:

The Company does not engage in the practice of wash sales, however, in isolated cases in the course of the Company's asset management activities, a security may be sold and repurchased within thirty days of the sale when an opportunity to significantly enhance the Company's total return on the investment is present.

For the quarter ended September 30, 2014, the Company's wash sales for securities with a NAIC designation 3 or below were as follows:

Description	NAIC Designation	Number of Transactions	Book Values of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	1	$ 2,070,616	$ 1,034,694	$ 23,132

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

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

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	$ 5,000,000	$ 260,316,431	$ 7,125,236	$ 272,441,667
Common stock	497,717,258	-	-	497,717,258
Total securities at fair value	$ 502,717,258	$ 260,316,431	$ 7,125,236	$ 770,158,925

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	$ 12,628,015	$ -	$ -	$ 237	$ 27,415	$ -	$ -	$ -	$ (5,530,431)	$ 7,125,236

(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 were carried at fair value in accordance with NAIC guidelines. These bonds were generally priced by the SVO or by a third party organization.

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

(5) Not applicable.

B. Not applicable.

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

(At September 30, 2014) Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Cash equivalents	$ 16,898,750	$ 16,898,750	$ -	$ 16,898,750	$ -	$ -
Short term bonds	526,782,433	526,782,433	128,162,617	398,579,565	40,251	-
Long term bonds	10,599,603,919	10,204,051,692	640,381,323	9,918,860,611	40,361,985	-
Preferred stock	1,676,200	1,195,000	1,676,200	-	-	-
Common stock	497,717,258	497,717,258	497,717,258	-	-	-
Mortgage loans	-	41,900,000	-	-	-	41,900,000

NOTES TO FINANCIAL STATEMENTS

(At December 31, 2013) Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Cash equivalents	$ 38,344,738	$ 38,344,738	$ -	$ 38,344,738	$ -	$ -
Short term bonds	249,649,920	249,649,920	109,298,338	140,351,582	-	-
Long term bonds	10,823,090,720	10,494,654,861	591,856,418	10,189,369,336	41,864,966	-
Preferred stock	1,549,200	1,195,000	1,549,200	-	-	-
Common stock	414,773,596	414,773,596	414,773,596	-	-	-
Mortgage loans	-	42,900,000	-	-	-	42,900,000

D. Not Practicable to Estimate Fair Value

(At September 30, 2014) Description	Carrying Value	Effective Interest Rate	Maturity Date
Mortgage loan			
Oak Brook, IL	$ 41,900,000	4.0%	2/28/15

It is not practicable for the Company to estimate the fair value of this mortgage loan. The Company feels that obtaining a fair value would not be cost effective due to the nature of the loan and in order to obtain a fair value, the Company would have to re-underwrite the loan.

Note 21 – Other Items

A. Extraordinary Items:

No significant change.

B. Troubled Debt Restructuring:

No significant change.

C. Other Disclosures and Unusual Items:

No significant change.

D. Business Interruption Insurance Recoveries:

No significant change.

E. State Transferable and Non-transferable Tax Credits:

No significant change.

F. Subprime Mortgage-Related Risk Exposure:

No significant change.

G. Offsetting and Netting of Assets and Liabilities:

Not applicable.

H. Joint and Several Liabilities:

No significant change.

I. Risk Sharing Provisions of the Affordable Care Act:

Not applicable.

Note 22 – Events Subsequent

The Company had no material subsequent events through 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 $78,053,000, 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.

NOTES TO FINANCIAL STATEMENTS

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [X] No [ ]

1.2 If yes, has the report been filed with the domiciliary state? Yes [X] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. .....12/31/2014.....

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). .....3/24/2011.....

6.4 By what department or departments?
Minnesota Department of Commerce

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

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [X] No [ ] N/A [ ]

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

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

PART 1 - FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [ ] No [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: $.....25,170,966

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	$ 3,436,557,783	$ 3,644,233,826
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 51,225,520	$ 55,272,448
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,487,783,302	$ 3,699,506,274
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: $.....98,067,071
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $.....98,067,071
16.3 Total payable for securities lending reported on the liability page: $.....98,067,071

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
The Bank of New York Mellon	One Wall Street, New York, NY 10286

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)
CIBC Mellon	320 Bay Street	Custodial account for Canadian Branch
	Toronto, ON M5H 4A6	
Citigroup Global Markets Inc.	Special Equity Transactions Group	Brokerage account
	390 Greenwich Street, 1st Floor	
	New York, NY 10013	

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [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	CBRE Clarion Securities	201 King of Prussia Road Suite 600
		Radnor, PA 19087

PART 1 - INVESTMENT

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Securities Valuation Office been followed? Yes [X] No [ ]

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2

PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1	2	3	Total Discount				Discount Taken During Period			
			4	5	6	7	8	9	10	11
Line of Business	Maximum Interest	Disc. Rate	Unpaid Losses	Unpaid LAE	IBNR	Total	Unpaid Losses	Unpaid LAE	IBNR	Total
Other liability-occurrence	.....0.000	.....5.000 %	0	0	39,398,952	39,398,952	0	0	220,383	220,383
Total.....	.....XXX...	.....XXX.....	0	0	39,398,952	39,398,952	0	0	220,383	220,383

5. Operating Percentages:

5.1 A&H loss percent	0.0 %
5.2 A&H cost containment percent	0.0 %
5.3 A&H expense percent excluding cost containment expenses	0.0 %

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
All Other Insurers						
00000	AA-1120583	TOKIO MILLENNIUM RE (UK) LTD	GBR	UNAUTHORIZED	0	
00000	AA-1560118	ARCH INSURANCE CANADA LTD	CAN	UNAUTHORIZED	0	
00000	AA-1120158	LLOYDS SYNDICATE 2014	GBR	AUTHORIZED	0	
00000	AA-1464104	ALLIANZ RISK TRANSFER AG	CHE	UNAUTHORIZED	0	

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
1. Alabama AL	L	2,057,194	4,127,873	3,396,033	2,414,386	55,779,313	65,533,485
2. Alaska AK	L	2,277,559	2,647,819	2,607,813	734,334	7,239,553	9,284,950
3. Arizona AZ	L	1,734,384	3,953,188	7,177,416	2,423,142	36,725,769	41,738,711
4. Arkansas AR	L	1,547,919	3,204,407	570,317	2,197,427	16,171,377	19,755,661
5. California CA	L	48,036,089	58,379,861	22,165,873	37,533,323	262,125,109	274,461,578
6. Colorado CO	L	12,717,919	17,528,141	7,697,943	2,699,670	64,789,168	69,624,048
7. Connecticut CT	L	4,055,697	6,990,384	1,618,635	7,305,903	41,689,823	45,801,016
8. Delaware DE	L	935,982	1,120,144	(74,551)	560,462	6,823,416	7,484,750
9. District of Columbia DC	L	840,656	1,633,233	745,096	307,228	13,045,099	14,873,330
10. Florida FL	L	25,859,160	30,755,739	12,690,520	17,748,558	84,034,505	101,248,781
11. Georgia GA	L	4,014,854	5,672,138	1,461,495	6,781,724	44,730,736	49,557,442
12. Hawaii HI	L	604,472	1,453,172	323,833	742,799	6,253,290	8,896,783
13. Idaho ID	L	291,888	716,392	108,709	374,753	2,997,576	3,262,007
14. Illinois IL	L	13,311,399	28,023,821	14,444,408	14,129,810	159,271,816	175,393,611
15. Indiana IN	L	3,473,397	5,688,258	913,600	8,717,882	26,806,131	29,043,273
16. Iowa IA	L	2,712,371	4,635,705	2,090,834	12,227,179	26,023,467	31,383,120
17. Kansas KS	L	11,427,673	12,001,526	1,064,801	1,729,910	36,702,991	35,602,765
18. Kentucky KY	L	1,804,198	3,428,780	570,885	3,259,888	22,982,722	24,382,232
19. Louisiana LA	L	17,828,553	21,574,077	12,025,840	33,127,780	67,849,747	78,579,873
20. Maine ME	L	238,243	622,910	169,785	394,689	4,295,338	4,594,697
21. Maryland MD	L	3,356,536	5,140,927	3,950,109	3,172,006	47,994,882	53,551,432
22. Massachusetts MA	L	3,523,112	6,907,202	2,615,758	15,846,201	100,959,626	108,149,957
23. Michigan MI	L	5,401,713	12,258,239	2,497,454	3,696,015	76,050,518	80,888,258
24. Minnesota MN	L	4,108,940	6,877,762	5,630,550	3,894,693	81,776,585	90,127,621
25. Mississippi MS	L	4,098,223	5,453,753	20,888,152	7,345,422	24,099,633	23,829,059
26. Missouri MO	L	2,270,272	7,225,812	3,928,998	5,494,782	52,482,163	56,344,434
27. Montana MT	L	3,823,617	4,333,424	3,267,129	5,806,774	10,660,285	12,412,965
28. Nebraska NE	L	1,109,852	2,305,537	1,517,962	1,210,908	20,131,086	21,491,204
29. Nevada NV	L	1,874,238	3,721,015	3,914,921	1,591,869	31,032,314	33,453,549
30. New Hampshire NH	L	743,885	670,017	318,420	614,895	12,156,146	12,628,287
31. New Jersey NJ	L	6,912,488	14,551,360	9,761,048	16,627,118	109,026,149	127,073,714
32. New Mexico NM	L	21,329,746	22,575,055	15,307,275	5,108,748	40,437,275	48,535,838
33. New York NY	L	40,057,131	57,616,742	34,267,496	25,481,881	282,487,836	326,188,661
34. North Carolina NC	L	1,957,325	5,825,655	3,537,354	1,273,972	33,621,949	36,946,422
35. North Dakota ND	L	15,064,299	14,444,013	6,501,542	6,208,401	18,318,768	18,456,852
36. Ohio OH	L	8,613,075	11,055,380	2,381,494	10,171,968	56,544,414	56,285,302
37. Oklahoma OK	L	14,381,569	17,853,862	8,302,926	9,282,219	40,421,331	44,250,639
38. Oregon OR	L	1,179,078	1,854,729	9,272,997	739,863	10,955,591	12,838,855
39. Pennsylvania PA	L	18,876,283	25,929,069	11,611,316	15,845,081	138,232,310	138,303,085
40. Rhode Island RI	L	984,065	1,731,748	87,057	466,785	16,763,839	17,681,393
41. South Carolina SC	L	1,302,991	2,159,220	170,339	2,869,996	18,396,009	21,668,499
42. South Dakota SD	L	614,451	1,337,953	396,835	443,287	12,983,907	14,255,771
43. Tennessee TN	L	2,495,565	3,907,629	1,146,911	2,041,543	41,077,770	39,749,560
44. Texas TX	L	120,101,288	124,625,601	60,436,171	77,084,069	368,791,312	341,896,740
45. Utah UT	L	3,170,189	4,417,613	2,175,199	3,199,357	18,050,470	21,129,182
46. Vermont VT	L	574,763	301,921	187,280	634,854	4,740,024	5,657,310
47. Virginia VA	L	5,852,761	7,033,555	1,852,828	4,869,824	40,765,296	48,438,320
48. Washington WA	L	2,222,147	4,698,683	6,616,506	5,850,035	36,826,254	54,553,612
49. West Virginia WV	L	9,126,542	9,028,937	1,103,003	3,662,563	21,584,002	20,948,565
50. Wisconsin WI	L	4,006,812	9,511,531	6,594,691	2,320,129	51,939,503	58,856,615
51. Wyoming WY	L	13,162,071	13,087,591	1,755,086	3,578,696	24,179,624	22,280,466
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	1,400	1,300	0	0	7,810	5,566
54. Puerto Rico PR	L	102,080	(49,616)	356,250	857,644	2,074,106	3,508,082
55. US Virgin Islands VI	L	5,083	36,090	58,427	38,897	471,078	777,427
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	L	99,805,467	114,038,713	77,978,527	50,317,830	280,464,552	324,707,244
58. Aggregate Other Alien OT	XXX	2,790,962	4,992,412	4,639,951	6,705,328	19,826,739	31,639,857
59. Totals	(a) 54	580,769,627	741,618,003	406,797,248	459,764,500	3,132,668,101	3,420,012,455
DETAILS OF WRITE-INS							
58001. BMU Bermuda	XXX	1,185,059	1,609,328	0	2,768,860	4,271,140	5,076,754
58002. Other Alien Combined	XXX	1,159,804	1,629,749	1,970,677	2,230,422	10,154,583	15,006,942
58003. CHN China	XXX	110,252	23,553	22,901	0	229,833	328,724
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	335,847	1,729,782	2,646,373	1,706,046	5,171,183	11,227,437
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	2,790,962	4,992,412	4,639,951	6,705,328	19,826,739	31,639,857

(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
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301
… … St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766
… … Northbrook Holdings, Inc.	Delaware	51-0375653
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404
… … Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280
… … … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768
… … … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256
… … … BMR Sports Properties, Inc.	Maryland	52-1852190
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778
… … MMI Capital Trust I	Delaware	52-2073764
… … Promenade Partners, LLC	Delaware	41-0406690
… … USF&G Capital I	Delaware	52-1953822
… … USF&G Capital III	Delaware	52-2044075
… … 350 Market Street, LLC	Delaware	41-0406690
… … Travelers Special Services Limited	United Kingdom	
… … Yonkers Financing Corp.	Delaware	20-3033027
… … Castle Pines Fidelity Realty, Inc.	Maryland	52-1735211
… … … Castle Pines Fidelity Associates Limited Partnership (1%)	Maryland	52-1735213
… … … … Fidelity Castle Pines Limited Partnership (50%)	Maryland	52-1631820
… … Castle Pines Fidelity Associates Limited Partnership (99%)	Maryland	52-1735213
… … English Turn Fidelity Realty, Inc.	Maryland	52-1466734
… … … English Turn Limited Partnership (99%)	Maryland	59-2635727
… … … Fidelity English Turn Club General Partnership (99%)	Maryland	59-2709441
… … English Turn Limited Partnership (1%)	Maryland	59-2635727
… … English Turn Realty Management, Inc.	Maryland	52-1715225
… … … Fidelity English Turn Club General Partnership (1%)	Maryland	59-2709441
… … 8527512 Canada Inc. (22.48%)	Canada	
… … … The Dominion of Canada General Insurance Company *	Canada	
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165
… … Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945
… … Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630
… … Windamere II, LLC (98.9%)	Minnesota	41-1963936
… … Windamere III, LLC (99%)	Minnesota	41-2007089
… … Windamere, LLC (90.2%)	Minnesota	41-1926305
… Camperdown Corporation	Delaware	41-1762781
… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… Aprilgrange Limited	United Kingdom	
… F&G U.K. Underwriters Limited	United Kingdom	
… Travelers Underwriting Agency Limited	United Kingdom	
… Travelers Syndicate Management Limited	United Kingdom	
… … Travelers Asia Pte. Ltd.	Singapore	
… St. Paul Surety Europe Limited	United Kingdom	
… Travelers Corporate Trustee Ltd.	United Kingdom	
… Travelers London Limited	United Kingdom	
… St. Paul London Properties, Inc.	Minnesota	41-1880024
… TCI Global Services, Inc.	Delaware	52-1965525
… Travelers Management Limited	United Kingdom	
… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … Travelers Professional Risks Limited	United Kingdom	
… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … Constitution Plaza, Inc.	Connecticut	06-0566030
… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … … … … Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
… … … … … Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
… … … Travelers (Bermuda) Limited *	Bermuda	98-0190863
… … … Travelers Lloyds Management Company	Texas	20-4312440
… … … TPC Investments Inc.	Connecticut	06-1534005
… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … … … 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	
… … … … Travelers Insurance Company of Canada *	Canada	
… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … … … … Travelers Global, Inc.	Delaware	
… … … … … Travelers Brazil Holding, LLC	Delaware	06-0907370
… … … … … … Travelers Brazil Acquisition LLC	Delaware	06-0907370
… … … … … … … J. Malucelli Participações em Seguros e Resseguros S.A. (“Holdco”) (49.5%)	Brazil	
… … … … … … … … J. Malucelli Resseguradora S.A. *	Brazil	
… … … … … … … … … J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil	
… … … … … … … … … J. Malucelli Seguradora S.A. *	Brazil	
… … … … … … … … … J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil	
… … … … … … … … … J. Malucelli Seguros S.A. *	Brazil	
… … … … Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
… … … … Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
… … … … Travelers Casualty UK Investments LLC	Delaware	06-6033504
… … … … Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
… … … … Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
… … … … Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
… … … … Travelers MGA, Inc.	Texas	75-2676034
… … … The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
… … … … Arch Street North LLC	Delaware	06-0566050
… … … … The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
… … … … Travelers Real Estate, LLC	Delaware	06-0566050
… … … … First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
… … … … Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361
… … … … Select Insurance Company (22233) *	Texas	75-6013697
… … … … Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom	
… … … … Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830
… … … … Crystal Brook, LLC	Delaware	06-0566050
… … … … … Durham Holding, LLC	Delaware	06-0566050
… … … … Sutton Holdco, LLC	Delaware	06-0566050
… … … … … Cadet Limited, LLC	Delaware	06-0566050
… … … … Arrowhead Company, LLC	Delaware	06-0566050
… … … … … Eastern Asset, LLC	Delaware	06-0566050
… … … … Jupiter Holdings, Inc.	Minnesota	41-1769846
… … … … … American Equity Insurance Company (43117) *	Arizona	86-0703220
… … … … … … American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106
… … … … … Northland Insurance Company (24015) *	Connecticut	41-6009967
… … … … … … Northfield Insurance Company (27987) *	Iowa	41-0983992
… … … … … … Northland Casualty Company (24031) *	Connecticut	94-6051964
… … … … Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050
… … … … TPC U.K. Investments LLC	Delaware	06-0566050
… … … … The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
… … … … … The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
… … … … … The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
… … … … … Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
… … … … … … American Marine Management Services, Inc. (47.5%)	New York	13-2743602
… … … … … … … American Marine Claims & Adjusting Services, Inc.	New York	30-0510298
… … … … … Constitution State Services, LLC	Delaware	06-1501229
… … … … … Phoenix UK Investments LLC	Delaware	06-0303275
… … … … The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569
… … … … TravCo Insurance Company (28188) *	Connecticut	35-1838077
… … … … TINDY Foreign, Inc	Delaware	20-4403403
… … … … … Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
… … … … Travelers Distribution Alliance, Inc.	Delaware	62-1657094
… … … … Travelers TLD, LLC	Delaware	06-0566050
… … … … Tiercel, LLC	Delaware	06-0566050
… … … … … Redstart, LLC	Delaware	06-0566050
… … … … … The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
… … … … The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
… … … … Travelers Marine, LLC	Delaware	06-0566050

Q11.1

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 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
Members														
3548.....	The Travelers Companies, Inc.....	00000.....	41-0518860	.....	0000086312	NYSE.....	The Travelers Companies, Inc.....	MN.....	UDP.....	.....	.....	.....0.000	.....	.....
3548.....	The Travelers Companies, Inc.....	24767.....	41-0406690	.....	.....	.....	St. Paul Fire and Marine Insurance Company.....	CT.....	RE.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....

Q12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
3548.....	The Travelers Companies, Inc.....	00000.....	41-0406690	.....	.....	.....	Promenade Partners, LLC.....	DE.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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 unafiliated 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 unafiliated with Travelers

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	41,366,627	6,855,127	16.6	115.3
2. Allied lines	10,554,752	2,188,535	20.7	16.3
3. Farmowners multiple peril	0	0	0.0	0.0
4. Homeowners multiple peril	0	21	0.0	0.0
5. Commercial multiple peril	2,087,448	2,878,776	137.9	(78.1)
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	21,724,359	6,189,729	28.5	28.2
9. Inland marine	25,888,807	12,495,496	48.3	48.8
10. Financial guaranty	0	0	0.0	0.0
11.1. Medical professional liability - occurrence	0	781,486	0.0	0.0
11.2. Medical professional liability - claims-made	0	1,393,139	0.0	0.0
12. Earthquake	631,015	224,700	35.6	41.4
13. Group accident and health	0	(7,730)	0.0	0.0
14. Credit accident and health	0	0	0.0	0.0
15. Other accident and health	24,910	(255,267)	(1,024.8)	(676.8)
16. Workers' compensation	714,071	7,663,200	1,073.2	(3,069.4)
17.1 Other liability-occurrence	365,146,847	129,272,058	35.4	21.4
17.2 Other liability-claims made	28,299,950	6,912,248	24.4	8.5
17.3 Excess workers' compensation	0	558,183	0.0	0.0
18.1 Products liability-occurrence	43,639,075	16,413,036	37.6	16.7
18.2 Products liability-claims made	1,463,703	(487,771)	(33.3)	(291.6)
19.1, 19.2 Private passenger auto liability	0	(49)	0.0	0.0
19.3, 19.4 Commercial auto liability	68,459,911	37,339,224	54.5	44.2
21. Auto physical damage	22,247,088	12,406,831	55.8	54.7
22. Aircraft (all perils)	0	(1,122,010)	0.0	0.0
23. Fidelity	12,605,635	6,050,553	48.0	58.3
24. Surety	1,326,377	(28,829,896)	(2,173.6)	354.9
26. Burglary and theft	428,600	(276,173)	(64.4)	(280.5)
27. Boiler and machinery	1,790,094	417,239	23.3	24.8
28. Credit	0	0	0.0	0.0
29. International	0	(1,247)	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	1,850,857	655,435	35.4	46.7
35. Totals	650,250,126	219,714,872	33.8	28.0
DETAILS OF WRITE-INS				
3401. Tribal workers' compensation	1,850,857	655,435	35.4	46.7
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)	1,850,857	655,435	35.4	46.7

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	11,034,585	40,424,014	42,663,321
2. Allied lines	2,781,719	9,558,664	11,822,203
3. Farmowners multiple peril	0	0	0
4. Homeowners multiple peril	0	0	0
5. Commercial multiple peril	391,376	1,145,048	4,923,070
6. Mortgage guaranty	0	0	0
8. Ocean marine	6,973,980	25,952,616	33,718,657
9. Inland marine	8,874,500	26,018,023	26,286,864
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	157,055	563,158	756,975
13. Group accident and health	0	0	0
14. Credit accident and health	0	0	0
15. Other accident and health	5,045	25,723	32,573
16. Workers' compensation	281,817	715,070	417,938
17.1 Other liability-occurrence	88,236,309	305,344,485	433,582,902
17.2 Other liability-claims made	10,593,594	23,918,724	30,374,372
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	12,918,070	39,316,865	44,337,945
18.2 Products liability-claims made	337,574	1,729,922	1,090,785
19.1 19.2 Private passenger auto liability	0	0	0
19.3 19.4 Commercial auto liability	25,038,848	69,501,447	74,697,972
21. Auto physical damage	7,531,387	22,090,977	22,168,691
22. Aircraft (all perils)	0	0	0
23. Fidelity	3,757,079	10,536,945	11,188,867
24. Surety	562,072	1,508,073	863,072
26. Burglary and theft	149,838	302,653	425,287
27. Boiler and machinery	497,223	1,702,719	1,920,501
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	414,501	346,008
35. Totals	180,122,073	580,769,627	741,618,003
DETAILS OF WRITE-INS			
3401. Tribal workers' compensation	0	414,501	346,008
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	414,501	346,008

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Q14

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2014 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2014 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2014 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2011 + Prior	2,737,662	3,369,451	6,107,114	596,240	61,816	658,056	2,379,582	42,298	3,015,396	5,437,276	238,161	(249,942)	(11,781)
2. 2012	533,738	777,891	1,311,629	235,458	17,287	252,745	417,382	31,308	578,188	1,026,878	119,102	(151,108)	(32,006)
3. Subtotals 2012 + Prior	3,271,400	4,147,342	7,418,743	831,698	79,103	910,801	2,796,965	73,606	3,593,583	6,464,154	357,262	(401,050)	(43,788)
4. 2013	703,171	1,248,780	1,951,951	430,078	73,466	503,544	503,387	60,001	850,755	1,414,142	230,293	(264,559)	(34,265)
5. Subtotals 2013 + Prior	3,974,572	5,396,122	9,370,694	1,261,776	152,569	1,414,345	3,300,352	133,607	4,444,338	7,878,296	587,556	(665,608)	(78,053)
6. 2014	XXX	XXX	XXX	XXX	898,939	898,939	XXX	476,755	1,056,502	1,533,257	XXX	XXX	XXX
7. Totals	3,974,572	5,396,122	9,370,694	1,261,776	1,051,508	2,313,284	3,300,352	610,361	5,500,840	9,411,553	587,556	(665,608)	(78,053)
8. Prior Year-End's Surplus As Regards Policyholders	5,914,697										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. 14.8 %	2. (12.3)%	3. (0.8)%
													Col. 13, Line 7 Line 8
													4. (1.3)%

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
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31, Prior Year Net Admitted Assets
2504. Amounts receivable under high deductible policies	15,526,435	2,788,927	12,737,508	17,529,633
2505. State surcharges receivable	12,291,740	0	12,291,740	11,682,601
2506. Other assets tri-party/tax credit bonds	1,239,123	0	1,239,123	0
2507. Other assets	283,481	0	283,481	13,435,471
2508. Ceded deposit asset	126,657	0	126,657	405,249
2509. Other assets nonadmitted	471,516	471,516	0	0
2510. Assumed reinsurance receivable and payable	(79,945)	0	(79,945)	(12,619)
2511. Suspense, undistributed payments	(2,260,779)	0	(2,260,779)	(368,094)
2597. Summary of remaining write-ins for Line 25	27,598,229	3,260,443	24,337,786	42,672,241

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve assumed	554,727	557,724
2505. Due to unaffiliated companies	410,049	0
2506. Federal excise tax-reins contracts	975	644
2507. Undistributed salaries	0	8
2508. Escheat liability	(602,741)	(602,741)
2509. Retroactive reinsurance reserve ceded	(22,751,070)	(25,364,653)
2597. Summary of remaining write-ins for Line 25	(22,388,059)	(25,409,018)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Retroactive reinsurance gain/loss	(927,232)	(1,024,004)	(1,375,046)
1405. Profit and loss, miscellaneous	(2,641,679)	24,857,804	24,200,246
1497. Summary of remaining write-ins for Line 14	(3,568,911)	23,833,799	22,825,200

Overflow Page for Write-Ins

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written 2 Current Year to Date	3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	7 Prior Year to Date
58004. ARG Argentina	XXX	85,584	8,215	(2,449)	(20,984)	267,738	138,199
58005. MEX Mexico	XXX	55,818	40,255	(5,652)	(12,992)	0	5,600
58006. CYM Cayman Islands	XXX	29,192	59,654	0	0	647	201,902
58007. GBR United Kingdom	XXX	22,080	30,164	472,911	(975)	2,530,153	1,647,262
58008. IND India	XXX	18,523	10,316	0	0	35,266	70,536
58009. POL Poland	XXX	14,611	10,867	0	0	0	41,419
58010. ARE United Arab Emirates	XXX	13,585	13,519	0	0	0	23,174
58011. IDN Indonesia	XXX	13,560	13,718	0	0	0	25,849
58012. AUT Austria	XXX	12,000	0	0	0	0	19,013
58013. RUS Russian Federation	XXX	7,650	1,644	0	0	0	48,908
58014. AUS Australia	XXX	6,673	6,771	0	4,220	122,209	131,796
58015. JPN Japan	XXX	5,520	8,803	0	0	0	136,959
58016. THA Thailand	XXX	4,881	12,207	0	0	0	17,189
58017. HKG Hong Kong, Special Adminis	XXX	4,572	16,761	38,551	83,707	0	55,991
58018. DEU Germany	XXX	3,883	4,314	0	0	0	209,656
58019. MOZ Mozambique	XXX	3,845	9,582	0	0	0	3,224
58020. NLD Netherlands	XXX	3,832	(194,996)	0	128,130	0	169,666
58021. BRA Brazil	XXX	3,631	24,192	0	5,135	395,000	387,219
58022. NIC Nicaragua	XXX	3,614	0	0	0	0	(10,183)
58023. MYS Malaysia	XXX	3,135	14,204	0	0	0	35,890
58024. TUR Turkey	XXX	2,626	1,708	0	0	0	7,105
58025. DNK Denmark	XXX	2,550	1,600	0	413	0	16,292
58026. TWN Taiwan, Republic of China.	XXX	2,255	2,554	0	0	0	36,021
58027. KOR Korea, Republic of	XXX	2,007	2,382	0	0	0	21,052
58028. IRQ Iraq	XXX	1,321	849	0	0	0	422
58029. IRL Ireland	XXX	1,056	663	0	0	122,444	141,026
58030. FRA France	XXX	887	380	(195,510)	1,379,735	269,578	946,951
58031. LIE Liechtenstein	XXX	869	0	0	0	0	0
58032. BGR Bulgaria	XXX	801	971	0	0	0	1,234
58033. COL Colombia	XXX	767	9,178	0	0	0	13,000
58034. ROU Romania	XXX	732	656	0	0	0	7,680
58035. CHL Chile	XXX	687	21,747	304,000	14,069	396,000	762,393
58036. SGP Singapore	XXX	675	1,764,235	1,796,127	26,846	626,798	4,201,591
58037. PHL Philippines	XXX	500	312	0	0	0	10,648
58038. VEN Venezuela (Bolivarian Repul	XXX	403	1,292	0	0	0	9,520
58039. NOR Norway	XXX	300	1,261	0	0	0	72,266
58040. PAN Panama	XXX	226	2,416	0	40,000	0	13,820
58041. PER Peru	XXX	226	(7,063)	0	0	0	8,933
58042. DOM Dominican Republic	XXX	146	2,204	0	0	0	13,543
58043. ITA Italy	XXX	100	399	0	0	0	45,549
58044. TTO Trinidad and Tobago	XXX	94	44	0	13,133	0	34,942
58045. PAK Pakistan	XXX	78	0	0	0	0	531
58046. ECU Ecuador	XXX	66	44	0	0	0	1,367
58047. TCA Turks and Caicos Islands	XXX	66	44	0	0	0	68
58048. ESP Spain	XXX	57	2,160	0	0	0	22,130
58049. SWE Sweden	XXX	49	49	0	0	0	18,628
58050. BEL Belgium	XXX	43	57	0	(1,830)	0	80,615
58051. URY Uruguay	XXX	38	0	0	0	0	921
58052. NGA Nigeria	XXX	15	0	0	0	0	1,856
58053. KAZ Kazakhstan	XXX	13	0	0	0	0	592
58054. GNQ Equatorial Guinea	XXX	5	0	0	0	0	571
58055. BRB Barbados	XXX	0	(109,657)	0	0	150,000	194,849
58056. AFG Afghanistan	XXX	0	(94,195)	183,395	0	82,850	620,072
58057. TUN Tunisia	XXX	0	0	0	0	63,000	70,062
58058. JAM Jamaica	XXX	0	0	0	(24,975)	54,500	91,052
58059. HUN Hungary	XXX	0	9,487	0	0	50,000	20,039
58060. HND Honduras	XXX	0	0	0	0	5,000	12,533
58061. NER Niger	XXX	0	0	55,000	4,881	0	44,770
58062. ISR Israel	XXX	0	297	0	6,227	0	97,159
58063. CHE Switzerland	XXX	0	47	0	0	0	23,708
58064. GTM Guatemala	XXX	0	0	0	0	0	22,591
58065. CZE Czech Republic	XXX	0	0	0	0	0	18,845
58066. CRI Costa Rica	XXX	0	8,860	0	51,912	0	14,271
58067. ALB Albania	XXX	0	0	0	0	0	14,237
58068. FIN Finland	XXX	0	198	0	0	0	11,400
58069. NZL New Zealand	XXX	0	0	0	0	0	10,262
58070. ZAF South Africa	XXX	0	0	0	0	0	10,095
58071. SLV El Salvador	XXX	0	742	0	5,746	0	8,606
58072. SAU Saudi Arabia	XXX	0	0	0	0	0	7,655
58073. QAT Qatar	XXX	0	13,439	0	3,648	0	7,106
58074. VNM Viet Nam	XXX	0	0	0	0	0	6,706
58075. MAR Morocco	XXX	0	0	0	0	0	5,561
58076. TZA Tanzania, United Republic of	XXX	0	0	0	0	0	4,979
58077. GRC Greece	XXX	0	0	0	0	0	4,610
58078. GIN Guinea	XXX	0	0	0	0	0	4,344
58079. ABW Aruba	XXX	0	0	0	0	0	4,236
58080. MDG Madagascar	XXX	0	0	0	0	0	4,160
58081. CMR Cameroon	XXX	0	0	0	0	0	3,937
58082. MLT Malta	XXX	0	0	0	0	0	3,743
58083. MDV Maldives	XXX	0	0	0	0	0	3,504
58084. UKR Ukraine	XXX	0	0	0	0	0	3,422
58085. PNG Papua New Guinea	XXX	0	0	0	0	0	2,720
58086. BOL Bolivia	XXX	0	0	0	0	0	2,462
58087. LBY Libya	XXX	0	0	0	0	0	2,246
58088. VGB British Virgin Islands	XXX	0	0	0	0	0	1,894
58089. ZWE Zimbabwe	XXX	0	0	0	0	0	1,875
58090. EGY Egypt	XXX	0	(3,688)	0	0	0	1,852
58091. MUS Mauritius	XXX	0	0	0	0	0	1,580
58092. GUY Guyana	XXX	0	2,272	0	0	0	1,366
58093. BHR Bahrain	XXX	0	0	0	0	0	1,177
58094. MAC Macao, Special Administrati	XXX	0	0	0	0	0	1,113
58095. HTI Haiti	XXX	0	0	0	0	0	1,101
58096. SEN Senegal	XXX	0	0	0	0	0	1,067
58097. BLZ Belize	XXX	0	0	0	0	0	1,041

Overflow Page for Write-Ins

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written 2 Current Year to Date	 3 Prior Year to Date	Direct Losses Paid (Deducting Salvage) 4 Current Year to Date	 5 Prior Year to Date	Direct Losses Unpaid 6 Current Year to Date	 7 Prior Year to Date
58098. GHA Ghana	XXX	0	0	0	0	0	989
58099. PRT Portugal	XXX	0	0	0	0	0	965
58100. MCO Monaco	XXX	0	0	0	0	0	954
58101. LVA Latvia	XXX	0	0	0	0	0	864
58102. BGD Bangladesh	XXX	0	0	0	0	0	810
58103. MRT Mauritania	XXX	0	0	0	0	0	565
58104. MHL Marshall Islands	XXX	0	0	0	0	0	556
58105. LAO Lao PDR	XXX	0	0	0	0	0	548
58106. MTQ Martinique	XXX	0	0	0	0	0	509
58107. SVN Slovenia	XXX	0	0	0	0	0	485
58108. LBN Lebanon	XXX	0	0	0	0	0	453
58109. SWZ Swaziland	XXX	0	0	0	0	0	448
58110. VAT Holy See (Vatican City State)	XXX	0	0	0	0	0	388
58111. LKA Sri Lanka	XXX	0	0	0	0	0	335
58112. LTU Lithuania	XXX	0	1,647	0	0	0	283
58113. JOR Jordan	XXX	0	0	0	0	0	261
58114. KEN Kenya	XXX	0	0	0	0	0	250
58115. CYP Cyprus	XXX	0	0	0	0	0	244
58116. PRY Paraguay	XXX	0	0	0	0	0	238
58117. MKD Macedonia, Republic of	XXX	0	0	0	0	0	210
58118. ZMB Zambia	XXX	0	0	0	0	0	206
58119. ATG Antigua and Barbuda	XXX	0	0	0	0	0	203
58120. ARM Armenia	XXX	0	0	0	0	0	190
58121. HRV Croatia	XXX	0	0	0	0	0	150
58122. GLP Guadeloupe	XXX	0	0	0	0	0	146
58123. SVK Slovakia	XXX	0	0	0	0	0	145
58124. TKM Turkmenistan	XXX	0	0	0	0	0	142
58125. KWT Kuwait	XXX	0	0	0	0	0	136
58126. ALA Aland Islands	XXX	0	0	0	0	0	130
58127. LCA Saint Lucia	XXX	0	0	0	0	0	125
58128. UZB Uzbekistan	XXX	0	0	0	0	0	104
58129. EST Estonia	XXX	0	0	0	0	0	101
58130. GAB Gabon	XXX	0	0	0	0	0	97
58131. BRN Brunei Darussalam	XXX	0	0	0	0	0	72
58132. KHM Cambodia	XXX	0	0	0	0	0	54
58133. DZA Algeria	XXX	0	0	0	0	0	53
58134. SUR Suriname	XXX	0	0	0	0	0	49
58135. NPL Nepal	XXX	0	0	0	0	0	45
58136. KGZ Kyrgyzstan	XXX	0	0	0	0	0	42
58137. COD Congo, Democratic Republic	XXX	0	0	0	0	0	34
58138. AZE Azerbaijan	XXX	0	0	0	0	0	33
58139. MDA Moldova	XXX	0	0	0	0	0	20
58140. GRL Greenland	XXX	0	0	0	0	0	19
58141. UGA Uganda	XXX	0	0	0	0	0	17
58142. VCT Saint Vincent and Grenadine	XXX	0	0	0	0	0	17
58143. RWA Rwanda	XXX	0	0	0	0	0	16
58144. BIH Bosnia and Herzegovina	XXX	0	0	0	0	0	11
58145. AIA Anguilla	XXX	0	0	0	0	0	10
58146. ETH Ethiopia	XXX	0	0	0	0	0	8
58147. BWA Botswana	XXX	0	0	0	0	0	5
58148. BLR Belarus	XXX	0	0	0	0	0	4
58149. GEO Georgia	XXX	0	0	0	0	0	3
58150. MWI Malawi	XXX	0	0	0	0	0	3
58151. CAF Central African Republic	XXX	0	0	0	0	0	2
58152. FSM Micronesia, Federated State	XXX	0	0	0	0	0	2
58153. PYF French Polynesia	XXX	0	0	0	0	0	2
58154. GRD Grenada	XXX	0	0	0	0	0	1
58155. GUF French Guiana	XXX	0	0	0	0	0	1
58156. SPM Saint Pierre and Miquelon	XXX	0	0	0	0	0	1
58157. LBR Liberia	XXX	0	0	0	0	0	(1)
58158. PLW Palau	XXX	0	0	0	0	0	(1)
58159. OMN Oman	XXX	0	0	0	0	0	(14)
58160. AGO Angola	XXX	0	0	0	0	0	(15)
58161. FJI Fiji	XXX	0	0	0	0	0	(27)
58162. ANT Netherlands Antilles	XXX	0	0	0	0	0	(70)
58163. LUX Luxembourg	XXX	0	0	0	0	0	(516)
58164. ISL Iceland	XXX	0	0	0	0	0	(1,996)
58165. MNG Mongolia	XXX	0	0	0	0	0	(3,221)
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	335,847	1,729,782	2,646,373	1,706,046	5,171,183	11,227,437

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	787,342,924	727,902,676
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	81,667,255
	2.2 Additional investment made after acquisition	15,361,803	18,320,766
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	2,374,082	9,102,536
5.	Deduct amounts received on disposals	3,255,256	16,772,351
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	24,749,208	32,877,958
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	777,074,345	787,342,924
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	777,074,345	787,342,924

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	42,900,000	45,025,000
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	1,000,000	2,125,000
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)	41,900,000	42,900,000
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	41,900,000	42,900,000
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	41,900,000	42,900,000

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	855,899,141	859,629,856
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	9,263,117	7,270,593
	2.2 Additional investment made after acquisition	104,909,712	107,451,620
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	13,883	17,701
5.	Unrealized valuation increase (decrease)	53,817,273	30,244,068
6.	Total gain (loss) on disposals	91,096,940	(31,605)
7.	Deduct amounts received on disposals	208,141,569	136,764,501
8.	Deduct amortization of premium and depreciation	14,451	18,637
9.	Total foreign exchange change in book/adjusted carrying value	(2,658,994)	1,664,994
10.	Deduct current year's other than temporary impairment recognized	0	13,564,949
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	904,185,053	855,899,141
12.	Deduct total nonadmitted amounts	38,679,229	31,354,013
13.	Statement value at end of current period (Line 11 minus Line 12)	865,505,824	824,545,127

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	14,347,181,239	14,647,455,731
2.	Cost of bonds and stocks acquired	1,983,171,316	2,120,791,106
3.	Accrual of discount	8,558,786	6,804,849
4.	Unrealized valuation increase (decrease)	273,952,070	167,098,708
5.	Total gain (loss) on disposals	20,637,726	17,199,747
6.	Deduct consideration for bonds and stocks disposed of	2,233,444,101	2,545,717,739
7.	Deduct amortization of premium	45,708,865	63,573,218
8.	Total foreign exchange change in book/adjusted carrying value	(1,410,832)	767,703
9.	Deduct current year's other than temporary impairment recognized	5,739,563	3,645,648
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	14,347,197,777	14,347,181,239
11.	Deduct total nonadmitted amounts	12,740,881	13,289,682
12.	Statement value at end of current period (Line 10 minus Line 11)	14,334,456,896	14,333,891,556

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)	9,137,858,721	1,959,168,264	1,906,732,458	(18,424,087)	9,368,871,344	9,137,858,721	9,171,870,439	9,579,478,521
2.	NAIC 2 (a)	1,027,022,873	97,689,037	41,036,082	1,648,200	1,036,754,844	1,027,022,873	1,085,324,028	993,426,015
3.	NAIC 3 (a)	212,034,963	115,446,719	10,260,140	1,907,147	160,081,354	212,034,963	319,128,689	130,245,491
4.	NAIC 4 (a)	90,445,213	55,755,464	75,322	(6,309,037)	57,976,255	90,445,213	139,816,318	45,772,940
5.	NAIC 5 (a)	23,541,047	4,568,192	7,090,429	4,123,785	25,183,334	23,541,047	25,142,594	27,321,206
6.	NAIC 6 (a)	10,679,750	0	168,393	(4,060,550)	7,171,671	10,679,750	6,450,808	6,405,346
7.	Total Bonds	10,501,582,567	2,232,627,676	1,965,362,824	(21,114,542)	10,656,038,800	10,501,582,567	10,747,732,875	10,782,649,519
	PREFERRED STOCK								
8.	NAIC 1	0	0	0	0	0	0	0	0
9.	NAIC 2	0	0	0	0	0	0	0	0
10.	NAIC 3	1,195,000	0	0	0	1,195,000	1,195,000	1,195,000	1,195,000
11.	NAIC 4	0	0	0	0	0	0	0	0
12.	NAIC 5	0	0	0	0	0	0	0	0
13.	NAIC 6	0	0	0	0	0	0	0	0
14.	Total Preferred Stock	1,195,000	0	0	0	1,195,000	1,195,000	1,195,000	1,195,000
15.	Total Bonds and Preferred Stock	10,502,777,567	2,232,627,676	1,965,362,824	(21,114,542)	10,657,233,800	10,502,777,567	10,748,927,875	10,783,844,519

(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	526,782,433	XXX	526,775,849	62,032	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	249,649,920	179,043,458
2. Cost of short-term investments acquired	3,384,623,060	3,970,773,651
3. Accrual of discount	17,343	58,912
4. Unrealized valuation increase (decrease)	(202)	0
5. Total gain (loss) on disposals	(503)	872
6. Deduct consideration received on disposals	3,107,507,184	3,901,224,422
7. Deduct amortization of premium	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	997,449
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)	526,782,433	249,649,920
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	526,782,433	249,649,920

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	38,344,738	15,689,223
2. Cost of cash equivalents acquired	252,529,381	817,151,453
3. Accrual of discount	171,783	476,314
4. Unrealized valuation increase (decrease)	82,401	253,924
5. Total gain (loss) on disposals	(539)	1,569
6. Deduct consideration received on disposals	274,229,014	795,227,745
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)	16,898,750	38,344,738
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	16,898,750	38,344,738

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
23 warehouses and land located at					0	0	0	0
Trammell Crow Industrial Park					0	0	0	0
4700 Forest Street	Denver	CO	05/26/1993	Various	0	0	0	433,355
					0	0	0	0
39 warehouses and land located at					0	0	0	0
Various addresses	Saint Paul	MN	12/31/1990	Various	0	0	0	765,528
					0	0	0	0
6 warehouses and land located at					0	0	0	0
Hawthorne Business Center	Los Angeles	CA	12/31/1990	Various	0	0	0	59,548
					0	0	0	0
14 warehouses/office showrooms					0	0	0	0
and land located at					0	0	0	0
Plymouth Business Center	Plymouth	MN	04/01/1992	Various	0	0	0	321,793
					0	0	0	0
9 warehouses and land located at					0	0	0	0
1885 Beaver Ruin Road	Norcross	GA	03/18/1994	Various	0	0	0	377,474
					0	0	0	0
8 warehouses and land located at					0	0	0	0
3835 Knight Road	Memphis	TN	12/10/1996	Various	0	0	0	128,411
					0	0	0	0
14 warehouses and land located at					0	0	0	0
6155 Jimmy Carter Boulevard	Atlanta	GA	12/20/1996	Various	0	0	0	17,803
					0	0	0	0
12 warehouses and land located at					0	0	0	0
2042 West Winton	Hayward	CA	06/15/1998	Various	0	0	0	33,307
					0	0	0	0
1520 Broadmoor Blvd	Buford	GA	08/31/1998	Various	0	0	0	10,032
					0	0	0	0
6 warehouses/office					0	0	0	0
Various addresses	Tampa/St Petersburg	FL	03/22/2004	Various	0	0	0	31,358
					0	0	0	0
Commercial Office Properties:					0	0	0	0
buildings and land located at					0	0	0	0
2401 W. Peoria Ave	Phoenix	AZ	11/29/2006	Various	0	0	0	95,496
					0	0	0	0
706 & 730 2nd Avenue South					0	0	0	0
733 Marquette Avenue					0	0	0	0
109 South 7th Street	Minneapolis	MN	12/31/1991	Various	0	0	0	49,010
					0	0	0	0
6061 South Willow Drive	Englewood	CO	12/31/1990	Various	0	0	0	1,600
					0	0	0	0
9780 S. Meridian Blvd	Denver	CO	12/21/2006	Various	0	0	0	1,214
					0	0	0	0
5401 West Kennedy	Tampa	FL	03/31/1998	Various	0	0	0	311,572

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
					0	0	0	0
Two Centerpoint Drive	Portland	OR	10/01/1998	Various	0	0	0	16,516
					0	0	0	0
3001 Butterfield Road	Oak Brook	IL	05/12/1999	Various	0	0	0	(16,834)
					0	0	0	0
9060 East Via Linda	Scottsdale	AZ	02/01/2007	Various	0	0	0	231,371
					0	0	0	0
4440 El Camino Real	Los Altos	CA	06/27/2012	Various	0	0	0	37,316
					0	0	0	0
920, 930, & 950 De Guigne Dr	Sunnyvale	CA	05/30/2013	Various	0	0	0	23,269
					0	0	0	0
10375 East Harvard Avenue	Denver	CO	10/10/1996	Various	0	0	0	268,156
0199999. Totals					0	0	0	3,197,295
0399999. Totals					0	0	0	3,197,295

QE01.1

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
2 warehouses and land located at					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Trammell Crow Industrial Park					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4070 Forest Street	Denver	CO	05/16/2014	Burlington Investment LLC	0	0	0	0	0	0	0	0	0	(2,626)	0	(2,626)	(2,626)	0	0
0199999. Totals					0	0	0	0	0	0	0	0	0	(2,626)	0	(2,626)	(2,626)	0	0
0399999. Totals					0	0	0	0	0	0	0	0	0	(2,626)	0	(2,626)	(2,626)	0	0

SCHEDULE B - PART 2

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

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

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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4					Actual	Additional		Commitment	
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Cost at Time of Acquisition	Investment Made After Acquisition	Amount of Encumbrances	for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	Hancock Capital Partners IV, L.P.	Boston	MA	Hancock Mezzanine Investments LLC		04/04/2008	2	0	17,143	0	1,213,515	9.6
	Hancock Capital Partners V, L.P.	Boston	MA	Hancock Mezzanine Investments LLC		11/29/2012	2	0	772,123	0	11,118,782	4.8
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	789,266	0	12,332,298	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	CapGen Financial Group LP	New York	NY	CapGen Financial Group		03/27/2008	3	0	124,101	0	1,743,061	6.0
	Carlyle Europe Partners III, L.P.	London	GBR	The Carlyle Group		02/01/2007	3	0	(8,087)	0	2,396,287	0.3
	Carlyle Partners VI, L.P.	Washington	DC	The Carlyle Group		12/21/2012	3	0	1,809,287	0	14,006,517	0.2
	Carlyle U.S. Equity Opportunity Fund, L.P.	Washington	DC	The Carlyle Group		11/06/2012	3	0	2,053,946	0	5,610,979	1.3
	Element Partners II, L.P.	Radnor	PA	Element Venture Partners		04/25/2008	1	0	18,014	0	2,962,381	2.4
	HCI Equity Partners III, L.P.	Washington	DC	HCI Equity Partners		02/22/2008	3	0	433,130	0	1,049,210	12.1
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Hellman & Friedman LLC		07/21/2009	3	0	35,919	0	3,586,606	0.2
	Icon Venture Partners, LP	Menlo Park	CA	Icon Venture Partners		03/15/2013	1	0	400,000	0	7,400,000	14.4
	JFL Equity Investors III, L.P.	New York	NY	J.F. Lehman & Company		09/30/2010	3	0	4,375,022	0	10,661,408	5.4
	NB Secondary Opportunities Fund II L.P.	New York	NY	Neuberger Berman Investment Management		04/30/2008	3	0	317,537	0	2,471,506	1.0
	One Rock Capital Partners, LP	New York	NY	One Rock Capital Partners		02/07/2014	3	0	72,127	0	12,487,213	3.5
	Onex Partners III LP	Toronto	CAN	Onex Partners		09/30/2009	3	0	813,733	0	1,147,434	0.3
	Split Rock Partners II, LP	Minneapolis	MN	Split Rock Partners Management, LLC		05/01/2008	1	0	466,667	0	6,502,082	8.1
	Split Rock Partners, LP	Minneapolis	MN	Split Rock Partners Management, LLC		04/28/2005	1	0	598,500	0	4,835,500	19.0
	Trident IV, L.P.	Greenwich	CT	Stone Point Capital LLC		04/12/2007	3	0	263,019	0	2,087,813	0.8
	Trilantic Capital Partners IV L.P.	New York	NY	Lehman Brothers		05/09/2007	3	0	66,170	0	1,818,411	0.8
	VMG Equity Partners, L.P.	San Francisco	CA	VMG Equity Partners		05/29/2007	3	0	(26,703)	0	1,817,366	4.7
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	11,812,383	0	82,583,772	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	747 Third LLC	New York	NY	747 Third LLC		02/08/1995	0	0	912,407	0	0	50.0
	777 Third LLC	New York	NY	777 Third LLC		02/08/1995	0	0	959,911	0	0	49.5
	Madison Ave LLC	New York	NY	Madison Ave LLC		02/08/1995	0	0	3,690,951	0	0	50.0
	Water Street LLC	New York	NY	Water Street		02/08/1995	0	0	10,000	0	0	1.0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	5,573,268	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Content Partners Fund 3 LP	Los Angeles	CA	Content Partners		04/10/2014	0	0	2,272,269	0	23,448,067	19.9
	EnCap Energy Capital Fund IX, L.P.	Houston	TX	EnCap Investments		12/19/2012	0	0	1,374,975	0	18,891,808	0.5
	Encap Energy Capital Fund VI, L.P.	Houston	TX	EnCap Investments		12/31/2009	0	0	62,599	0	76,472	1.2
	Encap Energy Capital Fund VII, L.P.	Houston	TX	EnCap Investments		07/31/2007	0	0	266,560	0	2,087,581	0.6
	Encap Energy Capital Fund VIII, L.P.	Houston	TX	EnCap Investments		01/31/2011	0	0	212,569	0	3,074,748	0.3
	EnCap Flatrock Midstream Fund II, L.P.	San Antonio	TX	EnCap Investments		05/07/2012	0	0	138,880	0	14,593,840	1.1
	Energy Spectrum Partners V LP	Dallas	TX	Energy Spectrum Capital		09/30/2007	0	0	23,564	0	2,178,518	2.6
	Gridiron Capital Fund, L.P.	New Canaan	CT	Gridiron Capital		09/27/2007	3	0	32,020	0	2,596,420	6.6
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Cowen Healthcare Royalty Partners		02/10/2010	2	0	3,414,946	0	6,035,346	3.1
	JLL Partners Fund VI, L.P.	New York	NY	Joseph Littlejohn & Levy		06/02/2008	3	0	109,927	0	5,995,810	2.9
	K1 Private Investors, L.P.	El Segundo	CA	K1 Capital Advisors		12/21/2012	0	0	7,000,000	0	2,654,545	8.6
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Kohlberg Kravis Roberts & Co		03/03/2014	0	0	384,480	0	20,485,909	2.0
	Natural Gas Partners IX, L.P.	Irving	TX	Natural Gas Partners		12/31/2009	0	0	10,000	0	975,816	0.4
	Natural Gas Partners VIII, L.P.	Irving	TX	Natural Gas Partners		12/31/2009	0	0	19,155	0	1	0.6
	NGP Natural Resources X, L.P.	Irving	TX	Natural Gas Partners		10/12/2011	0	0	1,587,914	0	8,476,917	0.8

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Oaktree Principal Fund V, L.P.	Los Angeles	CA	Oaktree Capital Management		02/18/2010	0	0	53,069	0	2,571,931	0.5
	SFC Energy Partners I-A, L.P.	Denver	CO	SFC Energy Partners		09/10/2007	0	0	84,337	0	1,450,994	4.7
	SFC Energy Partners II, L.P.	Denver	CO	SFC Energy Partners		03/31/2011	0	0	160,820	0	12,121,473	3.4
	The Energy & Minerals Group Fund II, L.P.	Houston	TX	The Energy & Minerals Group		12/03/2012	0	0	239,073	0	3,605,683	0.8
	White Deer Energy L.P. II	Houston	TX	White Deer Management		02/15/2013	0	0	1,566,364	0	19,930,024	2.3
	White Deer Energy LP	Houston	TX	White Deer Management		02/25/2010	0	0	363,834	0	5,709,649	2.8
	Yorktown Energy Partners X, L.P.	New York	NY	Yorktown Partners		05/17/2013	0	0	2,637,336	0	10,943,498	1.2
	EnCap Flatrock Midstream Fund III, L.P.	San Antonio	TX	EnCap Investments		04/09/2014	0	342,347	0	0	19,657,653	0.9
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								342,347	22,014,690	0	187,562,704	XXX
4499999. Subtotal - Unaffiliated								342,347	40,189,606	0	282,478,773	XXX
4699999. Totals								342,347	40,189,606	0	282,478,773	XXX

SCHEDULE BA - PART 3

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

QE03.1

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Hancock Capital Partners V, L.P.	Boston	MA	Distribution	11/29/2012	07/30/2014	27,909	0	0	0	0	0	0	27,909	27,909	0	0	0	0
	Hancock Mezzanine Partners III, L.P.	Boston	MA	Distribution	12/29/2003	09/24/2014	1,091,685	0	0	0	0	0	0	1,091,685	1,091,685	0	0	0	0
	GS Mezzanine Partners III, L.P.	New York	NY	Liquidation	09/25/2003	08/05/2014	143,248	(31,158)	0	0	0	(31,158)	0	112,090	112,090	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							1,262,843	(31,158)	0	0	0	(31,158)	0	1,231,685	1,231,685	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	CapGen Financial Group LP	New York	NY	Distribution	03/27/2008	08/29/2014	115,385	0	0	0	0	0	0	115,385	115,385	0	0	0	0
	Carlyle Partners V, L.P.	Washington	DC	Distribution	05/30/2007	09/30/2014	158,392	0	0	0	0	0	0	158,392	158,392	0	0	0	0
	Carlyle Partners VI, L.P.	Washington	DC	Distribution	12/21/2012	08/21/2014	(10,469)	0	0	0	0	0	0	(10,469)	(10,469)	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund, L.P.	Washington	DC	Distribution	11/06/2012	09/10/2014	904,801	0	0	0	0	0	0	904,801	904,801	0	0	0	0
	Century Capital Partners III, L.P.	Boston	MA	Distribution	09/30/2002	08/08/2014	242,449	0	0	0	0	0	0	242,449	242,449	0	0	0	0
	Century Capital Partners IV, L.P.	Boston	MA	Distribution	04/30/2007	09/17/2014	1,873,456	0	0	0	0	0	0	1,873,456	1,873,456	0	0	0	0
	Eton Park Fund, L.P.	New York	NY	Distribution	11/01/2004	09/25/2014	328,187	0	0	0	0	0	0	328,187	328,187	0	0	0	0
	HCI Equity Partners III, L.P.	Washington	DC	Distribution	02/22/2008	09/22/2014	(8,886)	0	0	0	0	0	0	(8,886)	(8,886)	0	0	0	0
	JFL Equity Investors III, L.P.	New York	NY	Distribution	09/30/2010	09/23/2014	739,139	0	0	0	0	0	0	739,139	739,139	0	0	0	0
	NB Secondary Opportunities Fund II L.P.	New York	NY	Distribution	04/30/2008	09/30/2014	846,376	0	0	0	0	0	0	846,376	846,376	0	0	0	0
	Onex Partners III LP	Toronto	CAN	Distribution	09/30/2009	09/30/2014	461,948	0	0	0	0	0	0	461,948	461,948	0	0	0	0
	Trident IV, L.P.	Greenwich	CT	Distribution	04/12/2007	07/29/2014	743,910	0	0	0	0	0	0	743,910	743,910	0	0	0	0
	VMG Equity Partners, L.P.	San Francisco	CA	Distribution	05/29/2007	08/13/2014	(26,703)	0	0	0	0	0	0	(26,703)	(26,703)	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							6,367,984	0	0	0	0	0	0	6,367,984	6,367,984	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	777 Third LLC	New York	NY	Distribution	02/08/1995	09/29/2014	1,284,036	0	0	0	0	0	0	1,284,036	1,284,036	0	0	0	0
	BPG Investment Partnership VIII	Philadelphia	PA	Distribution	08/18/2007	09/30/2014	361,766	0	0	0	0	0	0	361,766	361,766	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Madison Ave LLC	New York	NY	Distribution	02/08/1995	09/29/2014	2,831,380	0	0	0	0	0	0	2,831,380	2,831,380	0	0	0	0
	Miller Global Fund VI LLC	Denver	CO	Distribution	02/29/2008	09/30/2014	3,342,014	0	0	0	0	0	0	3,342,014	3,342,014	0	0	0	0
	Orion European Real Estate Fund III, C.V.	Paris	FRA	Distribution	05/14/2009	09/30/2014	135,158	0	0	0	0	0	0	135,158	135,158	0	0	0	0
	RockBridge Hospitality Fund IV, L.P.	Columbus	OH	Distribution	03/31/2008	09/30/2014	1,245,858	0	0	0	0	0	0	1,245,858	1,245,858	0	0	0	0
	Secured Capital Japan Real Estate Partners Asia, LP.	Los Angeles	CA	Distribution	03/30/2007	09/30/2014	651,055	0	0	0	0	0	0	651,055	651,055	0	0	0	0
	Tishman Speyer Real Estate Venture VII, L.P.	New York	NY	Distribution	05/03/2007	08/19/2014	7,441,560	0	0	0	0	0	0	7,441,560	7,441,560	0	0	0	0
	Water Street LLC	New York	NY	Partial Sale	02/08/1995	08/26/2014	2,760,907	0	0	0	0	0	0	2,760,907	93,857,848	0	91,096,940	91,096,940	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							20,053,735	0	0	0	0	0	0	20,053,735	111,150,675	0	91,096,940	91,096,940	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Encap Energy Capital Fund VI, L.P.	Houston	TX	Distribution	12/31/2009	09/23/2014	150,014	0	0	0	0	0	0	150,014	150,014	0	0	0	0
	Encap Energy Capital Fund VII, L.P.	Houston	TX	Distribution	07/31/2007	09/12/2014	1,143,155	0	0	0	0	0	0	1,143,155	1,143,155	0	0	0	0
	Energy Spectrum Partners V LP	Dallas	TX	Distribution	09/30/2007	07/31/2014	37,036	0	0	0	0	0	0	37,036	37,036	0	0	0	0
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Distribution	02/10/2010	09/30/2014	515,401	0	0	0	0	0	0	515,401	515,401	0	0	0	0
	Lighthouse Capital Partners VI, L.P.	Boston	MA	Distribution	05/15/2007	09/16/2014	1,113,148	0	0	0	0	0	0	1,113,148	1,113,148	0	0	0	0
	Oaktree Principal Fund V, L.P.	Los Angeles	CA	Distribution	02/18/2010	07/23/2014	76,832	0	0	0	0	0	0	76,832	76,832	0	0	0	0
	SFC Energy Partners II, L.P.	Denver	CO	Distribution	03/31/2011	09/26/2014	987,464	0	0	0	0	0	0	987,464	987,464	0	0	0	0
	Sheridan Production Partners I-A, L.P.	Houston	TX	Distribution	08/03/2007	07/24/2014	262,500	0	0	0	0	0	0	262,500	262,500	0	0	0	0
	TPF II, L.P.	Omaha	NE	Distribution	03/21/2008	07/07/2014	13,322	0	0	0	0	0	0	13,322	13,322	0	0	0	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							4,298,871	0	0	0	0	0	0	4,298,871	4,298,871	0	0	0	0
4499999. Subtotal - Unaffiliated							31,983,433	(31,158)	0	0	0	(31,158)	0	31,952,275	123,049,215	0	91,096,940	91,096,940	0
4699999. Totals							31,983,433	(31,158)	0	0	0	(31,158)	0	31,952,275	123,049,215	0	91,096,940	91,096,940	0

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
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		13,387,403	13,275,340	16,008	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 ZA 3	GNR 2012-H27 HA CMO 2.000 2062 11		09/20/2014	PAR WRITE-UP		124,754	124,754	0	1
38375B C9 1	GNR 2012-H31 HA CMO 1.650 2062 10		09/20/2014	PAR WRITE-UP		80,925	80,925	0	1
38375B G2 2	GNR 2013-H03 HA 1.750 2062 12		09/20/2014	PAR WRITE-UP		20,471	20,471	0	1
38375B R5 3	GNR 2013-H07 LA 1.650 2063 03		09/20/2014	PAR WRITE-UP		41,019	41,019	0	1
38375U JP 6	GNR 2014-H12 KA 2.750 2064 05		07/07/2014	BAS-MERRILL LYNCH		10,069,116	10,022,917	6,922	1
38375U JP 6	GNR 2014-H12 KA 2.750 2064 05		09/20/2014	PAR WRITE-UP		45,986	45,986	0	1
36230S DW 1	G2 757317 4.317 2061 02		09/20/2014	PAR WRITE-UP		53,606	53,606	0	1
831641 FB 6	SBIC 2014-10B 1 3.015 2024 09		09/16/2014	J P MORGAN CHASE SECURITIES INC		20,000,000	20,000,000	0	1
0599999. Total Bonds - U.S Government						78,912,443	73,665,017	339,405	XXX
Bonds - All Other Government									
13509P EP 4	CANADA HOUSING TRUST 2.000 2019 12	C	09/16/2014	VARIOUS		17,991,360	18,000,000	0	1FE
D20659 X5 8	BUNDESOBLIGATION P-1.5M .750 2017 02	D	08/05/2014	CITIGROUP GLOBAL MARKETS-EUROCLEAR		2,041,317	2,004,750	6,797	1FE
1099999. Total Bonds - All Other Government						20,032,677	20,004,750	6,797	XXX
Bonds - U.S. States, Territories and Possessions									
604129 4P 8	MINNESOTA GENERAL OBLIGA 5.000 2030 08		08/12/2014	BAS-MERRILL LYNCH		17,070,548	14,290,000	0	1FE
604129 3C 8	MINNESOTA GENERAL OBLIGA 3.750 2033 08		08/12/2014	BAS-MERRILL LYNCH		14,856,768	14,400,000	0	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						31,927,316	28,690,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
052396 3X 4	AUSTIN GENERAL OBLIG LTD 5.000 2033 09		08/27/2014	ROBERT W BAIRD & CO		3,088,561	2,620,000	0	1FE
052430 JJ 5	AUSTIN ISD GENERAL OBLIG 4.000 2034 08		07/31/2014	WELLS FARGO SECURITIES		4,036,494	3,850,000	0	1FE
158843 WW 8	CHANDLER GENERAL OBLIG L 3.500 2028 07		09/30/2014	WELLS FARGO SECURITIES		15,625,050	15,000,000	0	1FE
199492 LP 2	COLUMBUS GENERAL OBLIGAT 3.250 2028 08		08/19/2014	PNC CAPITAL MARKETS		2,712,924	2,645,000	0	1FE
217489 Y3 1	COPPELL ISD GENERAL OBLI 3.500 2032 08		07/24/2014	SOUTHWEST SECURITIES		1,893,731	1,875,000	0	1FE
217489 Y4 9	COPPELL ISD GENERAL OBLI 3.750 2033 08		07/24/2014	SOUTHWEST SECURITIES		1,987,627	1,940,000	0	1FE
217489 Y5 6	COPPELL ISD GENERAL OBLI 3.750 2034 08		07/24/2014	SOUTHWEST SECURITIES		2,051,547	2,010,000	0	1FE
217489 Y6 4	COPPELL ISD GENERAL OBLI 3.750 2035 08		07/24/2014	SOUTHWEST SECURITIES		2,120,028	2,085,000	0	1FE
235308 VA 8	DALLAS ISD GEN OBLIG REF 5.000 2032 08		07/01/2014	J P MORGAN CHASE SECURITIES INC		5,246,730	4,500,000	0	1FE
248775 V2 1	DENTON CO GO LTD S2014 4.000 2029 07		06/16/2014	CITIGROUP GLOBAL MARKETS		0	0	261	1FE
248775 V3 9	DENTON CO GO LTD S2014 4.000 2030 07		06/16/2014	CITIGROUP GLOBAL MARKETS		0	0	271	1FE
248775 V4 7	DENTON CO GO LTD S2014 4.000 2031 07		06/16/2014	CITIGROUP GLOBAL MARKETS		0	0	282	1FE
248775 V5 4	DENTON CO GO LTD S2014 4.000 2032 07		06/16/2014	CITIGROUP GLOBAL MARKETS		0	0	293	1FE
248775 V6 2	DENTON CO GO LTD S2014 4.000 2033 07		06/16/2014	CITIGROUP GLOBAL MARKETS		0	0	306	1FE
248775 V7 0	DENTON CO GO LTD S2014 4.000 2034 07		06/16/2014	CITIGROUP GLOBAL MARKETS		0	0	318	1FE
248775 V8 8	DENTON CO GO LTD S2014 4.000 2035 07		06/16/2014	CITIGROUP GLOBAL MARKETS		0	0	330	1FE
414005 SZ 2	HARRIS CO GO REF S2014A 5.000 2031 10		08/13/2014	GOLDMAN SACHS & CO		7,500,450	6,335,000	0	1FE

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)
414005 TA 6	HARRIS CO GO REF S2014A 5.000 2032 10		08/13/2014	GOLDMAN SACHS & CO		5,496,443	4,665,000	0	1FE
520121 LG 7	LAWRENCE GENERAL OBLIGAT 3.500 2032 09		09/09/2014	PIPER JAFFRAY		1,637,792	1,600,000	0	1FE
574599 BH 8	MASCO CORP 5.950 2022 03		07/29/2014	VARIOUS		4,474,063	4,025,000	83,474	3FE
930863 5P 6	WAKE CO GENERAL OBLIGATI 3.500 2031 09		08/19/2014	BAS-MERRILL LYNCH		18,822,121	18,170,000	0	1FE
938429 L2 1	WASHINGTON CO SD#48J BEA 5.000 2033 06		07/22/2014	PIPER JAFFRAY		9,274,640	8,000,000	0	1FE
938429 L4 7	WASHINGTON CO SD#48J BEA 5.000 2034 06		07/22/2014	PIPER JAFFRAY		9,376,489	8,120,000	0	1FE
967244 4W 1	WICHITA GENERAL OBLIGATI 3.750 2034 06		09/16/2014	CITIGROUP GLOBAL MARKETS		11,364,863	11,110,000	0	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						106,709,552	98,550,000	85,535	XXX
Bonds - U.S. Special Revenue and Special Assessment									
101029 SM 9	BOSTON WATER & SEWER REV 3.500 2029 11		07/22/2014	BAS-MERRILL LYNCH		5,156,500	5,000,000	0	1FE
101029 SN 7	BOSTON WATER & SEWER REV 3.500 2030 11		07/22/2014	BAS-MERRILL LYNCH		5,125,600	5,000,000	0	1FE
101029 SP 2	BOSTON WATER & SEWER REV 3.500 2031 11		07/22/2014	BAS-MERRILL LYNCH		5,094,900	5,000,000	0	1FE
101029 SQ 0	BOSTON WATER & SEWER REV 3.500 2032 11		07/22/2014	BAS-MERRILL LYNCH		5,064,400	5,000,000	0	1FE
130178 X7 6	CALIFORNIA ED FAC AUTH S 5.000 2043 06		08/13/2014	CITIGROUP GLOBAL MARKETS		12,813,800	10,000,000	106,944	1FE
24916T DF 3	DENVER CITY & CO WTR COM 4.000 2041 12		09/16/2014	CITIGROUP GLOBAL MARKETS		6,517,196	6,350,000	0	1FE
24916T DG 1	DENVER CITY & CO WTR COM 4.000 2042 12		09/16/2014	CITIGROUP GLOBAL MARKETS		9,104,904	8,885,000	0	1FE
312805 HW 7	FAYETTEVILLE PUBLIC WORK 3.500 2029 03		08/26/2014	PIPER JAFFRAY		5,281,142	5,135,000	0	1FE
45203H B3 5	ILLINOIS FIN AUTH (UNIV 4.000 2034 10		08/05/2014	BARCLAYS CAPITAL INC		11,211,090	11,000,000	0	1FE
495289 Q6 0	KING CO SEWER REV REF S2 4.000 2035 07		07/21/2014	J P MORGAN CHASE SECURITIES INC		4,128,600	4,000,000	0	1FE
644614 FE 4	NEW HAMPSHIRE H&E FACS S .050 2032 06		08/14/2014	J P MORGAN CHASE SECURITIES INC		4,070,000	4,070,000	54	1FE
662903 NX 7	NORTH TEXAS MUNI WTR DIS 3.500 2030 09		07/09/2014	BAS-MERRILL LYNCH		11,375,547	11,330,000	0	1FE
662903 NY 5	NORTH TEXAS MUNI WTR DIS 3.750 2031 09		07/09/2014	BAS-MERRILL LYNCH		4,608,894	4,525,000	0	1FE
68607V H7 3	OREGON DEPT ADMIN SVCS L 5.000 2027 04		07/16/2014	GOLDMAN SACHS & CO		2,649,011	2,235,000	0	1FE
702541 HL 0	PASCO CO WATER & SEWER R 4.000 2033 10		09/24/2014	BAS-MERRILL LYNCH		3,522,146	3,365,000	0	1FE
812728 SL 8	SEATTLE WATER REV REF S2 4.000 2032 09		09/08/2014	CITIGROUP GLOBAL MARKETS		9,777,069	9,270,000	10,300	1FE
91335V JS 6	UNIV OF PITTSBURGH COMMO 4.000 2038 09		09/04/2014	BARCLAYS CAPITAL INC		5,252,676	5,075,000	0	1FE
924214 RY 7	VERMONT MUNI BOND BANK S 5.000 2030 12		07/10/2014	CITIGROUP GLOBAL MARKETS		1,441,825	1,250,000	0	1FE
924214 SA 8	VERMONT MUNI BOND BANK S 5.000 2032 12		07/10/2014	CITIGROUP GLOBAL MARKETS		2,282,380	2,000,000	0	1FE
92817L PM 9	VIRGINIA RES AUTH CLEAN 3.500 2028 10		09/17/2014	CITIGROUP GLOBAL MARKETS		27,161,033	26,065,000	0	1FE
3137BA HX 3	FHR 4345 AB 3.000 2040 02		07/02/2014	OPPENHEIMER AND CO		10,053,617	9,867,067	5,756	1
3137BD GH 3	FHR 4388 TP 3.000 2044 09		09/25/2014	NOMURA SECURITIES INTL		51,289,063	50,000,000	120,833	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						202,981,390	194,422,067	243,887	XXX
Bonds - Industrial and Miscellaneous									
002824 AW 0	ABBOTT LABS 4.125 2020 05		09/08/2014	JEFFERIES & CO INC		181,713	165,000	1,966	1FE
00434N AB 1	ACMP/ACMP FIN 4.875 2024 03		07/24/2014	RBC CAPITAL MARKETS		2,092,500	2,000,000	38,458	3FE
00507V AC 3	ACTIVISION BLIZZARD (144 5.625 2021 09		09/30/2014	VARIOUS		1,585,000	1,500,000	20,000	3FE
013817 AW 1	ALCOA INC 5.125 2024 10		09/17/2014	MORGAN STANLEY		2,000,000	2,000,000	0	3FE
018804 AP 9	ALLIANT TECHSYSTEMS INC 6.875 2020 09		07/24/2014	VARIOUS		3,232,500	3,000,000	72,951	4FE
018804 AQ 7	ALLIANT TECHSYSTEMS INC 5.250 2021 10		09/16/2014	VARIOUS		1,972,540	1,936,000	39,192	3FE
023135 AJ 5	AMAZON.COM INC 2.500 2022 11		07/22/2014	MORGAN STANLEY		954,240	1,000,000	3,889	2FE

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)
0258M0 DP 1	AMERICAN EXPRESS CREDIT 2.250 2019 08		08/12/2014	CITIGROUP GLOBAL MARKETS		999,390	1,000,000	0	1FE
03027X AE 0	AMERICAN TOWER CORP 3.450 2021 09		08/04/2014	MORGAN STANLEY		994,160	1,000,000	0	2FE
03040W AL 9	AMERICAN WATER CAP CORP 3.400 2025 03		08/13/2014	BAS-MERRILL LYNCH		2,000,490	2,000,000	378	2FE
03076C AG 1	AMERIPRISE FINANCIAL 3.700 2024 10		09/15/2014	BARCLAYS CAPITAL INC		1,993,120	2,000,000	0	1FE
032095 AE 1	AMPHENOL CORP 3.125 2021 09		09/10/2014	VARIOUS		2,998,740	3,000,000	260	2FE
032177 AF 4	AMSTED INDUSTRIES (144A) 5.375 2024 09		09/04/2014	WELLS FARGO SECURITIES		4,000,000	4,000,000	0	3FE
032511 BJ 5	ANADARKO PETROLEUM CORP 3.450 2024 07		07/01/2014	DEUTSCHE BANC		2,994,930	3,000,000	0	2FE
03674P AJ 2	ANTERO RESOURCES 6.000 2020 12		08/08/2014	BARCLAYS CAPITAL INC		525,000	500,000	6,000	4FE
03674P AL 7	ANTERO RESOURCES 5.375 2021 11		09/23/2014	KEYBANC CAPITAL MARK		1,052,625	1,050,000	22,732	4FE
03674X AA 4	ANTERO RESOURCES (144A) 5.125 2022 12		09/09/2014	VARIOUS		2,031,031	2,005,000	33,498	4FE
037411 AX 3	APACHE CORP 3.625 2021 02		08/06/2014	SOCIETY GENERALE AMERICAS		1,050,860	1,000,000	1,007	1FE
037411 BD 6	APACHE CORP 2.625 2023 01		08/05/2014	VARIOUS		724,007	755,000	1,187	1FE
038222 AF 2	APPLIED MATERIALS 4.300 2021 06		09/19/2014	GOLDMAN SACHS & CO		1,621,515	1,500,000	17,738	1FE
045054 AC 7	ASHTEAD CAPITAL (144A) 5.625 2024 10	R	09/11/2014	DEUTSCHE BANC		500,000	500,000	0	3FE
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
06051G FJ 3	BANK OF AMERICA CORP 1.700 2017 08		08/21/2014	BAS-MERRILL LYNCH		998,950	1,000,000	0	1FE
06406H CX 5	BANK OF NEW YORK MELLON 3.250 2024 09		09/04/2014	MORGAN STANLEY		1,993,060	2,000,000	0	1FE
055381 AR 8	BE AEROSPACE INC 6.875 2020 10		08/20/2014	VARIOUS		162,375	150,000	21,313	3FE
073730 AG 8	BEAM INC 3.250 2023 06	R	09/25/2014	MITSUBISHI SECURITIES (USA) INC		1,970,360	2,000,000	18,958	2FE
075896 AA 8	BED BATH BEYOND 3.749 2024 08		07/15/2014	VARIOUS		2,003,670	2,000,000	104	2FE
097023 AH 8	BOEING CO 7.950 2024 08		07/21/2014	KEYBANC CAPITAL MARK		2,041,656	1,455,000	51,089	1FE
097023 AW 5	BOEING CO 6.000 2019 03		07/08/2014	RBC CAPITAL MARKETS		1,176,330	1,000,000	19,333	1FE
097793 AC 7	BONANZA CREEK ENERGY INC 5.750 2023 02		07/15/2014	RBC CAPITAL MARKETS		1,000,000	1,000,000	0	1
07330M AA 5	BRANCH BANKING & TRUST 3.800 2026 10		09/22/2014	DEUTSCHE BANC		997,560	1,000,000	0	1FE
110394 AE 3	BRISTOW GROUP INC 6.250 2022 10		06/27/2014	BARCLAYS CAPITAL INC		0	0	13,368	3FE
111621 AM 0	BROCADE COMMUNICATIONS 4.625 2023 01		09/24/2014	BARCLAYS CAPITAL INC		2,420,000	2,500,000	20,299	3FE
12189L AT 8	BURLINGTON NORTHERN SANT 3.400 2024 09		08/11/2014	CITIGROUP GLOBAL MARKETS		997,710	1,000,000	0	2FE
14912L 6E 6	CATERPILLAR FINANCIAL SE 2.750 2021 08		08/13/2014	J P MORGAN CHASE SECURITIES INC		997,980	1,000,000	0	1FE
12505B AC 4	CBRE SERVICES INC 5.250 2025 03		09/26/2014	J P MORGAN CHASE SECURITIES INC		4,995,000	5,000,000	0	3FE
12505F AE 1	CBS OUT AMER CAP (144A) 5.875 2025 03		09/16/2014	WELLS FARGO SECURITIES		500,000	500,000	0	4FE
150191 AF 1	CEDAR FAIR LP/CA 5.250 2021 03		09/11/2014	VARIOUS		3,050,000	3,000,000	39,229	4FE
15089Q AC 8	CELANESE US HOLDINGS 5.875 2021 06		09/11/2014	CREDIT SUISSE FIRST BOSTON		1,077,500	1,000,000	14,851	3FE
165167 CN 5	CHESAPEAKE ENERGY CORP 4.875 2022 04		09/05/2014	VARIOUS		3,317,020	3,244,000	46,545	3FE
171798 AC 5	CIMAREX ENERGY 4.375 2024 06		08/26/2014	GUGGENHEIM SECURITIES		1,040,000	1,000,000	10,330	3FE
172967 HU 8	CITIGROUP INC 2.500 2019 07		07/22/2014	CITIGROUP GLOBAL MARKETS		999,390	1,000,000	0	1FE
172967 HY 0	CITIGROUP INC 1.550 2017 08		08/07/2014	CITIGROUP GLOBAL MARKETS		998,600	1,000,000	0	1FE
184496 AJ 6	CLEAN HARBORS 5.250 2020 08		07/28/2014	RBC CAPITAL MARKETS		1,022,500	1,000,000	26,250	3FE
195869 AM 4	COLONIAL PIPELINE CO (14 3.500 2020 10		08/08/2014	RAYMOND JAMES & ASSOC		1,038,375	975,000	11,185	1FE
20030N BL 4	COMCAST CORP 3.375 2025 02		08/06/2014	CREDIT SUISSE FIRST BOSTON		1,999,290	2,000,000	0	1FE
20451N AE 1	COMPASS MINERALS INTL (1 4.875 2024 07		09/26/2014	VARIOUS		5,863,000	5,950,000	42,087	3FE

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)
20605P AE 1	CONCHO RESOURCES 5.500 2023 04		09/10/2014	BARCLAYS CAPITAL INC		3,162,500	3,000,000	58,972	3FE
209111 EV 1	CONSOLIDATED EDISON CO O 7.125 2018 12		09/29/2014	WELLS FARGO SECURITIES		3,583,620	3,000,000	0	1FE
210518 CW 4	CONSUMERS ENERGY CO 3.125 2024 08		08/11/2014	WELLS FARGO SECURITIES		998,980	1,000,000	0	1FE
22025Y AP 5	CORRECTIONS CORP OF AMER 4.625 2023 05		09/22/2014	VARIOUS		2,060,250	2,100,000	45,916	3FE
12626P AJ 2	CRH AMERICA INC 8.125 2018 07	R	07/08/2014	MORGAN STANLEY		1,229,480	1,000,000	39,722	2FE
12626P AL 7	CRH AMERICA INC 5.750 2021 01	R	07/29/2014	BARCLAYS CAPITAL INC		2,755,831	2,375,000	6,069	2FE
126408 HB 2	CSX CORP 3.400 2024 08		07/16/2014	MORGAN STANLEY		1,998,300	2,000,000	0	2FE
126650 CF 5	CVS CAREMARK 3.375 2024 08		08/07/2014	BARCLAYS CAPITAL INC		990,780	1,000,000	0	2FE
12665V AA 0	CVS LEASE PASS THRU CERT 4.163 2036 08		07/14/2014	BARCLAYS CAPITAL INC		2,000,000	2,000,000	0	2FE
233851 BJ 2	DAIMLER FINANCE (144A) 3.250 2024 08	R	07/24/2014	HSBC		990,390	1,000,000	0	1FE
237266 AG 6	DARLING INGREDIENTS INC 5.375 2022 01		09/18/2014	VARIOUS		3,510,081	3,375,000	36,904	4FE
23918K AQ 1	DAVITA HEALTHCARE 5.125 2024 07		09/10/2014	BAS-MERRILL LYNCH		2,000,000	2,000,000	22,493	4FE
23918K AP 3	DAVITA INC 5.750 2022 08		09/03/2014	CANTOR FITZGERALD		320,250	300,000	1,102	4FE
260543 CF 8	DOW CHEMICAL CO 4.125 2021 11		07/23/2014	CITIGROUP GLOBAL MARKETS		1,342,425	1,250,000	10,456	2FE
260543 CJ 0	DOW CHEMICAL CO 3.500 2024 10		09/09/2014	CITIGROUP GLOBAL MARKETS		1,974,600	2,000,000	0	2FE
261608 AD 5	DRESSER-RAND GROUP 6.500 2021 05		09/23/2014	VARIOUS		1,529,600	1,420,000	32,020	4FE
263901 AC 4	DUKE ENERGY INDIANA 3.750 2020 07		08/27/2014	KEYBANC CAPITAL MARK		1,073,420	1,000,000	4,896	1FE
278642 AK 9	EBAY INC 2.875 2021 08		07/23/2014	J P MORGAN CHASE SECURITIES INC		4,988,950	5,000,000	0	1FE
532457 AM 0	ELI LILLY 7.125 2025 06		07/30/2014	VARIOUS		1,753,077	1,322,000	15,556	1FE
532457 AZ 1	ELI LILLY 5.500 2027 03		07/10/2014	ROBERT W BAIRD & CO		1,199,760	1,000,000	18,333	1FE
29265N AS 7	ENERGEN CORP 4.625 2021 09		09/03/2014	STERNE AGEE & LEACH INC		5,681,500	5,650,000	41,330	3FE
26875P AK 7	EOG RESOURCES INC 2.625 2023 03		07/10/2014	CITIGROUP GLOBAL MARKETS		966,270	1,000,000	8,750	1FE
26885B AA 8	EQT MIDSTREAM PT 4.000 2024 08		07/29/2014	DEUTSCHE BANC		1,988,440	2,000,000	0	2FE
26884T AL 6	ERAC USA FINANCE (144A) 3.850 2024 11		06/30/2014	J P MORGAN CHASE SECURITIES INC		0	0	4,385	2FE
31677Q BC 2	FIFTH THIRD BANK 2.875 2021 10		09/02/2014	DEUTSCHE BANC		1,989,700	2,000,000	0	1FE
31942D AB 3	FIRST CASH FINANCIAL 6.750 2021 04		07/25/2014	WELLS FARGO SECURITIES		1,070,000	1,000,000	23,625	3FE
345397 WW 9	FORD MOTOR CREDIT 3.664 2024 09		09/03/2014	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	2FE
35906A AP 3	FRONTIER COMMUNICATIONS 6.250 2021 09		09/09/2014	J P MORGAN CHASE SECURITIES INC		1,253,750	1,250,000	0	3FE
36155W AF 3	GCI INC 8.625 2019 11		07/17/2014	BAS-MERRILL LYNCH		4,179,594	3,950,000	63,406	4FE
37045V AE 0	GENERAL MOTORS 4.875 2023 10		07/22/2014	VARIOUS		3,165,000	3,000,000	43,672	3FE
37045X AL 0	GENERAL MOTORS FINANCIAL 4.250 2023 05		09/17/2014	BAS-MERRILL LYNCH		1,985,000	2,000,000	29,986	3FE
37045X AN 6	GENERAL MOTORS FINANCIAL 3.500 2019 07		07/07/2014	CREDIT SUISSE FIRST BOSTON		3,000,000	3,000,000	0	1
37045X AQ 9	GENERAL MOTORS FINANCIAL 4.375 2021 09		09/22/2014	DEUTSCHE BANC		3,000,000	3,000,000	0	3FE
36162J AA 4	GEO GROUP INC 5.875 2024 10		09/22/2014	BAS-MERRILL LYNCH		2,000,000	2,000,000	0	4FE
397624 AG 2	GREIF INC 7.750 2019 08		08/26/2014	BAS-MERRILL LYNCH		1,955,000	1,700,000	10,247	3FE
402629 AG 4	GULFMARK OFFSHORE 6.375 2022 03		07/24/2014	WELLS FARGO SECURITIES		1,013,750	1,000,000	23,729	4FE
402635 AB 2	GULFPORT ENERGY 7.750 2020 11		07/24/2014	VARIOUS		5,186,875	4,750,000	87,618	4FE
402635 AC 0	GULFPORT ENERGY (144A) 7.750 2020 11		09/03/2014	VARIOUS		2,134,375	2,000,000	48,222	4FE
404030 AE 8	H&E EQUIPMENT 7.000 2022 09		07/16/2014	BB&T CAPITAL MARKETS		165,000	150,000	27,417	4FE
41283L AD 7	HARLEY-DAVIDSON FINANCIA 2.400 2019 09		09/11/2014	J P MORGAN CHASE SECURITIES INC		996,170	1,000,000	0	1FE

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)
421924 BK 6	HEALTHSOUTH CORP 5.750 2024 11		09/05/2014	VARIOUS		3,265,473	3,111,000	52,729	3FE
432891 AC 3	HILTON WORLDWIDE (144A) 5.625 2021 10		08/01/2014	CITIGROUP GLOBAL MARKETS		1,040,000	1,000,000	17,344	4FE
437076 AZ 5	HOME DEPOT INC 2.700 2023 04		07/31/2014	MORGAN STANLEY		970,630	1,000,000	9,300	1FE
440452 AE 0	HORMEL FOODS CORP 4.125 2021 04		08/05/2014	PIERPONT SECURITIES		1,135,779	1,045,000	13,531	1FE
446413 AB 2	HUNTINGTON INGALLS IND 6.875 2018 03		09/11/2014	VARIOUS		2,626,799	2,501,000	50,722	3FE
446413 AD 8	HUNTINGTON INGALLS IND 7.125 2021 03		07/29/2014	RBC CAPITAL MARKETS		1,077,500	1,000,000	26,917	3FE
460146 CG 6	INTERNATIONAL PAPER CO 4.750 2022 02		09/17/2014	GOLDMAN SACHS & CO		1,085,820	1,000,000	4,882	2FE
464592 AQ 7	ISLE OF CAPRI CASINOS 5.875 2021 03		06/27/2014	BAS-MERRILL LYNCH		0	0	17,462	4FE
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
492386 AU 1	KERR MCGEE CORP 6.950 2024 07		07/11/2014	BAS-MERRILL LYNCH		1,279,990	1,000,000	2,896	2FE
50076Q AZ 9	KRAFT FOODS GROUP INC 3.500 2022 06		07/28/2014	NOMURA SECURITIES INTL		1,028,980	1,000,000	5,347	2FE
513075 BF 7	LAMAR MEDIA CORP (144A) 5.375 2024 01		07/18/2014	STERNE AGEE & LEACH INC		1,022,500	1,000,000	1,194	3FE
53219L AM 1	LIFEPOINT HOSPITALS INC 5.500 2021 12		07/25/2014	BAS-MERRILL LYNCH		3,125,000	3,000,000	23,528	3FE
532716 AS 6	LIMITED BRANDS 7.000 2020 05		07/28/2014	CANTOR FITZGERALD		1,140,000	1,000,000	17,500	3FE
538034 AF 6	LIVE NATION ENTERTAINMEN 7.000 2020 09		08/04/2014	BARCLAYS CAPITAL INC		1,067,500	1,000,000	30,333	4FE
538034 AG 4	LIVE NATION ENTERTAINMEN 5.375 2022 06		07/25/2014	KEYBANC CAPITAL MARK		506,250	500,000	5,002	4FE
501889 AB 5	LKQ CORP 4.750 2023 05		07/11/2014	BAS-MERRILL LYNCH		987,500	1,000,000	8,049	3FE
54627R AH 3	LOUISIANA LOC GOVT EGSL 2.860 2028 08		07/29/2014	CITIGROUP GLOBAL MARKETS		7,997,999	8,000,000	0	1FE
548661 DD 6	LOWES COMPANIES 3.125 2024 09		09/03/2014	GOLDMAN SACHS & CO		1,982,660	2,000,000	0	1FE
55279H AG 5	MANUFACTURERS & TRADERS 2.250 2019 07		07/22/2014	MORGAN STANLEY		1,994,080	2,000,000	0	1FE
56585A AG 7	MARATHON PETROLEUM 3.625 2024 09		09/02/2014	MITSUBISHI SECURITIES (USA) INC		1,992,820	2,000,000	0	2FE
573284 AM 8	MARTIN MARIETTA MATERIAL 4.250 2024 07		09/15/2014	STERNE AGEE & LEACH INC		1,011,220	1,000,000	8,972	2FE
57636Q AB 0	MASTERCARD INC 3.375 2024 04		07/22/2014	J P MORGAN CHASE SECURITIES INC		1,015,190	1,000,000	10,781	1FE
592179 JP 1	MET LIFE GLOBAL FUNDING 3.027 2020 06	C	08/27/2014	TD SECURITIES		1,544,789	1,505,000	7,706	1FE
594918 AT 1	MICROSOFT CORP 2.375 2023 05		07/03/2014	WELLS FARGO SECURITIES		951,080	1,000,000	4,486	1FE
595620 AM 7	MIDAMERICAN ENERGY CO 3.500 2024 10		08/21/2014	VARIOUS		1,543,305	1,500,000	18,813	1FE
60871R AC 4	MOLSON COORS 3.500 2022 05		07/07/2014	STIFEL NICOLAUS & CO INC		1,487,090	1,479,000	9,922	2FE
61746B DR 4	MORGAN STANLEY 2.375 2019 07		07/17/2014	MORGAN STANLEY		995,650	1,000,000	0	1FE
620076 BD 0	MOTOROLA SOLUTIONS INC 3.500 2021 09		08/12/2014	CITIGROUP GLOBAL MARKETS		987,890	1,000,000	0	2FE
620076 BF 5	MOTOROLA SOLUTIONS INC 4.000 2024 09		08/13/2014	VARIOUS		1,961,880	2,000,000	0	2FE
637071 AJ 0	NATIONAL OILWELL VARCO 2.600 2022 12		07/17/2014	BAS-MERRILL LYNCH		971,330	1,000,000	3,683	1FE
651290 AN 8	NEWFIELD EXPLORATION 6.875 2020 02		09/11/2014	VARIOUS		2,355,688	2,250,000	35,760	3FE
652482 CG 3	NEWS AMERICA INC 3.000 2022 09		08/06/2014	CITIGROUP GLOBAL MARKETS		976,800	1,000,000	12,167	2FE
65364U AK 2	NIAGARA MOHAWK POWER (14 3.508 2024 10	R	09/22/2014	WELLS FARGO SECURITIES		1,999,980	2,000,000	0	1FE
654106 AC 7	NIKE INC 2.250 2023 05		07/14/2014	MORGAN STANLEY		21,857	23,000	109	1FE
65473Q BA 0	NISOURCE FINANCE CORP 3.850 2023 02		07/01/2014	J P MORGAN CHASE SECURITIES INC		1,090,537	1,059,000	16,082	2FE
666807 BG 6	NORTHROP GRUMMAN 3.250 2023 08		07/31/2014	GOLDMAN SACHS & CO		989,840	1,000,000	361	2FE
68389X AU 9	ORACLE CORP 3.400 2024 07		07/29/2014	JEFFERIES & CO INC		1,006,920	1,000,000	2,172	1FE
690732 AE 2	OWENS & MINOR 4.375 2024 12		09/24/2014	VARIOUS		2,002,330	2,000,000	1,580	2FE
377316 AM 6	P.H. GLATFELTER 5.375 2020 10		09/17/2014	VARIOUS		8,348,494	8,019,000	145,654	3FE

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)
69371R M2 9	PACCAR FINANCIAL CORP 2.200 2019 09		09/08/2014	MITSUBISHI SECURITIES (USA) INC		999,430	1,000,000	0	1FE
695114 CQ 9	PACIFICORP 2.950 2023 06		09/11/2014	GOLDMAN SACHS & CO		991,010	1,000,000	8,604	1FE
695156 AR 0	PACKAGING CORP 3.650 2024 09		09/02/2014	BAS-MERRILL LYNCH		997,160	1,000,000	0	2FE
70959W AE 3	PENSKE AUTO GROUP 5.750 2022 10		07/29/2014	VARIOUS		1,302,500	1,250,000	23,639	4FE
717081 DM 2	PFIZER INC 3.400 2024 05		07/29/2014	RBC CAPITAL MARKETS		1,016,410	1,000,000	7,178	1FE
718546 AC 8	PHILLIPS 66 4.300 2022 04		07/08/2014	WELLS FARGO SECURITIES		1,078,390	1,000,000	11,944	2FE
723787 AF 4	PIONEER NATURAL RESOURCE 6.875 2018 05		07/07/2014	MORGAN STANLEY		1,177,380	1,000,000	13,177	2FE
723787 AK 3	PIONEER NATURAL RESOURCE 3.950 2022 07		09/18/2014	VARIOUS		3,112,770	3,000,000	14,483	2FE
740189 AG 0	PRECISION CAST 2.500 2023 01		08/05/2014	CREDIT SUISSE FIRST BOSTON		2,694,743	2,795,000	4,464	1FE
74456Q BH 8	PUBLIC SERVICE ELECTRIC 3.150 2024 08		08/06/2014	ROYAL BANK OF SCOTLAND		1,996,420	2,000,000	0	1FE
74733V AB 6	QEP RESOURCES 5.375 2022 10		08/20/2014	RBC CAPITAL MARKETS		1,027,500	1,000,000	21,500	3FE
75281A AN 9	RANGE RESOURCES 5.000 2022 08		07/15/2014	CREDIT AGRICOLE CIB		696,588	665,000	14,131	3FE
75281A AQ 2	RANGE RESOURCES 5.000 2023 03		07/15/2014	CREDIT SUISSE FIRST BOSTON		2,110,000	2,000,000	34,167	3FE
75913M AB 5	REGIONS BANK ALABAMA 7.500 2018 05		07/08/2014	HSBC		2,372,280	2,000,000	23,333	3FE
76009N AK 6	RENT-A-CENTER 4.750 2021 05		07/10/2014	CREDIT SUISSE FIRST BOSTON		1,905,000	2,000,000	19,528	4FE
76882A AA 8	RIVERS PITTSBURG (144A) 9.500 2019 06		09/16/2014	VARIOUS		5,139,783	4,764,000	75,712	4FE
771196 AS 1	ROCHE HOLDINGS INC (144A 6.000 2019 03	R	09/08/2014	U S BANCORP		1,191,713	1,022,000	1,703	1FE
771196 BE 1	ROCHE HOLDINGS INC (144A 3.350 2024 09	R	09/24/2014	VARIOUS		3,994,420	4,000,000	0	1FE
772739 AL 2	ROCK-TENN CO 4.900 2022 03		07/09/2014	RAYMOND JAMES & ASSOC		1,091,180	1,000,000	18,103	2FE
772739 AQ 1	ROCK-TENN CO 4.000 2023 03		07/03/2014	DA DAVIDSON		1,023,800	1,000,000	14,222	2FE
773903 AB 5	ROCKWELL INTERNATIONAL 6.700 2028 01		09/25/2014	PIERPONT SECURITIES		2,257,325	1,750,000	24,427	1FE
777779 AD 1	ROSETTA RESOURCES INC 5.625 2021 05		07/30/2014	CREDIT SUISSE FIRST BOSTON		1,010,000	1,000,000	14,531	4FE
778296 AA 1	ROSS STORES INC 3.375 2024 09		09/15/2014	BAS-MERRILL LYNCH		1,986,580	2,000,000	0	1FE
78573A AA 8	SABMILLER HOLDINGS INC (3.750 2022 01	R	07/09/2014	BAS-MERRILL LYNCH		1,036,020	1,000,000	18,646	2FE
79604Y AB 5	SAMSUNG ELECTRONICS AMER 1.750 2017 04	R	09/05/2014	STIFEL NICOLAUS & CO INC		302,937	300,000	2,188	1FE
842434 CM 2	SOUTHERN CALIFORNIA GAS 3.150 2024 09		09/11/2014	BAS-MERRILL LYNCH		3,994,210	4,000,000	525	1FE
843830 AF 7	SOUTHERN STAR CENTRAL (1 5.125 2022 07		07/22/2014	CANTOR FITZGERALD		506,250	500,000	2,776	3FE
85207U AA 3	SPRINT CORP (144A) 7.250 2021 09		08/22/2014	CITIGROUP GLOBAL MARKETS		1,075,000	1,000,000	32,625	4FE
855244 AD 1	STARBUCKS CORP 3.850 2023 10		08/22/2014	GOLDMAN SACHS & CO		1,058,590	1,000,000	15,614	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
860630 AD 4	STIFEL FINANCIAL CORP 4.250 2024 07		07/16/2014	VARIOUS		1,992,120	2,000,000	354	2FE
864486 AC 9	SUBURBAN PROPANE PARTNER 7.375 2020 03		08/04/2014	VARIOUS		4,223,421	4,007,000	112,939	3FE
871829 AU 1	SYSCO CORP 3.500 2024 10		09/25/2014	GOLDMAN SACHS & CO		1,999,720	2,000,000	0	1FE
882508 AY 0	TEXAS INSTRUMENTS INC 2.750 2021 03		07/22/2014	SOUTHWEST SECURITIES		506,715	500,000	5,080	1FE
886546 AA 8	TIFFANY & CO (144A) 3.800 2024 10		09/22/2014	BAS-MERRILL LYNCH		997,020	1,000,000	0	2FE
887389 AH 7	TIMKEN CO (144A) 3.875 2024 09		08/13/2014	MORGAN STANLEY		989,010	1,000,000	0	2FE
893647 AR 8	TRANSDIGM INC 5.500 2020 10		09/10/2014	VARIOUS		3,521,250	3,500,000	60,653	5FE
893647 AU 1	TRANSDIGM INC (144A) 6.000 2022 07		08/08/2014	BARCLAYS CAPITAL INC		1,026,375	1,020,000	11,730	5FE
89469A AB 0	TREEHOUSE FOODS 4.875 2022 03		08/07/2014	VARIOUS		3,075,000	3,000,000	51,865	3FE
896522 AH 2	TRINITY INDUSTRIES 4.550 2024 10		09/22/2014	BAS-MERRILL LYNCH		3,995,520	4,000,000	0	2FE

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)
90261X HE 5	UBS AG STAMFORD 2.375 2019 08	R	08/12/2014	MIZUHO INTERNATIONAL PLC		999,910	1,000,000	66	1FE
907818 DY 1	UNION PACIFIC CO 3.250 2025 01		08/07/2014	J P MORGAN CHASE SECURITIES INC		996,690	1,000,000	0	1FE
908906 AC 4	UNIONBANCAL 3.500 2022 06	R	07/30/2014	STERNE AGEE & LEACH INC		1,028,150	1,000,000	4,472	1FE
911312 AQ 9	UNITED PARCEL SERVICE 2.450 2022 10		07/29/2014	MESIROW FINANCIAL		976,020	1,000,000	8,167	1FE
91879Q AK 5	VAIL RESORTS INC 6.500 2019 05		08/05/2014	MITSUBISHI SECURITIES (USA) INC		2,186,141	2,091,000	36,622	3FE
94973V BJ 5	WELLPOINT INC 3.500 2024 08		08/12/2014	VARIOUS		1,986,970	2,000,000	292	2FE
94974B GA 2	WELLS FARGO 3.300 2024 09		09/02/2014	WELLS FARGO SECURITIES		1,994,600	2,000,000	0	1FE
960386 AH 3	WESTINGHOUSE AIR 4.375 2023 08		07/16/2014	J P MORGAN CHASE SECURITIES INC		1,687,369	1,605,000	30,428	2FE
962166 AT 1	WEYERHAEUSER CO 8.500 2025 01		07/28/2014	CITIGROUP GLOBAL MARKETS		818,700	600,000	2,267	2FE
962166 AV 6	WEYERHAEUSER CO 6.950 2017 08		07/08/2014	KEYBANC CAPITAL MARK		231,080	200,000	6,178	2FE
962166 BW 3	WEYERHAEUSER CO 4.625 2023 09		07/10/2014	MORGAN STANLEY		1,083,120	1,000,000	15,417	2FE
96332H CD 9	WHIRLPOOL CORP 4.850 2021 06		07/17/2014	MITSUBISHI SECURITIES (USA) INC		138,094	125,000	623	2FE
966244 AA 3	WHITEWAVE FOODS 5.375 2022 10		09/29/2014	VARIOUS		4,183,750	4,100,000	2,688	4FE
966387 AG 7	WHITING PETROLEUM CORP 5.000 2019 03		07/29/2014	VARIOUS		3,176,250	3,000,000	54,583	3FE
96926J AA 5	WILLIAM CARTER 5.250 2021 08		09/17/2014	BAS-MERRILL LYNCH		1,036,250	1,000,000	5,396	3FE
978097 AC 7	WOLVERINE WORLD 6.125 2020 10		07/29/2014	UBS AG		1,603,125	1,500,000	27,052	3FE
989207 AA 3	ZEBRA TECH CORP (144A) 7.250 2022 10		09/30/2014	MORGAN STANLEY		5,000,000	5,000,000	0	4FE
90131H AC 9	21ST CENTURY FOX 3.700 2024 09		09/12/2014	J P MORGAN CHASE SECURITIES INC		1,997,930	2,000,000	206	2FE
07813Z BE 3	BELL CANADA 3.500 2018 09	C	07/18/2014	RBC DOMINION SECURITES		1,046,510	1,000,000	12,945	2FE
07813Z BG 8	BELL CANADA 3.150 2021 09	C	09/24/2014	NATIONAL BANK OF CANADA FINANCIAL		498,010	500,000	0	2FE
12801Z CK 2	CAISSE CENTRALE DESJARDI 2.443 2019 07	C	07/14/2014	RBC CAPITAL MARKETS		2,000,000	2,000,000	0	1FE
148887 AA 0	CATAMARAN CORP 4.750 2021 03	A	08/04/2014	BAS-MERRILL LYNCH		992,500	1,000,000	19,132	3FE
29290Z AN 0	ENBRIDGE GAS DISTRIBUTIO 3.150 2024 08	C	08/19/2014	TD SECURITIES		998,670	1,000,000	0	1FE
34957Z AS 3	FORTISALBERTA 3.300 2024 09	C	09/10/2014	VARIOUS		750,363	750,000	0	1FE
71644E AB 8	PETRO CANADA 9.250 2021 10	A	07/28/2014	IMPERIAL CAPITAL		1,854,346	1,340,000	36,496	1FE
71644E AH 5	PETRO CANADA 6.050 2018 05	A	09/25/2014	NATIONAL BANK OF CANADA FINANCIAL		2,285,440	2,000,000	45,375	1FE
87971M AK 9	TELUS CORP 5.050 2019 12	C	08/07/2014	TD SECURITIES		2,503,896	2,237,000	21,356	2FE
87971M AT 0	TELUS CORP 3.600 2021 01	C	08/27/2014	RBC CAPITAL MARKETS		1,043,500	1,000,000	3,748	2FE
87971M AX 1	TELUS CORP 3.750 2025 01	C	09/10/2014	RBC DOMINION GLOBAL MARKETS		598,650	600,000	0	2FE
884903 BT 1	THOMSON REUTERS CORP 3.850 2024 09	A	09/22/2014	DEUTSCHE BANC		994,660	1,000,000	0	2FE
92660F AG 9	VIDEOTRON LTD (144A) 5.375 2024 06	A	08/28/2014	VARIOUS		5,115,000	5,000,000	53,451	3FE
918423 AK 0	VW CREDIT CANADA 2.500 2019 10	C	09/24/2014	TD SECURITIES		999,440	1,000,000	0	1FE
002799 AQ 7	ABBEY NATIONAL TREASURY 2.350 2019 09	F	09/03/2014	UBS AG		995,970	1,000,000	0	1FE
045054 AB 9	ASHTEAD CAPITAL (144A) 6.500 2022 07	F	08/04/2014	CITIGROUP GLOBAL MARKETS		263,750	250,000	993	3FE
111013 AK 4	BRITISH SKY BROADCASTING 3.125 2022 11	F	09/24/2014	SOCIETY GENERALE AMERICAS		977,450	1,000,000	10,677	2FE
111013 AL 2	BRITISH SKY BROADCASTING 3.750 2024 09	F	09/25/2014	VARIOUS		3,990,900	4,000,000	1,458	2FE
111013 AM 0	BRITISH SKY BROADCASTING 2.625 2019 09	F	09/09/2014	MORGAN STANLEY		998,510	1,000,000	0	2FE
24023K AA 6	DBS GROUP HOLDINGS LTD (2.246 2019 07	F	07/09/2014	CITIGROUP GLOBAL MARKETS		3,000,000	3,000,000	0	1FE
25243Y AU 3	DIAGEO CAPITAL PLC 2.625 2023 04	F	06/30/2014	CREDIT SUISSE FIRST BOSTON		0	0	4,667	1FE

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)
29358Q AC 3	ENSCO PLC 4.500 2024 10	F	09/24/2014	DEUTSCHE BANC		1,997,280	2,000,000	0	2FE
294829 AA 4	ERICSSON LM 4.125 2022 05	F	07/02/2014	BAS-MERRILL LYNCH		2,078,840	2,000,000	12,146	2FE
344419 AA 4	FEMSA 2.875 2023 05	F	09/22/2014	CITIGROUP GLOBAL MARKETS		1,883,380	2,000,000	15,653	2FE
453140 AB 1	IMPERIAL TOBACCO FINANCE 3.500 2023 02	F	07/17/2014	HSBC		197,174	200,000	3,131	2FE
449786 BD 3	ING BANK NV (144A) 2.500 2019 10	F	09/23/2014	CITIGROUP GLOBAL MARKETS		1,989,200	2,000,000	0	1FE
494386 AB 1	KIMBERLY-CLARK DE MEXICO 3.800 2024 04	F	07/11/2014	CITIGROUP GLOBAL MARKETS		1,025,260	1,000,000	10,344	1FE
53944V AB 5	LLOYDS BANK PLC 2.350 2019 09	F	09/02/2014	CITIGROUP GLOBAL MARKETS		1,999,440	2,000,000	0	1FE
50247V AA 7	LYB INTL FIN 4.000 2023 07	F	08/01/2014	CITIGROUP GLOBAL MARKETS		1,045,050	1,000,000	2,333	2FE
552081 AK 7	LYONDELLBASELL 5.750 2024 04	F	08/01/2014	U S BANCORP		351,921	300,000	5,319	2FE
75625Q AB 5	RECKITT BENCKISER TSY (1 3.625 2023 09	F	08/14/2014	J P MORGAN CHASE SECURITIES INC		1,180,661	1,141,000	17,004	1FE
780153 AU 6	ROYAL CARIBBEAN CRUISES 5.250 2022 11	E	07/15/2014	CREDIT SUISSE FIRST BOSTON		3,259,215	3,082,000	28,316	3FE
86803U AB 7	SUNTORY HOLDINGS LTD (14 2.550 2019 09	F	09/24/2014	MORGAN STANLEY		1,995,900	2,000,000	0	2FE
902133 AR 8	TYCO ELECTRONICS 3.450 2024 08	E	07/29/2014	VARIOUS		2,001,440	2,000,000	96	1FE
92676X AA 5	VIKING CRUISES LTD (144A 8.500 2022 10	F	07/17/2014	WELLS FARGO SECURITIES		1,095,000	1,000,000	22,903	4FE
12625K AD 7	COMM 2013-CR8 A4 3.334 2046 06		09/12/2014	CANTOR FITZGERALD		114,623	115,000	170	1FE
12592F AA 3	COMM 2014-2778 A 3.731 2049 08		08/08/2014	DEUTSCHE BANC		25,411,154	25,000,000	51,819	1FE
46642E AX 4	JPMBB 2014-C21 A4 3.492 2047 08		07/01/2014	J P MORGAN CHASE SECURITIES INC		10,099,970	10,000,000	20,374	1FE
61763Q AA 9	MSC 2014-CPT A 3.350 2029 07		08/01/2014	MORGAN STANLEY		10,287,762	10,000,000	18,053	1FE
921796 MZ 8	VMF 2003-A A4 6.210 2026 05		07/01/2014	PRIOR PERIOD ADJUSTMENT		369,248	369,248	0	1FE
3899999. Total Bonds - Industrial and Miscellaneous						435,794,904	423,447,248	3,136,262	XXX
8399997. Total Bonds - Part 3						876,358,282	838,779,083	3,811,885	XXX
8399999. Total Bonds						876,358,282	838,779,083	3,811,885	XXX
Common Stocks - Industrial and Miscellaneous									
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY		08/19/2014	VARIOUS	14,200.000	1,120,187	XXX	0	L
02917T 10 4	AMERICAN REALTY CAPITAL PROP		07/11/2014	UBS DMA	14,800.000	186,837	XXX	0	L
101121 10 1	BOSTON PROPERTIES INC		09/12/2014	GOLDMAN SACHS ALPHA VISION (005)1	600.000	69,547	XXX	0	L
105368 20 3	BRANDYWINE REALTY TRUST		07/28/2014	MERRILL LYNCH	16,200.000	252,720	XXX	0	L
124830 10 0	CBL & ASSOCIATES PROPERTIES INC		09/19/2014	VARIOUS	27,500.000	510,502	XXX	0	L
133131 10 2	CAMDEN PROPERTY TRUST		08/13/2014	VARIOUS	15,200.000	1,116,317	XXX	0	L
22025Y 40 7	CORRECTIONS CORP OF AMERICA		09/25/2014	VARIOUS	24,800.000	867,979	XXX	0	L
229663 10 9	CUBESMART		07/29/2014	VARIOUS	9,700.000	179,921	XXX	0	L
233153 10 5	DCT INDUSTRIAL TRUST		07/28/2014	VARIOUS	30,100.000	245,158	XXX	0	L
25960P 10 9	DOUGLAS EMMETT INC		09/19/2014	WELLS FARGO SECURITIES	1,900.000	50,590	XXX	0	L
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST		09/19/2014	MKM PARTNERS ALPHA VISION (161) 1	1,000.000	61,615	XXX	0	L
370023 10 3	GENERAL GROWTH PROPERTIES INC		09/16/2014	CITIGROUP ALGO	7,800.000	188,731	XXX	0	L
421946 10 4	HEALTHCARE REALTY TRUST INC		09/12/2014	GOLDMAN SACHS ALPHA VISION (005)1	2,300.000	55,534	XXX	0	L
42217K 10 6	HEALTH CARE REIT INC		09/12/2014	VARIOUS	4,300.000	274,767	XXX	0	L
42225P 10 5	HEALTHCARE TRUST OF AMERICA - CL A		08/08/2014	BARCLAYS CAPITAL ALGO (229)	6,900.000	82,085	XXX	0	L
431284 10 8	HIGHWOODS PROPERTIES INC		09/23/2014	GREEN STREET ADVISORS	3,800.000	151,004	XXX	0	L
44107P 10 4	HOST HOTELS & RESORTS INC		08/08/2014	WELLS FARGO SECURITIES	9,700.000	209,345	XXX	0	L

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)
59560V 10 9	MID-CON ENERGY PARTNERS LP		08/12/2014	DIST FROM PARTNERSHIP	5,222.000	118,122	XXX	0	L
74340W 10 3	PROLOGIS INC		09/12/2014	VARIOUS	8,000.000	329,823	XXX	0	L
751452 20 2	RAMCO-GERSHENSON PROPERTIES		08/01/2014	DEUTSCHE BANK ALGO	5,000.000	82,461	XXX	0	L
866674 10 4	SUN COMMUNITIES INC		07/28/2014	ROBERT BAIRD ALGO	540.000	28,615	XXX	0	L
9099999. Total Common Stocks - Industrial and Miscellaneous						6,181,861	XXX	0	XXX
9799997. Total Common Stocks - Part 3						6,181,861	XXX	0	XXX
9799999. Total Common Stocks						6,181,861	XXX	0	XXX
9899999. Total Preferred and Common Stocks						6,181,861	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						882,540,143	XXX	3,811,885	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
Bonds - U.S. Government																					
217194 AA 7	COP I LLC 3.613		09/05/2014	REDEEMED		59,291	59,291	59,291	59,291	0	0	0	0	0	59,291	0	0	0	1,607	12/05/2021	1
576863 BB 9	MATSON NAVIGATION CO 5.337		09/04/2014	REDEEMED		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	2,135	09/04/2028	1
576863 BC 7	MATSON NAVIGATION CO 5.273		07/29/2014	REDEEMED		36,000	36,000	36,000	36,000	0	0	0	0	0	36,000	0	0	0	1,898	07/29/2029	1
71646X AA 6	PETRODRILL FOUR LTD 4.240		07/15/2014	REDEEMED		208,325	208,325	208,325	208,325	0	0	0	0	0	208,325	0	0	0	8,833	01/15/2016	1FE
71375Q AB 6	PERFORADORA CENTRAL 5.240	E	08/01/2014	REDEEMED		2,430	2,430	2,430	2,430	0	0	0	0	0	2,430	0	0	0	8,323	12/15/2018	1
36202F 2L 9	GNMA II PASS #00005279 3.500		09/20/2014	PAID ON PRINCIPAL		782,144	782,144	814,529	813,440	0	(31,296)	0	(31,296)	0	782,144	0	0	0	18,180	01/20/2042	1
36202A DF 1	GNMA II PASS #102 8.000		07/20/2014	VARIOUS		6,332	5,523	5,684	5,629	0	(5)	0	(5)	0	5,624	0	707	707	292	08/20/2022	1
36202B EE 1	GNMA II PASS #1033 7.500		07/20/2014	VARIOUS		1,012	889	910	905	0	(2)	0	(2)	0	903	0	109	109	44	04/20/2023	1
36202B HZ 1	GNMA II PASS #1148 8.000		07/20/2014	VARIOUS		5,128	4,413	4,504	4,483	0	(2)	0	(2)	0	4,481	0	646	646	233	05/20/2023	1
36202B SS 5	GNMA II PASS #1429 7.500		07/20/2014	VARIOUS		4,211	3,674	3,697	3,712	0	(2)	0	(2)	0	3,710	0	501	501	182	10/20/2023	1
36202A FM 4	GNMA II PASS #172 8.000		07/20/2014	VARIOUS		849	733	755	746	0	(0)	0	(0)	0	745	0	104	104	39	09/20/2022	1
36202B 7C 3	GNMA II PASS #1791 7.500		07/20/2014	VARIOUS		4,509	3,966	4,042	4,017	0	(4)	0	(4)	0	4,013	0	497	497	196	03/20/2022	1
36202C CF 8	GNMA II PASS #1870 8.500		07/20/2014	VARIOUS		2,339	1,960	2,035	2,074	0	(5)	0	(5)	0	2,068	0	271	271	110	09/20/2024	1
36202C CV 3	GNMA II PASS #1884 8.000		07/20/2014	VARIOUS		58,242	49,713	50,909	50,807	0	(22)	0	(22)	0	50,785	0	7,457	7,457	2,627	10/20/2024	1
36202C D3 4	GNMA II PASS #1922 8.000		07/20/2014	VARIOUS		11,367	9,819	10,055	10,020	0	(16)	0	(16)	0	10,004	0	1,363	1,363	518	12/20/2024	1
36202C EL 3	GNMA II PASS #1939 8.500		07/20/2014	VARIOUS		142	119	122	123	0	(0)	0	(0)	0	123	0	19	19	7	01/20/2025	1
36202C E5 8	GNMA II PASS #1956 8.500		07/20/2014	VARIOUS		904	758	779	790	0	(2)	0	(2)	0	788	0	116	116	43	02/20/2025	1
36202C GM 9	GNMA II PASS #2004 7.500		07/20/2014	VARIOUS		10,537	9,071	9,128	9,162	0	(6)	0	(6)	0	9,156	0	1,381	1,381	449	05/20/2025	1
36202C GN 7	GNMA II PASS #2005 8.000		07/20/2014	VARIOUS		52,921	45,087	45,986	46,175	0	(12)	0	(12)	0	46,163	0	6,758	6,758	2,382	05/20/2025	1
36202C GP 2	GNMA II PASS #2006 8.500		07/20/2014	VARIOUS		2,093	1,749	1,790	1,814	0	(3)	0	(3)	0	1,811	0	282	282	98	05/20/2025	1
36202C G3 1	GNMA II PASS #2018 7.500		07/20/2014	VARIOUS		33,724	29,183	29,365	29,474	0	(23)	0	(23)	0	29,452	0	4,272	4,272	1,446	06/20/2025	1
36202C G4 9	GNMA II PASS #2019 8.000		07/20/2014	VARIOUS		43,501	36,912	37,782	37,701	0	(11)	0	(11)	0	37,691	0	5,810	5,810	1,951	06/20/2025	1
36202C HK 2	GNMA II PASS #2034 7.500		07/20/2014	VARIOUS		39,180	33,723	34,423	34,333	0	(39)	0	(39)	0	34,294	0	4,887	4,887	1,671	07/20/2025	1
36202C HM 8	GNMA II PASS #2036 8.000		09/20/2014	PAID ON PRINCIPAL		377	377	383	382	0	(6)	0	(6)	0	377	0	0	0	21	07/20/2025	1
36202C HP 1	GNMA II PASS #2038 8.500		07/20/2014	VARIOUS		357	300	311	315	0	(1)	0	(1)	0	314	0	43	43	17	07/20/2025	1
36202C JC 8	GNMA II PASS #2059 8.000		07/20/2014	VARIOUS		16,819	14,213	14,506	14,477	0	(2)	0	(2)	0	14,475	0	2,344	2,344	751	08/20/2025	1
36202C JE 4	GNMA II PASS #2061 8.500		07/20/2014	VARIOUS		49	41	42	43	0	(0)	0	(0)	0	43	0	6	6	2	08/20/2025	1
36202C JZ 7	GNMA II PASS #2080 7.500		07/20/2014	VARIOUS		3,017	2,596	2,646	2,636	0	(3)	0	(3)	0	2,633	0	384	384	129	09/20/2025	1
36202C J3 8	GNMA II PASS #2082 8.000		07/20/2014	VARIOUS		21,008	17,762	18,128	18,071	0	(3)	0	(3)	0	18,068	0	2,941	2,941	939	09/20/2025	1
36202C KL 6	GNMA II PASS #2099 7.500		07/20/2014	VARIOUS		22,279	19,148	19,501	19,433	0	(19)	0	(19)	0	19,414	0	2,865	2,865	949	10/20/2025	1
36202C KP 7	GNMA II PASS #2102 8.000		07/20/2014	VARIOUS		38,921	33,055	33,810	33,681	0	(3)	0	(3)	0	33,678	0	5,243	5,243	1,746	09/20/2025	1
36202C K7 7	GNMA II PASS #2118 7.500		09/20/2014	PAID ON PRINCIPAL		6,797	6,797	6,912	6,888	0	(91)	0	(91)	0	6,797	0	0	0	351	11/20/2025	1
36202C LC 5	GNMA II PASS #2123 8.500		07/20/2014	VARIOUS		1,107	914	949	960	0	(1)	0	(1)	0	960	0	147	147	51	11/20/2025	1
36202C LX 9	GNMA II PASS #2142 8.500		07/20/2014	VARIOUS		74,611	61,908	64,226	64,714	0	(127)	0	(127)	0	64,587	0	10,025	10,025	3,477	12/20/2025	1
36202C MF 7	GNMA II PASS #2158 8.500		07/20/2014	VARIOUS		4,993	4,248	4,408	4,448	0	(37)	0	(37)	0	4,410	0	583	583	234	01/20/2026	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	Foreign	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)
36202C ND 1	GNMA II PASS #2188 8.500		07/20/2014	VARIOUS		237	206	211	213	0	(1)	0	(1)	0	213	0	25	25	12	03/20/2026	1
36202C NX 7	GNMA II PASS #2206 8.500		07/20/2014	VARIOUS		1,280	1,061	1,091	1,110	0	(2)	0	(2)	0	1,108	0	172	172	60	04/20/2026	1
36202C PS 6	GNMA II PASS #2233 7.500		09/20/2014	PAID ON PRINCIPAL		5,842	5,842	5,750	5,755	0	87	0	87	0	5,842	0	0	0	307	06/20/2026	1
36202C QY 2	GNMA II PASS #2271 8.500		09/20/2014	PAID ON PRINCIPAL		1,439	1,439	1,474	1,491	0	(52)	0	(52)	0	1,439	0	0	0	82	08/20/2026	1
36202C RF 2	GNMA II PASS #2286 8.500		09/20/2014	PAID ON PRINCIPAL		2,411	2,411	2,452	2,478	0	(67)	0	(67)	0	2,411	0	0	0	136	09/20/2026	1
36202D GS 4	GNMA II PASS #2909 8.000		07/20/2014	VARIOUS		5,805	4,835	4,786	4,755	0	4	0	4	0	4,759	0	1,046	1,046	255	04/20/2030	1
36202D G6 2	GNMA II PASS #2921 7.500		07/20/2014	VARIOUS		110,797	94,016	95,177	97,596	0	(333)	0	(333)	0	97,263	0	13,534	13,534	4,638	05/20/2030	1
36202D HK 0	GNMA II PASS #2934 7.500		09/20/2014	PAID ON PRINCIPAL		3,262	3,262	3,206	3,169	0	94	0	94	0	3,262	0	0	0	150	06/20/2030	1
36202D SP 7	GNMA II PASS #3226 5.500		09/20/2014	PAID ON PRINCIPAL		24,634	24,634	23,602	23,611	0	1,023	0	1,023	0	24,634	0	0	0	806	04/20/2032	1
36202D TD 3	GNMA II PASS #3248 5.500		09/20/2014	PAID ON PRINCIPAL		17,268	17,268	16,472	16,596	0	671	0	671	0	17,268	0	0	0	634	06/20/2032	1
36202D UU 3	GNMA II PASS #3295 5.500		09/20/2014	PAID ON PRINCIPAL		8,266	8,266	8,250	8,249	0	17	0	17	0	8,266	0	0	0	301	10/20/2032	1
36202D U7 4	GNMA II PASS #3306 5.500		09/20/2014	PAID ON PRINCIPAL		113,053	113,053	112,841	112,822	0	231	0	231	0	113,053	0	0	0	4,175	11/20/2032	1
36202D VM 0	GNMA II PASS #3320 5.500		09/20/2014	PAID ON PRINCIPAL		121,930	121,930	122,711	122,714	0	(783)	0	(783)	0	121,930	0	0	0	4,447	12/20/2032	1
36202D YY 1	GNMA II PASS #3427 4.500		09/20/2014	PAID ON PRINCIPAL		517,229	517,229	483,505	492,734	0	24,496	0	24,496	0	517,229	0	0	0	15,549	08/20/2033	1
36202D 2B 6	GNMA II PASS #3470 4.500		09/20/2014	PAID ON PRINCIPAL		65,089	65,089	60,268	61,314	0	3,775	0	3,775	0	65,089	0	0	0	2,094	11/20/2033	1
36202D 4N 8	GNMA II PASS #3529 5.000		09/20/2014	PAID ON PRINCIPAL		252,432	252,432	241,270	243,717	0	8,715	0	8,715	0	252,432	0	0	0	8,494	03/20/2034	1
36202D 5P 2	GNMA II PASS #3554 4.500		09/20/2014	PAID ON PRINCIPAL		107,231	107,231	99,289	101,649	0	5,582	0	5,582	0	107,231	0	0	0	3,273	05/20/2034	1
36202E F2 0	GNMA II PASS #3785 5.000		09/20/2014	PAID ON PRINCIPAL		806,276	806,276	785,615	791,112	0	15,163	0	15,163	0	806,276	0	0	0	26,544	11/20/2035	1
36204V SC 4	GNMA II PASS #381315 8.000		07/20/2014	VARIOUS		28,678	24,526	25,086	24,998	0	(8)	0	(8)	0	24,990	0	3,688	3,688	1,296	05/20/2025	1
36205M Z3 5	GNMA II PASS #395062 8.000		07/20/2014	VARIOUS		16,736	14,221	14,564	14,429	0	(2)	0	(2)	0	14,427	0	2,309	2,309	752	09/20/2024	1
36202A N3 7	GNMA II PASS #410 8.000		07/20/2014	VARIOUS		6,892	6,048	6,206	6,145	0	(12)	0	(12)	0	6,134	0	759	759	316	10/20/2022	1
36206G WC 0	GNMA II PASS #411143 7.500		07/20/2014	VARIOUS		22,423	19,147	18,848	18,896	0	14	0	14	0	18,910	0	3,513	3,513	949	06/20/2026	1
36206P FC 9	GNMA II PASS #416963 8.000		07/20/2014	VARIOUS		12,679	10,676	10,920	10,879	0	(1)	0	(1)	0	10,878	0	1,801	1,801	564	08/20/2025	1
36202E XT 1	GNMA II PASS #4290 5.500		09/20/2014	PAID ON PRINCIPAL		296,533	296,533	295,297	295,190	0	1,343	0	1,343	0	296,533	0	0	0	10,825	11/20/2038	1
36202A WU 7	GNMA II PASS #659 8.500		07/20/2014	VARIOUS		3,068	2,934	2,843	2,906	0	5	0	5	0	2,911	0	157	157	164	11/20/2016	1
36202A AH 0	GNMA II PASS #8 8.000		07/20/2014	VARIOUS		1,516	1,320	1,359	1,343	0	0	0	0	0	1,344	0	172	172	70	07/20/2022	1
36176S SV 3	GNMA PASS TH #0074832 3.500		09/15/2014	PAID ON PRINCIPAL		18,663	18,663	19,506	19,588	0	(925)	0	(925)	0	18,663	0	0	0	435	04/15/2042	1
36176J GJ 3	GNMA PASS TH #00767301 3.500		09/15/2014	PAID ON PRINCIPAL		19,258	19,258	20,128	20,148	0	(890)	0	(890)	0	19,258	0	0	0	452	04/15/2042	1
36176X FR 5	GNMA PASS TH #00778976 3.500		09/15/2014	PAID ON PRINCIPAL		572,282	572,282	600,807	610,995	0	(38,713)	0	(38,713)	0	572,282	0	0	0	13,337	03/15/2042	1
36204R FG 8	GNMA PASS TH #377367 8.500		07/18/2014	VARIOUS		862	784	810	803	0	(4)	0	(4)	0	799	0	63	63	44	11/15/2026	1
36204S RN 8	GNMA PASS TH #378593 8.500		07/18/2014	VARIOUS		20,771	18,141	18,756	18,675	0	(36)	0	(36)	0	18,639	0	2,132	2,132	1,018	07/15/2025	1
36205R 4U 8	GNMA PASS TH #398735 8.500		07/18/2014	VARIOUS		2,013	1,673	1,716	1,712	0	(2)	0	(2)	0	1,710	0	303	303	94	06/15/2026	1
36205R 6S 1	GNMA PASS TH #398781 8.500		07/18/2014	VARIOUS		511	424	438	439	0	0	0	0	0	439	0	72	72	24	07/15/2026	1
36205T ZB 2	GNMA PASS TH #400438 8.500		07/18/2014	VARIOUS		5,618	4,694	4,854	4,834	0	1	0	1	0	4,835	0	783	783	263	05/15/2026	1
36205X FM 1	GNMA PASS TH #403472 8.500		07/18/2014	VARIOUS		5,274	4,415	4,534	4,575	0	(0)	0	(0)	0	4,574	0	700	700	248	09/15/2026	1
36206A QM 8	GNMA PASS TH #405560 8.500		07/18/2014	VARIOUS		2,204	1,844	1,897	1,906	0	1	0	1	0	1,907	0	297	297	104	01/15/2026	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	Foreign	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)
36206A R3 9	GNMA PASS TH #405606 8.500		07/18/2014	VARIOUS		1,184	1,005	1,039	1,034	0	(3)	0	(3)	0	1,031	0	153	153	56	04/15/2026	1
36206J K8 6	GNMA PASS TH #412619 8.500		07/18/2014	VARIOUS		4,575	3,814	3,917	3,919	0	(3)	0	(3)	0	3,917	0	658	658	214	06/15/2026	1
36206J MC 5	GNMA PASS TH #412655 8.500		07/18/2014	VARIOUS		6,356	5,228	5,404	5,434	0	6	0	6	0	5,439	0	917	917	294	08/15/2026	1
36206N LS 2	GNMA PASS TH #416237 8.500		07/18/2014	VARIOUS		215	185	190	189	0	(0)	0	(0)	0	188	0	26	26	10	05/15/2026	1
36206P VV 9	GNMA PASS TH #417428 8.500		07/18/2014	VARIOUS		454	377	387	391	0	0	0	0	0	391	0	63	63	21	05/15/2026	1
36206U KZ 1	GNMA PASS TH #421612 8.500		07/18/2014	VARIOUS		8,152	6,705	6,897	6,911	0	2	0	2	0	6,912	0	1,239	1,239	377	06/15/2026	1
36206W TY 1	GNMA PASS TH #423667 8.500		07/18/2014	VARIOUS		3,238	2,741	2,830	2,814	0	(3)	0	(3)	0	2,811	0	427	427	154	11/15/2026	1
36206W ZE 8	GNMA PASS TH #423841 8.500		07/18/2014	VARIOUS		2,054	1,695	1,752	1,757	0	3	0	3	0	1,760	0	294	294	95	07/15/2026	1
36206W 3S 2	GNMA PASS TH #423909 8.500		07/18/2014	VARIOUS		524	435	447	449	0	0	0	0	0	449	0	75	75	24	07/15/2026	1
36206W 5X 9	GNMA PASS TH #423962 8.500		07/18/2014	VARIOUS		1,522	1,251	1,287	1,296	0	1	0	1	0	1,297	0	225	225	70	08/15/2026	1
36206Y CH 2	GNMA PASS TH #424972 4.000		09/15/2014	PAID ON PRINCIPAL		187,920	187,920	183,398	186,000	0	1,920	0	1,920	0	187,920	0	0	0	5,181	10/15/2018	1
36207A 2S 0	GNMA PASS TH #426585 8.500		07/18/2014	VARIOUS		2,647	2,192	2,255	2,279	0	5	0	5	0	2,283	0	363	363	123	06/15/2026	1
36207B K4 1	GNMA PASS TH #427015 8.500		07/18/2014	VARIOUS		253	223	229	228	0	(1)	0	(1)	0	227	0	26	26	13	06/15/2026	1
36207B M5 6	GNMA PASS TH #427080 8.500		07/18/2014	VARIOUS		8,623	7,086	7,289	7,295	0	1	0	1	0	7,296	0	1,327	1,327	398	09/15/2026	1
36207B QQ 6	GNMA PASS TH #427163 8.500		07/18/2014	VARIOUS		282	233	241	245	0	0	0	0	0	245	0	37	37	13	07/15/2026	1
36207C ZX 9	GNMA PASS TH #428358 8.500		07/18/2014	VARIOUS		5,800	4,780	4,918	4,945	0	2	0	2	0	4,947	0	852	852	269	06/15/2026	1
36207C Z4 3	GNMA PASS TH #428363 8.500		07/18/2014	VARIOUS		41,787	34,570	35,731	35,700	0	5	0	5	0	35,705	0	6,082	6,082	1,942	08/15/2026	1
36207E 3V 4	GNMA PASS TH #430212 7.000		07/18/2014	VARIOUS		21,367	18,979	19,817	20,566	0	4,881	0	4,881	0	25,447	0	(4,080)	(4,080)	877	09/15/2027	1
36207G EH 8	GNMA PASS TH #431336 8.500		07/18/2014	VARIOUS		4,014	3,300	3,386	3,327	0	(5)	0	(5)	0	3,322	0	692	692	185	09/15/2026	1
36207G Y2 9	GNMA PASS TH #431929 7.750		07/18/2014	VARIOUS		30,280	26,078	26,461	26,951	0	(43)	0	(43)	0	26,907	0	3,373	3,373	1,335	06/15/2026	1
36207G ZG 7	GNMA PASS TH #431943 8.500		07/18/2014	VARIOUS		1,746	1,438	1,477	1,480	0	0	0	0	0	1,480	0	266	266	81	07/15/2026	1
36207H WD 5	GNMA PASS TH #432744 8.500		07/18/2014	VARIOUS		6,604	5,429	5,612	5,642	0	6	0	6	0	5,648	0	956	956	305	07/15/2026	1
36207H WV 5	GNMA PASS TH #432760 8.500		07/18/2014	VARIOUS		2,786	2,292	2,351	2,319	0	(3)	0	(3)	0	2,315	0	471	471	129	07/15/2026	1
36207H YL 5	GNMA PASS TH #432815 8.500		09/15/2014	PAID ON PRINCIPAL		683	683	707	708	0	(25)	0	(25)	0	683	0	0	0	39	11/15/2026	1
36207H 5Q 6	GNMA PASS TH #432955 8.500		07/18/2014	VARIOUS		4,896	4,074	4,180	4,255	0	4	0	4	0	4,259	0	637	637	229	09/15/2026	1
36207J EJ 8	GNMA PASS TH #433137 8.500		07/18/2014	VARIOUS		195	160	166	166	0	0	0	0	0	166	0	29	29	9	07/15/2026	1
36207L SD 1	GNMA PASS TH #435316 8.500		07/18/2014	VARIOUS		25,256	20,829	21,389	21,328	0	(10)	0	(10)	0	21,319	0	3,938	3,938	1,170	08/15/2026	1
36207L SG 4	GNMA PASS TH #435319 8.500		07/18/2014	VARIOUS		14,038	12,475	12,894	12,663	0	(27)	0	(27)	0	12,636	0	1,401	1,401	700	08/15/2026	1
36207L 5L 8	GNMA PASS TH #435651 8.500		07/18/2014	VARIOUS		5,408	4,451	4,602	4,593	0	1	0	1	0	4,594	0	814	814	250	08/15/2026	1
36207N BU 7	GNMA PASS TH #436651 8.500		07/18/2014	VARIOUS		6,829	5,614	5,775	5,749	0	(2)	0	(2)	0	5,747	0	1,082	1,082	315	08/15/2026	1
36207N D6 8	GNMA PASS TH #436725 8.500		07/18/2014	VARIOUS		8,544	7,058	7,278	7,304	0	3	0	3	0	7,308	0	1,237	1,237	396	11/15/2026	1
36207N X6 6	GNMA PASS TH #437301 8.500		07/18/2014	VARIOUS		846	696	720	719	0	0	0	0	0	719	0	127	127	39	07/15/2026	1
36207P AV 1	GNMA PASS TH #437520 8.500		07/18/2014	VARIOUS		3,938	3,237	3,347	3,378	0	5	0	5	0	3,383	0	555	555	182	08/15/2026	1
36207P BE 8	GNMA PASS TH #437537 8.500		07/18/2014	VARIOUS		790	683	701	697	0	(0)	0	(0)	0	697	0	94	94	38	08/15/2026	1
36207P BJ 7	GNMA PASS TH #437541 8.500		07/18/2014	VARIOUS		950	798	825	826	0	(0)	0	(0)	0	825	0	124	124	45	08/15/2026	1
36207P BL 2	GNMA PASS TH #437543 8.500		07/18/2014	VARIOUS		3,403	2,808	2,896	2,920	0	3	0	3	0	2,923	0	481	481	158	08/15/2026	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	Foreign	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)
36207P YS 2	GNMA PASS TH #438221 8.500		07/18/2014	VARIOUS		3,005	2,493	2,560	2,554	0	(1)	0	(1)	0	2,553	0	452	452	140	07/15/2026	1
36207Q T2 3	GNMA PASS TH #438969 8.500		07/18/2014	VARIOUS		4,619	3,798	3,900	3,913	0	1	0	1	0	3,914	0	706	706	213	09/15/2026	1
36207Q Y7 6	GNMA PASS TH #439134 8.500		07/18/2014	VARIOUS		20,704	17,004	17,542	17,517	0	5	0	5	0	17,522	0	3,182	3,182	955	11/15/2026	1
36207Q Y9 2	GNMA PASS TH #439136 8.500		07/18/2014	VARIOUS		47,599	40,437	41,700	41,970	0	(50)	0	(50)	0	41,920	0	5,679	5,679	2,270	11/15/2026	1
36207S JB 0	GNMA PASS TH #440458 8.500		07/18/2014	VARIOUS		1,497	1,250	1,290	1,286	0	(1)	0	(1)	0	1,286	0	211	211	70	11/15/2026	1
36207T W5 6	GNMA PASS TH #441768 8.500		07/18/2014	VARIOUS		10,588	8,750	9,050	9,122	0	10	0	10	0	9,132	0	1,456	1,456	491	11/15/2026	1
36207U ED 6	GNMA PASS TH #442132 8.500		07/18/2014	VARIOUS		4,781	3,950	4,077	4,111	0	4	0	4	0	4,115	0	667	667	222	11/15/2026	1
36207U EJ 3	GNMA PASS TH #442137 8.500		07/18/2014	VARIOUS		30,749	25,553	26,352	26,505	0	10	0	10	0	26,515	0	4,235	4,235	1,434	11/15/2026	1
36208F JZ 4	GNMA PASS TH #449480 7.500		09/15/2014	PAID ON PRINCIPAL		4,747	4,747	4,868	4,875	0	(129)	0	(129)	0	4,747	0	0	0	237	10/15/2027	1
36209G RV 1	GNMA PASS TH #471300 6.000		09/15/2014	PAID ON PRINCIPAL		42,777	42,777	41,788	41,905	0	872	0	872	0	42,777	0	0	0	1,710	01/15/2032	1
36209Y TV 0	GNMA PASS TH #485764 6.000		09/15/2014	PAID ON PRINCIPAL		10,984	10,984	10,950	10,948	0	36	0	36	0	10,984	0	0	0	441	09/15/2031	1
36210N RP 6	GNMA PASS TH #497394 6.000		09/15/2014	PAID ON PRINCIPAL		2,430	2,430	2,379	2,372	0	58	0	58	0	2,430	0	0	0	97	01/15/2029	1
36212N AM 9	GNMA PASS TH #538312 6.000		09/15/2014	PAID ON PRINCIPAL		37,558	37,558	37,090	37,042	0	516	0	516	0	37,558	0	0	0	1,503	02/15/2032	1
36213A CE 2	GNMA PASS TH #548269 6.000		09/15/2014	PAID ON PRINCIPAL		30,666	30,666	30,359	30,356	0	310	0	310	0	30,666	0	0	0	1,227	02/15/2032	1
36213C U4 0	GNMA PASS TH #550603 5.000		09/15/2014	PAID ON PRINCIPAL		45,829	45,829	45,299	45,375	0	454	0	454	0	45,829	0	0	0	1,527	08/15/2035	1
36213C YY 0	GNMA PASS TH #550727 5.000		09/15/2014	PAID ON PRINCIPAL		298,967	298,967	294,234	295,441	0	3,525	0	3,525	0	298,967	0	0	0	9,908	11/15/2035	1
36213D Z4 3	GNMA PASS TH #551663 6.000		09/15/2014	PAID ON PRINCIPAL		47,973	47,973	47,824	47,815	0	158	0	158	0	47,973	0	0	0	2,134	09/15/2031	1
36213E B9 6	GNMA PASS TH #551864 6.000		09/15/2014	PAID ON PRINCIPAL		2,714	2,714	2,665	2,662	0	52	0	52	0	2,714	0	0	0	109	11/15/2031	1
36213E PU 4	GNMA PASS TH #552235 6.000		09/15/2014	PAID ON PRINCIPAL		2,397	2,397	2,340	2,336	0	61	0	61	0	2,397	0	0	0	96	12/15/2031	1
36213E PY 6	GNMA PASS TH #552239 6.000		09/15/2014	PAID ON PRINCIPAL		2,877	2,877	2,818	2,813	0	64	0	64	0	2,877	0	0	0	115	12/15/2031	1
36213E UH 7	GNMA PASS TH #552384 6.000		09/15/2014	PAID ON PRINCIPAL		1,238	1,238	1,200	1,189	0	49	0	49	0	1,238	0	0	0	49	02/15/2032	1
36213E UL 8	GNMA PASS TH #552387 6.500		09/15/2014	PAID ON PRINCIPAL		5,633	5,633	5,954	5,971	0	(339)	0	(339)	0	5,633	0	0	0	243	02/15/2032	1
36213E YG 5	GNMA PASS TH #552511 6.500		09/15/2014	PAID ON PRINCIPAL		24,867	24,867	26,286	26,476	0	(1,608)	0	(1,608)	0	24,867	0	0	0	1,188	04/15/2032	1
36213F HD 8	GNMA PASS TH #552928 5.000		09/15/2014	PAID ON PRINCIPAL		15,765	15,765	16,036	15,829	0	(65)	0	(65)	0	15,765	0	0	0	526	12/15/2017	1
36213F HE 6	GNMA PASS TH #552929 5.000		09/15/2014	PAID ON PRINCIPAL		56,284	56,284	57,084	56,493	0	(209)	0	(209)	0	56,284	0	0	0	1,828	12/15/2017	1
36213F QS 5	GNMA PASS TH #553165 6.000		09/15/2014	PAID ON PRINCIPAL		14,207	14,207	14,922	14,775	0	(568)	0	(568)	0	14,207	0	0	0	569	04/15/2033	1
36213F WW 9	GNMA PASS TH #553361 5.500		09/15/2014	PAID ON PRINCIPAL		84,064	84,064	83,421	83,569	0	495	0	495	0	84,064	0	0	0	2,969	07/15/2033	1
36213G U5 8	GNMA PASS TH #554204 6.000		09/15/2014	PAID ON PRINCIPAL		910	910	893	891	0	19	0	19	0	910	0	0	0	36	12/15/2031	1
36213R 5P 8	GNMA PASS TH #562554 6.000		09/15/2014	PAID ON PRINCIPAL		106,736	106,736	105,675	105,522	0	1,214	0	1,214	0	106,736	0	0	0	4,338	01/15/2032	1
36213T EC 3	GNMA PASS TH #563631 5.000		09/15/2014	PAID ON PRINCIPAL		42,764	42,764	43,286	42,839	0	(74)	0	(74)	0	42,764	0	0	0	1,530	09/15/2017	1
36213U YC 8	GNMA PASS TH #565107 6.000		09/15/2014	PAID ON PRINCIPAL		7,896	7,896	8,049	8,012	0	(117)	0	(117)	0	7,896	0	0	0	316	10/15/2032	1
36213X 2H 6	GNMA PASS TH #567876 6.000		09/15/2014	PAID ON PRINCIPAL		53,738	53,738	54,490	54,537	0	(799)	0	(799)	0	53,738	0	0	0	1,895	10/15/2032	1
36213X 4T 8	GNMA PASS TH #567934 5.000		09/15/2014	PAID ON PRINCIPAL		7,426	7,426	7,531	7,462	0	(36)	0	(36)	0	7,426	0	0	0	248	12/15/2017	1
36200Q LQ 5	GNMA PASS TH #569235 6.000		09/15/2014	PAID ON PRINCIPAL		19,699	19,699	20,080	20,251	0	(552)	0	(552)	0	19,699	0	0	0	712	03/15/2032	1
36200Q WM 2	GNMA PASS TH #569552 6.000		09/15/2014	PAID ON PRINCIPAL		28,025	28,025	27,994	27,994	0	30	0	30	0	28,025	0	0	0	1,085	01/15/2032	1
36200Q W6 7	GNMA PASS TH #569569 6.000		09/15/2014	PAID ON PRINCIPAL		29,923	29,923	29,100	29,064	0	859	0	859	0	29,923	0	0	0	1,220	01/15/2032	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	Foreign	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)
36200R WR 9	GNMA PASS TH #570456 6.000		09/15/2014	PAID ON PRINCIPAL		5,169	5,169	5,188	5,188	0	(19)	0	(19)	0	5,169	0	0	0	208	11/15/2031	1
36200S AG 5	GNMA PASS TH #570707 6.000		09/15/2014	PAID ON PRINCIPAL		2,438	2,438	2,402	2,404	0	33	0	33	0	2,438	0	0	0	98	12/15/2031	1
36200S A2 6	GNMA PASS TH #570725 6.000		09/15/2014	PAID ON PRINCIPAL		1,416	1,416	1,401	1,398	0	18	0	18	0	1,416	0	0	0	57	01/15/2032	1
36200S A6 7	GNMA PASS TH #570729 6.000		09/15/2014	PAID ON PRINCIPAL		4,362	4,362	4,315	4,320	0	42	0	42	0	4,362	0	0	0	175	01/15/2032	1
36200S BH 2	GNMA PASS TH #570740 6.000		09/15/2014	PAID ON PRINCIPAL		3,843	3,843	3,772	3,777	0	66	0	66	0	3,843	0	0	0	154	01/15/2032	1
36200S WM 8	GNMA PASS TH #571352 6.000		09/15/2014	PAID ON PRINCIPAL		808	808	789	787	0	20	0	20	0	808	0	0	0	32	12/15/2031	1
36200V 2C 6	GNMA PASS TH #574171 6.000		07/18/2014	VARIOUS		46,922	43,064	42,496	42,558	0	(15)	0	(15)	0	42,543	0	4,379	4,379	1,706	01/15/2032	1
36200W BU 4	GNMA PASS TH #574351 6.000		09/15/2014	PAID ON PRINCIPAL		63,115	63,115	62,296	62,283	0	832	0	832	0	63,115	0	0	0	2,639	01/15/2032	1
36200W T6 8	GNMA PASS TH #574873 6.000		09/15/2014	PAID ON PRINCIPAL		25,820	25,820	25,461	25,453	0	367	0	367	0	25,820	0	0	0	925	12/15/2031	1
36200X E6 2	GNMA PASS TH #575357 6.000		09/15/2014	PAID ON PRINCIPAL		53,676	53,676	53,407	53,375	0	301	0	301	0	53,676	0	0	0	1,943	12/15/2031	1
36200X JQ 3	GNMA PASS TH #575471 6.000		09/15/2014	PAID ON PRINCIPAL		1,064	1,064	1,031	1,021	0	43	0	43	0	1,064	0	0	0	43	01/15/2032	1
36200X XP 9	GNMA PASS TH #575886 6.000		09/15/2014	PAID ON PRINCIPAL		5,334	5,334	5,255	5,253	0	80	0	80	0	5,334	0	0	0	213	12/15/2031	1
36200X YB 9	GNMA PASS TH #575906 6.000		09/15/2014	PAID ON PRINCIPAL		1,816	1,816	1,792	1,788	0	28	0	28	0	1,816	0	0	0	73	01/15/2032	1
36201A NV 6	GNMA PASS TH #577404 6.000		09/15/2014	PAID ON PRINCIPAL		130,349	130,349	128,611	128,615	0	1,733	0	1,733	0	130,349	0	0	0	5,348	12/15/2031	1
36201A PS 1	GNMA PASS TH #577433 6.000		09/15/2014	PAID ON PRINCIPAL		8,951	8,951	8,916	8,914	0	36	0	36	0	8,951	0	0	0	361	02/15/2032	1
36201A SW 9	GNMA PASS TH #577533 6.000		09/15/2014	PAID ON PRINCIPAL		4,063	4,063	4,009	3,995	0	68	0	68	0	4,063	0	0	0	163	01/15/2032	1
36201A XN 3	GNMA PASS TH #577685 6.000		09/15/2014	PAID ON PRINCIPAL		25,645	25,645	26,142	26,328	0	(683)	0	(683)	0	25,645	0	0	0	964	10/15/2032	1
36201A 3T 3	GNMA PASS TH #577810 6.000		09/15/2014	PAID ON PRINCIPAL		3,738	3,738	3,669	3,667	0	71	0	71	0	3,738	0	0	0	150	01/15/2032	1
36201B RQ 1	GNMA PASS TH #578395 6.000		09/15/2014	PAID ON PRINCIPAL		2,712	2,712	2,750	2,768	0	(56)	0	(56)	0	2,712	0	0	0	109	10/15/2032	1
36201B RT 5	GNMA PASS TH #578398 6.000		09/15/2014	PAID ON PRINCIPAL		2,754	2,754	2,807	2,830	0	(76)	0	(76)	0	2,754	0	0	0	110	10/15/2032	1
36201C JW 5	GNMA PASS TH #579077 6.000		09/15/2014	PAID ON PRINCIPAL		7,499	7,499	7,389	7,381	0	118	0	118	0	7,499	0	0	0	319	12/15/2031	1
36201C KF 0	GNMA PASS TH #579094 6.000		09/15/2014	PAID ON PRINCIPAL		2,860	2,860	2,818	2,814	0	47	0	47	0	2,860	0	0	0	115	12/15/2031	1
36201C LA 0	GNMA PASS TH #579121 6.000		09/15/2014	PAID ON PRINCIPAL		11,946	11,946	11,779	11,776	0	170	0	170	0	11,946	0	0	0	478	01/15/2032	1
36201C LZ 5	GNMA PASS TH #579144 6.000		09/15/2014	PAID ON PRINCIPAL		1,801	1,801	1,750	1,740	0	61	0	61	0	1,801	0	0	0	73	01/15/2032	1
36201C YP 3	GNMA PASS TH #579518 6.000		09/15/2014	PAID ON PRINCIPAL		50,787	50,787	49,255	49,140	0	1,647	0	1,647	0	50,787	0	0	0	2,032	02/15/2032	1
36201D QS 4	GNMA PASS TH #580165 5.000		07/18/2014	VARIOUS		10,506	10,107	10,281	10,158	0	(20)	0	(20)	0	10,138	0	367	367	333	12/15/2017	1
36201D SR 4	GNMA PASS TH #580228 4.500		09/15/2014	PAID ON PRINCIPAL		15,326	15,326	15,020	15,196	0	131	0	131	0	15,326	0	0	0	429	05/15/2018	1
36201E M7 2	GNMA PASS TH #580982 6.000		09/15/2014	PAID ON PRINCIPAL		35,311	35,311	34,787	34,818	0	493	0	493	0	35,311	0	0	0	1,552	02/15/2032	1
36201F CW 5	GNMA PASS TH #581585 5.000		09/15/2014	PAID ON PRINCIPAL		53,381	53,381	53,690	53,422	0	(41)	0	(41)	0	53,381	0	0	0	1,762	10/15/2017	1
36201F XP 7	GNMA PASS TH #582186 6.000		09/15/2014	PAID ON PRINCIPAL		1,935	1,935	1,914	1,912	0	22	0	22	0	1,935	0	0	0	77	01/15/2032	1
36201F 5T 0	GNMA PASS TH #582358 6.000		09/15/2014	PAID ON PRINCIPAL		132,018	132,018	133,867	134,694	0	(2,676)	0	(2,676)	0	132,018	0	0	0	5,891	10/15/2032	1
36201F 5U 7	GNMA PASS TH #582359 6.000		09/15/2014	PAID ON PRINCIPAL		12,331	12,331	12,504	12,527	0	(196)	0	(196)	0	12,331	0	0	0	497	10/15/2032	1
36201G TK 1	GNMA PASS TH #582954 6.000		09/15/2014	PAID ON PRINCIPAL		52,469	52,469	52,202	52,179	0	290	0	290	0	52,469	0	0	0	2,096	02/15/2032	1
36201H 2U 6	GNMA PASS TH #584087 6.000		09/15/2014	PAID ON PRINCIPAL		1,682	1,682	1,714	1,727	0	(45)	0	(45)	0	1,682	0	0	0	67	10/15/2032	1
36201H 2W 2	GNMA PASS TH #584089 6.000		09/15/2014	PAID ON PRINCIPAL		58,302	58,302	59,432	59,409	0	(1,107)	0	(1,107)	0	58,302	0	0	0	2,061	10/15/2032	1
36201L 2X 1	GNMA PASS TH #586790 4.500		09/15/2014	PAID ON PRINCIPAL		795	795	800	800	0	(5)	0	(5)	0	795	0	0	0	24	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	Foreign	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)
36201M FN 7	GNMA PASS TH #587073 6.000		09/15/2014	PAID ON PRINCIPAL		44,405	44,405	44,098	44,079	0	326	0	326	0	44,405	0	0	0	1,773	05/15/2032	1
36201M PT 3	GNMA PASS TH #587334 5.000		09/15/2014	PAID ON PRINCIPAL		63,976	63,976	64,686	64,129	0	(153)	0	(153)	0	63,976	0	0	0	2,043	10/15/2017	1
36201M PW 6	GNMA PASS TH #587337 5.000		07/18/2014	VARIOUS		28,123	27,009	27,309	27,083	0	(43)	0	(43)	0	27,040	0	1,083	1,083	890	10/15/2017	1
36201M 6K 3	GNMA PASS TH #587774 5.000		09/15/2014	PAID ON PRINCIPAL		35,872	35,872	36,382	35,985	0	(114)	0	(114)	0	35,872	0	0	0	1,198	12/15/2017	1
36201N LN 8	GNMA PASS TH #588133 5.000		07/18/2014	VARIOUS		60,195	57,975	58,972	58,265	0	625	0	625	0	58,890	0	1,305	1,305	1,908	12/15/2017	1
36201N M4 9	GNMA PASS TH #588179 6.000		09/15/2014	PAID ON PRINCIPAL		34,724	34,724	36,129	36,029	0	(1,305)	0	(1,305)	0	34,724	0	0	0	1,515	01/15/2033	1
36201P 5N 1	GNMA PASS TH #589553 5.000		09/15/2014	PAID ON PRINCIPAL		112,212	112,212	114,210	112,768	0	(556)	0	(556)	0	112,212	0	0	0	3,796	12/15/2017	1
36201S XE 4	GNMA PASS TH #592077 5.000		09/15/2014	PAID ON PRINCIPAL		29,984	29,984	29,961	29,948	0	37	0	37	0	29,984	0	0	0	1,106	08/15/2033	1
36201V AE 2	GNMA PASS TH #594105 4.500		09/15/2014	PAID ON PRINCIPAL		113,610	113,610	107,581	109,388	0	4,221	0	4,221	0	113,610	0	0	0	3,407	09/15/2033	1
36201V AF 9	GNMA PASS TH #594106 4.500		09/15/2014	PAID ON PRINCIPAL		62,885	62,885	59,603	60,311	0	2,574	0	2,574	0	62,885	0	0	0	1,830	09/15/2033	1
36201V A6 9	GNMA PASS TH #594129 4.000		09/15/2014	PAID ON PRINCIPAL		51,962	51,962	50,712	51,468	0	494	0	494	0	51,962	0	0	0	1,387	10/15/2018	1
36201V B4 3	GNMA PASS TH #594159 4.000		09/15/2014	PAID ON PRINCIPAL		44,343	44,343	43,276	43,896	0	447	0	447	0	44,343	0	0	0	1,180	10/15/2018	1
36201V VN 9	GNMA PASS TH #594721 4.500		09/15/2014	PAID ON PRINCIPAL		41,036	41,036	41,357	41,234	0	(198)	0	(198)	0	41,036	0	0	0	1,104	07/15/2033	1
36200A BA 6	GNMA PASS TH #595033 6.000		09/15/2014	PAID ON PRINCIPAL		3,247	3,247	3,310	3,343	0	(96)	0	(96)	0	3,247	0	0	0	130	10/15/2032	1
36200A HD 4	GNMA PASS TH #595228 5.000		09/15/2014	PAID ON PRINCIPAL		10,702	10,702	10,886	10,761	0	(59)	0	(59)	0	10,702	0	0	0	357	12/15/2017	1
36200A HG 7	GNMA PASS TH #595231 5.000		09/15/2014	PAID ON PRINCIPAL		101,685	101,685	103,432	102,239	0	(554)	0	(554)	0	101,685	0	0	0	3,398	12/15/2017	1
36200A RE 1	GNMA PASS TH #595485 5.000		09/15/2014	PAID ON PRINCIPAL		10,928	10,928	11,115	10,988	0	(60)	0	(60)	0	10,928	0	0	0	365	12/15/2017	1
36200D 3B 7	GNMA PASS TH #598494 5.000		09/15/2014	PAID ON PRINCIPAL		36,318	36,318	36,834	36,464	0	(146)	0	(146)	0	36,318	0	0	0	1,160	12/15/2017	1
36200E BQ 3	GNMA PASS TH #598647 5.500		09/15/2014	PAID ON PRINCIPAL		16,736	16,736	17,114	17,107	0	(371)	0	(371)	0	16,736	0	0	0	619	04/15/2033	1
36200E B6 7	GNMA PASS TH #598661 5.000		09/15/2014	PAID ON PRINCIPAL		28,561	28,561	29,053	28,832	0	(272)	0	(272)	0	28,561	0	0	0	950	05/15/2033	1
36200E CQ 2	GNMA PASS TH #598679 5.500		09/15/2014	PAID ON PRINCIPAL		11,310	11,310	11,585	11,532	0	(222)	0	(222)	0	11,310	0	0	0	415	05/15/2033	1
36200E DL 2	GNMA PASS TH #598707 5.000		09/15/2014	PAID ON PRINCIPAL		20,097	20,097	20,113	20,092	0	5	0	5	0	20,097	0	0	0	614	07/15/2033	1
36200E DX 6	GNMA PASS TH #598718 4.500		09/15/2014	PAID ON PRINCIPAL		36,620	36,620	38,740	37,934	0	(1,314)	0	(1,314)	0	36,620	0	0	0	1,099	07/15/2018	1
36200E D5 7	GNMA PASS TH #598724 4.500		09/15/2014	PAID ON PRINCIPAL		16,100	16,100	16,224	16,179	0	(78)	0	(78)	0	16,100	0	0	0	484	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469 4.500		09/15/2014	PAID ON PRINCIPAL		120,996	120,996	111,658	113,826	0	7,170	0	7,170	0	120,996	0	0	0	3,784	07/15/2033	1
36200M RT 2	GNMA PASS TH #604498 4.500		09/15/2014	PAID ON PRINCIPAL		74,336	74,336	74,650	74,537	0	(201)	0	(201)	0	74,336	0	0	0	2,314	07/15/2033	1
36200M SE 4	GNMA PASS TH #604517 4.500		09/15/2014	PAID ON PRINCIPAL		7,099	7,099	6,957	7,032	0	67	0	67	0	7,099	0	0	0	213	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526 4.000		09/15/2014	PAID ON PRINCIPAL		127,311	127,311	124,168	125,927	0	1,384	0	1,384	0	127,311	0	0	0	3,410	08/15/2018	1
36200M TR 4	GNMA PASS TH #604560 4.500		09/15/2014	PAID ON PRINCIPAL		346,990	346,990	347,272	346,705	0	285	0	285	0	346,990	0	0	0	10,355	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574 4.500		09/15/2014	PAID ON PRINCIPAL		92,869	92,869	92,347	92,419	0	450	0	450	0	92,869	0	0	0	2,743	08/15/2033	1
36200M VM 2	GNMA PASS TH #604620 4.500		09/15/2014	PAID ON PRINCIPAL		151,686	151,686	143,456	145,281	0	6,405	0	6,405	0	151,686	0	0	0	4,774	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641 4.500		09/15/2014	PAID ON PRINCIPAL		36,369	36,369	34,246	34,661	0	1,708	0	1,708	0	36,369	0	0	0	1,036	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802 4.500		09/15/2014	PAID ON PRINCIPAL		181,511	181,511	171,896	174,199	0	7,312	0	7,312	0	181,511	0	0	0	5,489	11/15/2033	1
36200N RJ 2	GNMA PASS TH #605389 5.000		09/15/2014	PAID ON PRINCIPAL		96,401	96,401	95,241	95,440	0	961	0	961	0	96,401	0	0	0	3,217	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303 4.500		09/15/2014	PAID ON PRINCIPAL		95,377	95,377	95,825	95,435	0	(58)	0	(58)	0	95,377	0	0	0	2,819	10/15/2018	1
36202U 5J 8	GNMA PASS TH #610249 4.500		09/15/2014	PAID ON PRINCIPAL		77,784	77,784	76,812	77,343	0	441	0	441	0	77,784	0	0	0	2,283	07/15/2018	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	Foreign	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)
36202V VT 5	GNMA PASS TH #610926 4.500		09/15/2014	PAID ON PRINCIPAL		1,265	1,265	1,272	1,269	0	(4)	0	(4)	0	1,265	0	0	0	38	07/15/2033	1
36290N 6C 1	GNMA PASS TH #613867 4.500		09/15/2014	PAID ON PRINCIPAL		20,204	20,204	20,299	20,229	0	(24)	0	(24)	0	20,204	0	0	0	606	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #614395 4.500		09/15/2014	PAID ON PRINCIPAL		90,362	90,362	89,854	90,059	0	303	0	303	0	90,362	0	0	0	2,720	07/15/2018	1
36290Q TP 0	GNMA PASS TH #614458 4.500		09/15/2014	PAID ON PRINCIPAL		25,405	25,405	26,876	26,080	0	(675)	0	(675)	0	25,405	0	0	0	761	06/15/2018	1
36290Q UY 9	GNMA PASS TH #614499 4.500		09/15/2014	PAID ON PRINCIPAL		95,476	95,476	101,004	98,204	0	(2,728)	0	(2,728)	0	95,476	0	0	0	3,142	06/15/2018	1
36290Q VT 9	GNMA PASS TH #614526 4.500		09/15/2014	PAID ON PRINCIPAL		20,168	20,168	21,336	20,831	0	(662)	0	(662)	0	20,168	0	0	0	605	06/15/2018	1
36290R QZ 9	GNMA PASS TH #615272 4.500		09/15/2014	PAID ON PRINCIPAL		29,760	29,760	29,984	29,892	0	(131)	0	(131)	0	29,760	0	0	0	948	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273 4.500		09/15/2014	PAID ON PRINCIPAL		15,930	15,930	16,050	16,015	0	(85)	0	(85)	0	15,930	0	0	0	479	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362 4.500		09/15/2014	PAID ON PRINCIPAL		29,946	29,946	29,572	29,771	0	175	0	175	0	29,946	0	0	0	898	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371 4.500		09/15/2014	PAID ON PRINCIPAL		21,923	21,923	22,050	22,004	0	(81)	0	(81)	0	21,923	0	0	0	705	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509 4.500		09/15/2014	PAID ON PRINCIPAL		158,991	158,991	146,942	149,809	0	9,181	0	9,181	0	158,991	0	0	0	4,836	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516 4.500		09/15/2014	PAID ON PRINCIPAL		49,921	49,921	47,269	47,949	0	1,972	0	1,972	0	49,921	0	0	0	1,527	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545 4.500		09/15/2014	PAID ON PRINCIPAL		119,835	119,835	112,062	113,313	0	6,522	0	6,522	0	119,835	0	0	0	3,483	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639 4.500		09/15/2014	PAID ON PRINCIPAL		5,707	5,707	5,396	5,464	0	243	0	243	0	5,707	0	0	0	171	09/15/2033	1
36290R 5E 9	GNMA PASS TH #615645 4.500		09/15/2014	PAID ON PRINCIPAL		4,678	4,678	4,326	4,412	0	266	0	266	0	4,678	0	0	0	140	09/15/2033	1
36290S BW 0	GNMA PASS TH #615753 4.500		09/15/2014	PAID ON PRINCIPAL		48,127	48,127	47,165	47,700	0	428	0	428	0	48,127	0	0	0	1,444	08/15/2018	1
36290X JW 1	GNMA PASS TH #620477 4.500		09/15/2014	PAID ON PRINCIPAL		4,812	4,812	4,569	4,631	0	181	0	181	0	4,812	0	0	0	144	08/15/2033	1
36290X PJ 3	GNMA PASS TH #620625 4.500		09/15/2014	PAID ON PRINCIPAL		16,109	16,109	15,293	15,532	0	577	0	577	0	16,109	0	0	0	483	09/15/2033	1
36290X QX 1	GNMA PASS TH #620670 4.500		09/15/2014	PAID ON PRINCIPAL		6,027	6,027	5,706	5,782	0	245	0	245	0	6,027	0	0	0	181	09/15/2033	1
36290X 4B 3	GNMA PASS TH #621018 4.500		09/15/2014	PAID ON PRINCIPAL		139,168	139,168	140,212	139,404	0	(236)	0	(236)	0	139,168	0	0	0	3,995	10/15/2018	1
36291A D6 3	GNMA PASS TH #622125 4.500		09/15/2014	PAID ON PRINCIPAL		61,860	61,860	62,305	61,964	0	(104)	0	(104)	0	61,860	0	0	0	1,856	10/15/2018	1
36291Q BW 3	GNMA PASS TH #634653 5.000		09/15/2014	PAID ON PRINCIPAL		163,729	163,729	166,404	165,411	0	(1,681)	0	(1,681)	0	163,729	0	0	0	5,050	12/15/2034	1
36291R RF 1	GNMA PASS TH #635986 5.000		09/15/2014	PAID ON PRINCIPAL		7,709	7,709	7,835	7,781	0	(72)	0	(72)	0	7,709	0	0	0	259	12/15/2034	1
36291R 2G 6	GNMA PASS TH #636275 5.000		09/15/2014	PAID ON PRINCIPAL		5,735	5,735	5,666	5,690	0	45	0	45	0	5,735	0	0	0	193	03/15/2035	1
36291S VW 7	GNMA PASS TH #637029 5.000		09/15/2014	PAID ON PRINCIPAL		177,492	177,492	180,392	179,432	0	(1,941)	0	(1,941)	0	177,492	0	0	0	6,567	12/15/2034	1
36292F S2 4	GNMA PASS TH #647737 5.000		09/15/2014	PAID ON PRINCIPAL		5,065	5,065	5,006	5,016	0	48	0	48	0	5,065	0	0	0	169	08/15/2035	1
36292H S6 1	GNMA PASS TH #649541 5.000		09/15/2014	PAID ON PRINCIPAL		229,985	229,985	227,325	228,041	0	1,943	0	1,943	0	229,985	0	0	0	7,119	11/15/2035	1
36176E 5W 7	GNMA PASS TH #764361 3.500		09/15/2014	PAID ON PRINCIPAL		10,994	10,994	11,476	11,793	0	(799)	0	(799)	0	10,994	0	0	0	256	01/15/2042	1
36176E 6E 6	GNMA PASS TH #764369 3.500		09/15/2014	PAID ON PRINCIPAL		18,993	18,993	19,826	20,158	0	(1,166)	0	(1,166)	0	18,993	0	0	0	444	01/15/2042	1
36176Q NH 3	GNMA PASS TH #772892 3.500		09/15/2014	PAID ON PRINCIPAL		541,512	541,512	565,288	577,230	0	(35,718)	0	(35,718)	0	541,512	0	0	0	12,230	01/15/2042	1
36176Q NT 7	GNMA PASS TH #772902 3.500		09/15/2014	PAID ON PRINCIPAL		6,341	6,341	6,619	6,789	0	(448)	0	(448)	0	6,341	0	0	0	148	01/15/2042	1
36176Q NX 8	GNMA PASS TH #772906 3.500		09/15/2014	PAID ON PRINCIPAL		114,096	114,096	119,105	120,673	0	(6,577)	0	(6,577)	0	114,096	0	0	0	2,955	01/15/2042	1
36225A TG 5	GNMA PASS TH #780551 7.500		09/15/2014	PAID ON PRINCIPAL		1,800	1,800	1,845	1,865	0	(65)	0	(65)	0	1,800	0	0	0	92	04/15/2027	1
36225A YM 6	GNMA PASS TH #780716 7.500		09/15/2014	PAID ON PRINCIPAL		3,540	3,540	3,629	3,683	0	(143)	0	(143)	0	3,540	0	0	0	171	02/15/2028	1
36225B 2L 1	GNMA PASS TH #781679 4.000		09/15/2014	PAID ON PRINCIPAL		173,211	173,211	169,043	171,322	0	1,889	0	1,889	0	173,211	0	0	0	4,843	12/15/2018	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	Foreign	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)
36241K BF 4	GNMA PASS TH #781838 8.000		09/15/2014	PAID ON PRINCIPAL		68,115	68,115	74,319	74,007	0	(5,892)	0	(5,892)	0	68,115	0	0	0	3,640	12/15/2029	1
36241K BG 2	GNMA PASS TH #781839 8.000		09/15/2014	PAID ON PRINCIPAL		41,998	41,998	45,462	44,736	0	(2,737)	0	(2,737)	0	41,998	0	0	0	2,258	06/15/2025	1
36241K BL 1	GNMA PASS TH #781843 6.500		09/15/2014	PAID ON PRINCIPAL		80,400	80,400	84,801	83,588	0	(3,187)	0	(3,187)	0	80,400	0	0	0	3,454	11/15/2028	1
36241K BM 9	GNMA PASS TH #781844 6.500		09/15/2014	PAID ON PRINCIPAL		556,206	556,206	585,624	582,769	0	(26,564)	0	(26,564)	0	556,206	0	0	0	22,985	03/15/2032	1
36241K CT 3	GNMA PASS TH #781882 7.500		09/15/2014	PAID ON PRINCIPAL		62,967	62,967	67,452	66,971	0	(4,004)	0	(4,004)	0	62,967	0	0	0	3,030	03/15/2035	1
36241K CU 0	GNMA PASS TH #781883 7.500		09/15/2014	PAID ON PRINCIPAL		53,888	53,888	57,717	57,349	0	(3,461)	0	(3,461)	0	53,888	0	0	0	2,836	03/15/2035	1
36241K CV 8	GNMA PASS TH #781884 7.500		09/15/2014	PAID ON PRINCIPAL		55,252	55,252	59,193	58,907	0	(3,654)	0	(3,654)	0	55,252	0	0	0	2,747	03/15/2035	1
36241K DH 8	GNMA PASS TH #781904 5.000		09/15/2014	PAID ON PRINCIPAL		400,533	400,533	394,193	395,717	0	4,816	0	4,816	0	400,533	0	0	0	13,064	04/15/2035	1
38375B ZA 3	GNR 2012-H27 HA CMO 2.000		09/20/2014	PAID ON PRINCIPAL		460,917	460,917	472,476	470,189	0	(9,272)	0	(9,272)	0	460,917	0	0	0	6,281	11/20/2062	1
38375B C9 1	GNR 2012-H31 HA CMO 1.650		09/20/2014	PAID ON PRINCIPAL		91,719	91,719	92,762	92,549	0	(830)	0	(830)	0	91,719	0	0	0	1,046	10/20/2062	1
38375B G2 2	GNR 2013-H03 HA 1.750		09/20/2014	PAID ON PRINCIPAL		36,553	36,553	36,542	36,539	0	15	0	15	0	36,553	0	0	0	424	12/20/2062	1
38375B R5 3	GNR 2013-H07 LA 1.650		09/20/2014	PAID ON PRINCIPAL		22,860	22,860	22,682	22,705	0	155	0	155	0	22,860	0	0	0	254	03/20/2063	1
38375U JP 6	GNR 2014-H12 KA 2.750		09/20/2014	PAID ON PRINCIPAL		2,103	2,103	2,113	2,113	0	(10)	0	(10)	0	2,103	0	0	0	6	05/20/2064	1
36225C PC 4	G2 (ARM) #80418 2.000		09/20/2014	PAID ON PRINCIPAL		3,605	3,605	3,613	3,585	0	19	0	19	0	3,605	0	0	0	52	06/20/2030	1
36202K 6Z 3	G2 (ARM) #8988 1.625		09/20/2014	PAID ON PRINCIPAL		9,572	9,572	9,593	9,533	0	39	0	39	0	9,572	0	0	0	100	10/20/2026	1
36230S DW 1	G2 757317 4.317		09/20/2014	PAID ON PRINCIPAL		356,680	356,680	366,990	362,868	0	(6,188)	0	(6,188)	0	356,680	0	0	0	11,106	02/20/2061	1
38378N EW 9	GNR 2013-162 A (PROJEC 2.750		09/16/2014	PAID ON PRINCIPAL		12,414	12,414	12,263	12,265	0	149	0	149	0	12,414	0	0	0	228	09/15/2046	1
83162C TV 5	SBAP 2011-20B 1 4.220		08/01/2014	PAID ON PRINCIPAL		513,860	513,860	513,860	514,152	0	(291)	0	(291)	0	513,860	0	0	0	22,467	02/01/2031	1
83162C UR 2	SBAP 2012-20C 1 2.510		09/01/2014	PAID ON PRINCIPAL		777,818	777,818	777,818	778,325	0	(507)	0	(507)	0	777,818	0	0	0	19,851	03/01/2032	1
0599999. Total Bonds - U.S Government						15,667,411	15,497,801	15,540,175	15,588,648	0	(61,206)	0	(61,206)	0	15,527,442	0	139,969	139,969	518,154	XXX	XXX
Bonds - All Other Government																					
013051 CR 6	ALBERTA (PROVINCE OF) 5.930	C	09/16/2014	REDEEMED		624,989	624,989	627,372	625,553	0	(564)	0	(564)	0	624,989	0	0	0	37,062	09/16/2016	1FE
13509P BZ 5	CANADA HOUSING TRUST (2.750	C	09/15/2014	MATURED		15,000,000	15,000,000	14,970,300	14,995,186	0	4,814	0	4,814	0	15,000,000	0	0	0	412,500	09/15/2014	1FE
40711P BN 9	HAMILTON (CITY OF) 6.000	C	07/12/2014	MATURED		2,000,000	2,000,000	1,994,920	1,999,584	0	416	0	416	0	2,000,000	0	0	0	120,000	07/12/2014	1FE
62935Z MX 7	CANADA NHA PASS THRU P 1.750	C	09/15/2014	PAID ON PRINCIPAL		63,339	63,339	62,319	62,343	0	997	0	997	0	63,339	0	0	0	743	10/01/2018	1FE
1099999. Total Bonds - All Other Government						17,688,329	17,688,329	17,654,911	17,682,665	0	5,663	0	5,663	0	17,688,329	0	0	0	570,305	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
13062T GJ 7	CALIFORNIA GENERAL OBL 5.500		09/01/2014	MATURED		695,000	695,000	712,375	694,906	0	94	0	94	0	695,000	0	0	0	38,225	09/01/2014	1FE
373384 D4 5	GEORGIA GENERAL OBLIGA 5.500		07/01/2014	REDEEMED		3,295,000	3,295,000	3,760,221	3,322,909	0	(27,909)	0	(27,909)	0	3,295,000	0	0	0	181,225	07/01/2017	1FE
373384 D8 6	GEORGIA GENERAL OBLIGA 5.500		08/11/2014	REDEEMED		6,705,000	6,705,000	7,651,679	6,761,792	0	(56,792)	0	(56,792)	0	6,705,000	0	0	0	409,750	07/01/2017	1FE
373383 ZU 5	GEORGIA GENERAL OBLIGA 4.750		07/01/2014	REDEEMED		6,000,000	6,000,000	6,318,720	6,020,701	0	(20,701)	0	(20,701)	0	6,000,000	0	0	0	285,000	07/01/2023	1FE
574192 WD 8	MARYLAND GENERAL OBLIG 5.000		08/01/2014	REDEEMED		38,000,000	38,000,000	40,712,060	38,188,149	0	(188,149)	0	(188,149)	0	38,000,000	0	0	0	1,900,000	08/01/2018	1FE
575827 KH 2	MASSACHUSETTS GENERAL .050		08/01/2014	REDEEMED		6,300,000	6,300,000	6,300,000	6,300,000	0	0	0	0	0	6,300,000	0	0	0	1,846	08/01/2015	1FE
604128 7G 7	MINNESOTA GENERAL OBLI 5.000		08/01/2014	REDEEMED		14,825,000	14,825,000	15,710,497	14,887,772	0	(62,772)	0	(62,772)	0	14,825,000	0	0	0	741,250	08/01/2020	1FE
604128 7H 5	MINNESOTA GENERAL OBLI 5.000		08/01/2014	REDEEMED		14,825,000	14,825,000	15,599,458	14,879,956	0	(54,956)	0	(54,956)	0	14,825,000	0	0	0	741,250	08/01/2021	1FE
604128 7J 1	MINNESOTA GENERAL OBLI 5.000		08/01/2014	REDEEMED		14,825,000	14,825,000	15,489,308	14,872,487	0	(47,487)	0	(47,487)	0	14,825,000	0	0	0	741,250	08/01/2022	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
641460 YB 0	NEVADA REF & CAP IMPT 5.000		08/01/2014	REDEEMED		5,485,000	5,485,000	5,877,123	5,512,158	0	(27,158)	0	(27,158)	0	5,485,000	0	0	0	274,250	08/01/2016	1FE
641460 YC 8	NEVADA REF & CAP IMPT 5.000		08/01/2014	REDEEMED		5,770,000	5,770,000	6,138,703	5,795,688	0	(25,688)	0	(25,688)	0	5,770,000	0	0	0	288,500	08/01/2017	1FE
641460 YD 6	NEVADA REF & CAP IMPT 5.000		08/01/2014	REDEEMED		6,070,000	6,070,000	6,417,265	6,094,205	0	(24,205)	0	(24,205)	0	6,070,000	0	0	0	303,500	08/01/2018	1FE
641460 YE 4	NEVADA REF & CAP IMPT 5.000		08/01/2014	REDEEMED		6,380,000	6,380,000	6,702,637	6,402,554	0	(22,554)	0	(22,554)	0	6,380,000	0	0	0	319,000	08/01/2019	1FE
641460 YF 1	NEVADA REF & CAP IMPT 5.000		08/01/2014	REDEEMED		6,705,000	6,705,000	6,999,886	6,725,633	0	(20,633)	0	(20,633)	0	6,705,000	0	0	0	335,250	08/01/2020	1FE
641460 YG 9	NEVADA REF & CAP IMPT 5.000		08/01/2014	REDEEMED		5,160,000	5,160,000	5,348,959	5,173,194	0	(13,194)	0	(13,194)	0	5,160,000	0	0	0	258,000	08/01/2021	1FE
641460 YH 7	NEVADA REF & CAP IMPT 5.000		08/01/2014	REDEEMED		5,425,000	5,425,000	5,584,115	5,436,082	0	(11,082)	0	(11,082)	0	5,425,000	0	0	0	271,250	08/01/2022	1FE
68607L XN 2	OREGON GO (TAXABLE) PE 5.305		07/01/2014	REDEEMED		11,498	11,498	11,842	11,582	0	(84)	0	(84)	0	11,498	0	0	0	305	06/01/2016	1FE
68608K D6 2	OREGON GO BRD HIGHER E 5.000		08/01/2014	REDEEMED		205,000	205,000	230,400	206,678	0	(1,678)	0	(1,678)	0	205,000	0	0	0	10,250	08/01/2017	1FE
68608K D7 0	OREGON GO BRD HIGHER E 5.000		08/01/2014	REDEEMED		300,000	300,000	334,689	302,299	0	(2,299)	0	(2,299)	0	300,000	0	0	0	15,000	08/01/2018	1Z
68608U EZ 5	OREGON GO BRD HIGHER E 5.000		08/01/2014	REDEEMED		315,000	315,000	349,127	317,275	0	(2,275)	0	(2,275)	0	315,000	0	0	0	15,750	08/01/2019	1
68608U FH 4	OREGON GO BRD HIGHER E 5.000		08/01/2014	REDEEMED		6,530,000	6,530,000	7,237,460	6,577,170	0	(47,170)	0	(47,170)	0	6,530,000	0	0	0	326,500	08/01/2019	1FE
68608U FR 2	OREGON GO BRD HIGHER E 5.000		08/01/2014	REDEEMED		195,000	195,000	219,161	196,597	0	(1,597)	0	(1,597)	0	195,000	0	0	0	9,750	08/01/2017	1
68608U FS 0	OREGON GO BRD HIGHER E 5.000		08/01/2014	REDEEMED		285,000	285,000	317,955	287,184	0	(2,184)	0	(2,184)	0	285,000	0	0	0	14,250	08/01/2018	1
68608U FU 5	OREGON GO BRD HIGHER E 5.000		08/01/2014	REDEEMED		4,080,000	4,080,000	4,585,512	4,113,404	0	(33,404)	0	(33,404)	0	4,080,000	0	0	0	204,000	08/01/2017	1FE
68608U FV 3	OREGON GO BRD HIGHER E 5.000		08/01/2014	REDEEMED		5,920,000	5,920,000	6,604,530	5,965,359	0	(45,359)	0	(45,359)	0	5,920,000	0	0	0	296,000	08/01/2018	1FE
709141 T4 7	PENNSYLVANIA GO FOURTH 5.000		07/01/2014	REDEEMED		10,740,000	10,740,000	11,743,975	10,802,072	0	(62,072)	0	(62,072)	0	10,740,000	0	0	0	537,000	07/01/2016	1FE
709141 T5 4	PENNSYLVANIA GO FOURTH 5.000		07/01/2014	REDEEMED		11,290,000	11,290,000	12,270,198	11,350,852	0	(60,852)	0	(60,852)	0	11,290,000	0	0	0	564,500	07/01/2017	1FE
880541 FC 6	TENNESSEE GENERAL OBLI 5.250		09/01/2014	MATURED		10,000,000	10,000,000	11,285,700	10,101,207	0	(101,207)	0	(101,207)	0	10,000,000	0	0	0	525,000	09/01/2014	1FE
882721 EZ 2	TEXAS GO WATER FINANCI 4.500		08/01/2014	REDEEMED		370,000	370,000	370,000	370,000	0	0	0	0	0	370,000	0	0	0	16,650	08/01/2015	1FE
917542 MG 4	UTAH GENERAL OBLIGATIO 5.000		07/01/2014	MATURED		10,000,000	10,000,000	10,886,400	10,060,757	0	(60,757)	0	(60,757)	0	10,000,000	0	0	0	500,000	07/01/2014	1FE
93974A 3T 9	WASHINGTON GENERAL OBL 5.000		07/01/2014	REDEEMED		14,510,000	14,510,000	15,335,184	14,559,859	0	(49,859)	0	(49,859)	0	14,510,000	0	0	0	725,500	07/01/2017	1FE
93974A 3U 6	WASHINGTON GENERAL OBL 5.000		07/01/2014	REDEEMED		15,310,000	15,310,000	16,079,634	15,356,895	0	(46,895)	0	(46,895)	0	15,310,000	0	0	0	765,500	07/01/2018	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						236,526,498	236,526,498	253,184,771	237,647,377	0	(1,120,879)	0	(1,120,879)	0	236,526,498	0	0	0	11,615,501	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
059132 3X 6	BALTIMORE CO GENERAL O 4.500		08/01/2014	REDEEMED		8,300,000	8,300,000	8,892,288	8,338,927	0	(38,927)	0	(38,927)	0	8,300,000	0	0	0	373,500	08/01/2016	1FE
059132 4B 3	BALTIMORE CO GENERAL O 4.500		08/01/2014	REDEEMED		8,300,000	8,300,000	8,629,261	8,321,867	0	(21,867)	0	(21,867)	0	8,300,000	0	0	0	373,500	08/01/2020	1FE
059132 4C 1	BALTIMORE CO GENERAL O 4.500		08/01/2014	REDEEMED		8,300,000	8,300,000	8,572,074	8,318,064	0	(18,064)	0	(18,064)	0	8,300,000	0	0	0	373,500	08/01/2021	1FE
15722T AN 1	CHABOT-LAS POSITAS CCD 5.000		08/01/2014	REDEEMED		3,275,000	3,275,000	3,480,736	3,289,336	0	(14,336)	0	(14,336)	0	3,275,000	0	0	0	163,750	08/01/2017	1FE
15722T AP 6	CHABOT-LAS POSITAS CCD 5.000		08/01/2014	REDEEMED		3,445,000	3,445,000	3,638,437	3,458,540	0	(13,540)	0	(13,540)	0	3,445,000	0	0	0	172,250	08/01/2018	1FE
15722T AQ 4	CHABOT-LAS POSITAS CCD 5.000		08/01/2014	REDEEMED		3,630,000	3,630,000	3,809,830	3,642,604	0	(12,604)	0	(12,604)	0	3,630,000	0	0	0	181,500	08/01/2019	1FE
15722T AR 2	CHABOT-LAS POSITAS CCD 5.000		08/01/2014	REDEEMED		3,820,000	3,820,000	3,981,089	3,831,275	0	(11,275)	0	(11,275)	0	3,820,000	0	0	0	191,000	08/01/2020	1FE
15722T AS 0	CHABOT-LAS POSITAS CCD 5.000		08/01/2014	REDEEMED		4,020,000	4,020,000	4,160,097	4,029,797	0	(9,797)	0	(9,797)	0	4,020,000	0	0	0	201,000	08/01/2021	1FE
160069 LQ 1	CHARLESTON CO GENERAL 4.000		09/01/2014	REDEEMED		6,140,000	6,140,000	6,255,186	6,148,394	0	(8,394)	0	(8,394)	0	6,140,000	0	0	0	245,600	09/01/2017	1FE
160069 LR 9	CHARLESTON CO GENERAL 4.000		09/01/2014	REDEEMED		6,490,000	6,490,000	6,501,033	6,490,392	0	(392)	0	(392)	0	6,490,000	0	0	0	259,600	09/01/2018	1FE
160069 LS 7	CHARLESTON CO GENERAL 4.000		09/01/2014	REDEEMED		6,960,000	6,960,000	6,971,554	6,960,420	0	(420)	0	(420)	0	6,960,000	0	0	0	278,400	09/01/2019	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
199491 RF 0	COLUMBUS GENERAL OBLIG 5.000		07/01/2014	REDEEMED		8,005,000	8,005,000	8,871,141	8,057,116	0	(52,116)	0	(52,116)	0	8,005,000	0	0	0	400,250	07/01/2017	1FE
199491 RG 8	COLUMBUS GENERAL OBLIG 5.000		07/01/2014	REDEEMED		8,105,000	8,105,000	8,919,066	8,154,244	0	(49,244)	0	(49,244)	0	8,105,000	0	0	0	405,250	07/01/2018	1FE
199491 RJ 2	COLUMBUS GENERAL OBLIG 5.000		07/01/2014	REDEEMED		8,100,000	8,100,000	8,520,471	8,125,606	0	(25,606)	0	(25,606)	0	8,100,000	0	0	0	405,000	07/01/2020	1FE
235308 HB 2	DALLAS ISD GO REF S200 5.000		08/15/2014	REDEEMED		2,000,000	2,000,000	2,185,240	2,013,859	0	(13,859)	0	(13,859)	0	2,000,000	0	0	0	100,000	08/15/2018	1FE
235308 HD 8	DALLAS ISD GO REF S200 5.000		08/15/2014	REDEEMED		2,000,000	2,000,000	2,149,340	2,011,994	0	(11,994)	0	(11,994)	0	2,000,000	0	0	0	100,000	08/15/2020	1FE
250375 AS 1	DESERT CCD GO S2004A (5.250		08/01/2014	REDEEMED		1,670,000	1,670,000	1,817,561	1,680,264	0	(10,264)	0	(10,264)	0	1,670,000	0	0	0	87,675	08/01/2017	1FE
250375 AT 9	DESERT CCD GO S2004A (5.250		08/01/2014	REDEEMED		1,920,000	1,920,000	2,078,227	1,931,039	0	(11,039)	0	(11,039)	0	1,920,000	0	0	0	100,800	08/01/2018	1FE
250375 AU 6	DESERT CCD GO S2004A (5.250		08/01/2014	REDEEMED		1,175,000	1,175,000	1,264,888	1,181,270	0	(6,270)	0	(6,270)	0	1,175,000	0	0	0	61,688	08/01/2019	1FE
250375 AW 2	DESERT CCD GO S2004A (5.250		08/01/2014	REDEEMED		2,800,000	2,800,000	2,979,088	2,812,646	0	(12,646)	0	(12,646)	0	2,800,000	0	0	0	147,000	08/01/2021	1FE
250375 AX 0	DESERT CCD GO S2004A (5.000		08/01/2014	REDEEMED		3,135,000	3,135,000	3,221,871	3,141,064	0	(6,064)	0	(6,064)	0	3,135,000	0	0	0	156,750	08/01/2022	1FE
446222 RN 3	HUNTINGTON BEACH USD G 5.000		08/01/2014	REDEEMED		5,510,000	5,510,000	5,943,141	5,540,320	0	(30,320)	0	(30,320)	0	5,510,000	0	0	0	275,500	08/01/2017	1FE
446222 RQ 6	HUNTINGTON BEACH USD G 5.000		08/01/2014	REDEEMED		7,140,000	7,140,000	7,599,102	7,172,115	0	(32,115)	0	(32,115)	0	7,140,000	0	0	0	357,000	08/01/2019	1FE
528828 S4 9	LEWISVILLE ISD GO REF 5.000		08/15/2014	REDEEMED		1,685,000	1,685,000	1,796,379	1,694,403	0	(9,403)	0	(9,403)	0	1,685,000	0	0	0	84,250	08/15/2020	1
528828 S5 6	LEWISVILLE ISD GO REF 5.000		08/15/2014	REDEEMED		1,860,000	1,860,000	1,976,101	1,869,844	0	(9,844)	0	(9,844)	0	1,860,000	0	0	0	93,000	08/15/2021	1
528828 S6 4	LEWISVILLE ISD GO REF 5.000		08/15/2014	REDEEMED		6,020,000	6,020,000	6,378,070	6,050,312	0	(30,312)	0	(30,312)	0	6,020,000	0	0	0	301,000	08/15/2022	1
528828 S7 2	LEWISVILLE ISD GO REF 5.000		08/15/2014	REDEEMED		5,260,000	5,260,000	5,561,293	5,285,584	0	(25,584)	0	(25,584)	0	5,260,000	0	0	0	263,000	08/15/2023	1
528828 T4 8	LEWISVILLE ISD GO REF 5.000		08/15/2014	REDEEMED		255,000	255,000	271,856	256,423	0	(1,423)	0	(1,423)	0	255,000	0	0	0	12,750	08/15/2020	1FE
528828 T5 5	LEWISVILLE ISD GO REF 5.000		08/15/2014	REDEEMED		290,000	290,000	308,102	291,535	0	(1,535)	0	(1,535)	0	290,000	0	0	0	14,500	08/15/2021	1FE
528828 T6 3	LEWISVILLE ISD GO REF 5.000		08/15/2014	REDEEMED		930,000	930,000	985,316	934,683	0	(4,683)	0	(4,683)	0	930,000	0	0	0	46,500	08/15/2022	1FE
528828 T7 1	LEWISVILLE ISD GO REF 5.000		08/15/2014	REDEEMED		810,000	810,000	856,397	813,940	0	(3,940)	0	(3,940)	0	810,000	0	0	0	40,500	08/15/2023	1FE
708553 KR 2	PENNSBURY SCH DIST GO 5.000		08/01/2014	REDEEMED		1,000,000	1,000,000	1,054,520	1,003,827	0	(3,827)	0	(3,827)	0	1,000,000	0	0	0	50,000	08/01/2019	1FE
721663 RX 2	PIMA CO GENERAL OBLIGA 3.000		07/01/2014	REDEEMED		5,115,000	5,115,000	4,281,102	4,950,582	0	164,418	0	164,418	0	5,115,000	0	0	0	153,450	07/01/2018	1FE
741751 D9 9	PRINCE WILLIAM CO GO R 5.000		08/01/2014	MATURED		3,690,000	3,690,000	4,098,003	3,718,060	0	(28,060)	0	(28,060)	0	3,690,000	0	0	0	184,500	08/01/2014	1FE
741751 E3 1	PRINCE WILLIAM CO GO R 5.000		08/01/2014	REDEEMED		3,665,000	3,665,000	4,006,395	3,688,667	0	(23,667)	0	(23,667)	0	3,665,000	0	0	0	183,250	08/01/2016	1FE
741751 E4 9	PRINCE WILLIAM CO GO R 5.000		08/01/2014	REDEEMED		3,645,000	3,645,000	3,959,491	3,666,859	0	(21,859)	0	(21,859)	0	3,645,000	0	0	0	182,250	08/01/2017	1FE
76886P CA 9	RIVERSIDE CCD GO S2004 5.000		08/01/2014	REDEEMED		1,620,000	1,620,000	1,728,977	1,627,556	0	(7,556)	0	(7,556)	0	1,620,000	0	0	0	81,000	08/01/2017	1FE
76886P CB 7	RIVERSIDE CCD GO S2004 5.000		08/01/2014	REDEEMED		1,885,000	1,885,000	1,999,137	1,892,927	0	(7,927)	0	(7,927)	0	1,885,000	0	0	0	94,250	08/01/2018	1FE
76886P CC 5	RIVERSIDE CCD GO S2004 5.000		08/01/2014	REDEEMED		1,670,000	1,670,000	1,759,980	1,676,286	0	(6,286)	0	(6,286)	0	1,670,000	0	0	0	83,500	08/01/2019	1FE
76886P CD 3	RIVERSIDE CCD GO S2004 5.000		08/01/2014	REDEEMED		990,000	990,000	1,036,797	993,279	0	(3,279)	0	(3,279)	0	990,000	0	0	0	49,500	08/01/2020	1FE
76886P CE 1	RIVERSIDE CCD GO S2004 5.250		08/01/2014	REDEEMED		990,000	990,000	1,057,449	994,727	0	(4,727)	0	(4,727)	0	990,000	0	0	0	51,975	08/01/2021	1FE
76886P CF 8	RIVERSIDE CCD GO S2004 5.250		08/01/2014	REDEEMED		990,000	990,000	1,050,865	994,273	0	(4,273)	0	(4,273)	0	990,000	0	0	0	51,975	08/01/2022	1FE
76886P CG 6	RIVERSIDE CCD GO S2004 5.250		08/01/2014	REDEEMED		1,980,000	1,980,000	2,088,662	1,987,662	0	(7,662)	0	(7,662)	0	1,980,000	0	0	0	103,950	08/01/2023	1FE
76886P CP 6	RIVERSIDE CCD GO S2004 5.000		08/01/2014	REDEEMED		20,000	20,000	21,345	20,093	0	(93)	0	(93)	0	20,000	0	0	0	1,000	08/01/2017	1FE
76886P CQ 4	RIVERSIDE CCD GO S2004 5.000		08/01/2014	REDEEMED		20,000	20,000	21,211	20,084	0	(84)	0	(84)	0	20,000	0	0	0	1,000	08/01/2018	1FE
76886P CR 2	RIVERSIDE CCD GO S2004 5.000		08/01/2014	REDEEMED		20,000	20,000	21,078	20,075	0	(75)	0	(75)	0	20,000	0	0	0	1,000	08/01/2019	1FE
76886P CS 0	RIVERSIDE CCD GO S2004 5.000		08/01/2014	REDEEMED		10,000	10,000	10,473	10,033	0	(33)	0	(33)	0	10,000	0	0	0	500	08/01/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
76886P CT 8	RIVERSIDE CCD GO S2004 5.250		08/01/2014	REDEEMED		10,000	10,000	10,681	10,048	0	(48)	0	(48)	0	10,000	0	0	0	525	08/01/2021	1FE
76886P CU 5	RIVERSIDE CCD GO S2004 5.250		08/01/2014	REDEEMED		10,000	10,000	10,615	10,043	0	(43)	0	(43)	0	10,000	0	0	0	525	08/01/2022	1FE
76886P CV 3	RIVERSIDE CCD GO S2004 5.250		08/01/2014	REDEEMED		20,000	20,000	21,098	20,077	0	(77)	0	(77)	0	20,000	0	0	0	1,050	08/01/2023	1FE
797355 QZ 0	SAN DIEGO USD GO S2004 5.000		07/01/2014	REDEEMED		11,036,400	10,820,000	11,578,157	11,013,125	0	23,275	0	23,275	0	11,036,400	0	0	0	541,000	07/01/2020	1FE
797355 RA 4	SAN DIEGO USD GO S2004 5.000		07/01/2014	REDEEMED		10,194,900	9,995,000	10,618,788	10,154,436	0	40,464	0	40,464	0	10,194,900	0	0	0	499,750	07/01/2021	1FE
797355 RN 6	SAN DIEGO USD GO S2004 5.000		07/01/2014	REDEEMED		8,277,300	8,115,000	8,889,496	8,310,130	0	(32,830)	0	(32,830)	0	8,277,300	0	0	0	405,750	07/01/2017	1FE
797355 RP 1	SAN DIEGO USD GO S2004 5.000		07/01/2014	REDEEMED		8,858,700	8,685,000	9,428,436	8,873,089	0	(14,389)	0	(14,389)	0	8,858,700	0	0	0	434,250	07/01/2018	1FE
876315 QZ 8	TARRANT CO GO LTD REF 5.000		07/15/2014	REDEEMED		2,025,000	2,025,000	2,111,589	2,030,666	0	(5,666)	0	(5,666)	0	2,025,000	0	0	0	101,250	07/15/2020	1FE
876315 RA 2	TARRANT CO GO LTD REF 5.000		07/15/2014	REDEEMED		2,135,000	2,135,000	2,210,728	2,139,981	0	(4,981)	0	(4,981)	0	2,135,000	0	0	0	106,750	07/15/2021	1FE
876315 RB 0	TARRANT CO GO LTD REF 5.000		07/15/2014	REDEEMED		2,245,000	2,245,000	2,308,421	2,249,159	0	(4,159)	0	(4,159)	0	2,245,000	0	0	0	112,250	07/15/2022	1FE
876315 RC 8	TARRANT CO GO LTD REF 5.000		07/15/2014	REDEEMED		2,365,000	2,365,000	2,414,854	2,368,296	0	(3,296)	0	(3,296)	0	2,365,000	0	0	0	118,250	07/15/2023	1FE
876315 RD 6	TARRANT CO GO LTD REF 5.000		07/15/2014	REDEEMED		2,490,000	2,490,000	2,524,785	2,492,250	0	(2,250)	0	(2,250)	0	2,490,000	0	0	0	124,500	07/15/2024	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						208,327,300	207,575,000	218,897,367	208,784,169	0	(456,869)	0	(456,869)	0	208,327,300	0	0	0	9,984,963	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
040647 CC 1	ARIZONA TRANSN BRD S20 5.000		07/01/2014	MATURED		8,800,000	8,800,000	9,751,104	8,858,118	0	(58,118)	0	(58,118)	0	8,800,000	0	0	0	440,000	07/01/2014	1FE
107191 BL 1	BRENT UTIL BD WAT & SE 7.500		09/01/2014	MATURED		55,000	55,000	56,023	55,043	0	(43)	0	(43)	0	55,000	0	0	0	4,125	09/01/2014	1
109467 AP 5	BRIGHTON TWSP SEW AUTH 6.300		09/01/2014	REDEEMED		190,000	190,000	190,000	190,000	0	0	0	0	0	190,000	0	0	0	11,970	09/01/2017	1
196797 XJ 8	COLORADO WTR RES PWR D 5.750		09/01/2014	REDEEMED		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	5,750	09/01/2015	1FE
67109P AA 1	COOK & DUPAGE COS (OAK 8.000		08/01/2014	REDEEMED		38,500	38,500	0	0	0	38,500	0	38,500	0	38,500	0	0	0	3,123	02/01/2023	5*
273793 CQ 0	EAST MUSKINGUM WTR AUT 6.375		07/01/2014	MATURED		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	6,375	07/01/2014	1
273793 EC 9	EAST MUSKINGUM WTR AUT 6.500		07/01/2014	MATURED		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	6,500	07/01/2014	1
395468 CN 9	GREENSBORO ENTERPRISE .080		08/06/2014	REDEEMED		8,940,000	8,940,000	8,940,000	8,940,000	0	0	0	0	0	8,940,000	0	0	0	4,115	06/01/2026	1FE
45200F EG 0	ILLINOIS FIN AUTH (UNI .050		07/01/2014	REDEEMED		600,000	600,000	600,000	600,000	0	0	0	0	0	600,000	0	0	0	190	07/01/2038	1FE
454624 H8 3	INDIANA BOND BANK REV 5.000		08/01/2014	REDEEMED		2,690,000	2,690,000	2,989,935	2,710,021	0	(20,021)	0	(20,021)	0	2,690,000	0	0	0	134,500	02/01/2016	1FE
454624 S9 9	INDIANA BOND BANK REV 5.000		08/01/2014	REDEEMED		3,250,000	3,250,000	3,522,318	3,268,369	0	(18,369)	0	(18,369)	0	3,250,000	0	0	0	162,500	02/01/2020	1
454624 Z5 9	INDIANA BOND BANK REV 5.000		08/01/2014	REDEEMED		3,620,000	3,620,000	3,901,093	3,639,046	0	(19,046)	0	(19,046)	0	3,620,000	0	0	0	181,000	02/01/2021	1
454624 2A 4	INDIANA BOND BANK REV 5.000		08/01/2014	REDEEMED		380,000	380,000	409,507	381,999	0	(1,999)	0	(1,999)	0	380,000	0	0	0	19,000	02/01/2021	1FE
454624 6N 2	INDIANA BOND BANK REV 5.000		08/01/2014	REDEEMED		100,000	100,000	111,150	100,744	0	(744)	0	(744)	0	100,000	0	0	0	5,000	02/01/2016	1
454624 6P 7	INDIANA BOND BANK REV 5.000		08/01/2014	REDEEMED		270,000	270,000	292,623	271,526	0	(1,526)	0	(1,526)	0	270,000	0	0	0	13,500	02/01/2020	1
454624 6R 3	INDIANA BOND BANK REV 5.000		08/01/2014	REDEEMED		70,000	70,000	77,805	70,521	0	(521)	0	(521)	0	70,000	0	0	0	3,500	02/01/2016	1FE
454624 6S 1	INDIANA BOND BANK REV 5.000		08/01/2014	REDEEMED		100,000	100,000	108,379	100,565	0	(565)	0	(565)	0	100,000	0	0	0	5,000	02/01/2020	1FE
454624 J2 4	INDIANA BOND BANK REV 5.250		08/01/2014	REDEEMED		7,060,000	7,060,000	7,479,929	7,089,340	0	(29,340)	0	(29,340)	0	7,060,000	0	0	0	370,650	02/01/2017	1
454624 J4 0	INDIANA BOND BANK REV 5.250		08/01/2014	REDEEMED		3,175,000	3,175,000	3,327,051	3,185,688	0	(10,688)	0	(10,688)	0	3,175,000	0	0	0	166,688	02/01/2019	1
454624 J6 5	INDIANA BOND BANK REV 5.250		08/01/2014	REDEEMED		1,790,000	1,790,000	1,896,469	1,797,439	0	(7,439)	0	(7,439)	0	1,790,000	0	0	0	93,975	02/01/2017	1FE
454624 J8 1	INDIANA BOND BANK REV 5.250		08/01/2014	REDEEMED		630,000	630,000	660,171	632,121	0	(2,121)	0	(2,121)	0	630,000	0	0	0	33,075	02/01/2019	1FE
454624 2F 3	INDIANA BOND BANK REV 5.000		08/01/2014	REDEEMED		9,460,000	9,460,000	9,556,681	9,466,324	0	(6,324)	0	(6,324)	0	9,460,000	0	0	0	473,000	02/01/2021	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	Foreign	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)
454624 2N 6	INDIANA BOND BANK REV 5.000		08/01/2014	REDEEMED		1,400,000	1,400,000	1,414,308	1,400,936	0	(936)	0	(936)	0	1,400,000	0	0	0	70,000	02/01/2021	1FE
45884A PT 4	INTERMOUNTAIN PWR AGY 6.150		07/01/2014	MATURED		1,625,000	1,625,000	1,570,660	1,622,474	0	2,526	0	2,526	0	1,625,000	0	0	0	99,938	07/01/2014	1FE
57604P F9 0	MASSACHUSETTS WATER PO 5.000		08/01/2014	REDEEMED		9,035,000	9,035,000	9,837,579	9,091,887	0	(56,887)	0	(56,887)	0	9,035,000	0	0	0	451,750	08/01/2018	1FE
57604P G2 4	MASSACHUSETTS WATER PO 5.000		08/01/2014	REDEEMED		9,080,000	9,080,000	9,833,186	9,133,409	0	(53,409)	0	(53,409)	0	9,080,000	0	0	0	454,000	08/01/2019	1FE
57604P G3 2	MASSACHUSETTS WATER PO 5.000		08/01/2014	REDEEMED		9,255,000	9,255,000	9,960,971	9,305,236	0	(50,236)	0	(50,236)	0	9,255,000	0	0	0	462,750	08/01/2020	1FE
57604P G4 0	MASSACHUSETTS WATER PO 5.000		08/01/2014	REDEEMED		4,685,000	4,685,000	5,047,853	4,712,558	0	(27,558)	0	(27,558)	0	4,685,000	0	0	0	234,250	08/01/2021	1FE
57604P H6 4	MASSACHUSETTS WATER PO 5.000		08/01/2014	REDEEMED		965,000	965,000	1,050,721	971,076	0	(6,076)	0	(6,076)	0	965,000	0	0	0	48,250	08/01/2018	1FE
57604P H7 2	MASSACHUSETTS WATER PO 5.000		08/01/2014	REDEEMED		920,000	920,000	996,314	925,412	0	(5,412)	0	(5,412)	0	920,000	0	0	0	46,000	08/01/2019	1FE
57604P H8 0	MASSACHUSETTS WATER PO 5.000		08/01/2014	REDEEMED		745,000	745,000	801,829	749,044	0	(4,044)	0	(4,044)	0	745,000	0	0	0	37,250	08/01/2020	1FE
57604P H9 8	MASSACHUSETTS WATER PO 5.000		08/01/2014	REDEEMED		315,000	315,000	339,397	316,853	0	(1,853)	0	(1,853)	0	315,000	0	0	0	15,750	08/01/2021	1FE
592663 L8 9	METRO WATER DIST SO CA 5.000		07/01/2014	REDEEMED		13,930,000	13,930,000	14,270,589	14,249,324	0	(319,324)	0	(319,324)	0	13,930,000	0	0	0	696,500	07/01/2016	1FE
594700 AZ 9	MICHIGAN TRUNK LINE S2 5.000		09/01/2014	REDEEMED		10,000,000	10,000,000	10,689,900	10,054,558	0	(54,558)	0	(54,558)	0	10,000,000	0	0	0	500,000	09/01/2019	1FE
594700 BM 7	MICHIGAN TRUNK LINE S2 5.000		09/01/2014	REDEEMED		11,015,000	11,015,000	11,972,314	11,090,274	0	(75,274)	0	(75,274)	0	11,015,000	0	0	0	550,750	09/01/2016	1FE
594700 BN 5	MICHIGAN TRUNK LINE S2 5.000		09/01/2014	REDEEMED		15,095,000	15,095,000	16,329,016	15,192,406	0	(97,406)	0	(97,406)	0	15,095,000	0	0	0	754,750	09/01/2017	1FE
594700 BP 0	MICHIGAN TRUNK LINE S2 5.000		09/01/2014	REDEEMED		13,095,000	13,095,000	14,076,077	13,172,540	0	(77,540)	0	(77,540)	0	13,095,000	0	0	0	654,750	09/01/2018	1FE
594700 BR 6	MICHIGAN TRUNK LINE S2 5.000		09/29/2014	REDEEMED		735,000	735,000	798,879	740,023	0	(5,023)	0	(5,023)	0	735,000	0	0	0	39,608	09/01/2016	1FE
594700 BS 4	MICHIGAN TRUNK LINE S2 5.000		09/29/2014	REDEEMED		960,000	960,000	1,038,480	966,195	0	(6,195)	0	(6,195)	0	960,000	0	0	0	51,733	09/01/2017	1FE
594700 BT 2	MICHIGAN TRUNK LINE S2 5.000		09/29/2014	REDEEMED		765,000	765,000	822,314	769,530	0	(4,530)	0	(4,530)	0	765,000	0	0	0	41,225	09/01/2018	1FE
64465M Q7 3	NEW HAMPSHIRE MUN BOND 5.000		08/15/2014	REDEEMED		5,255,000	5,255,000	5,836,045	5,296,225	0	(41,225)	0	(41,225)	0	5,255,000	0	0	0	262,750	08/15/2017	1FE
64465M Q8 1	NEW HAMPSHIRE MUN BOND 5.000		08/15/2014	REDEEMED		2,080,000	2,080,000	2,296,819	2,095,435	0	(15,435)	0	(15,435)	0	2,080,000	0	0	0	104,000	08/15/2018	1FE
64605L RJ 9	NEW JERSEY EDL FACS (P 5.000		07/01/2014	REDEEMED		6,010,000	6,010,000	6,583,414	6,044,350	0	(34,350)	0	(34,350)	0	6,010,000	0	0	0	300,500	07/01/2015	1FE
64605L RK 6	NEW JERSEY EDL FACS (P 5.000		07/01/2014	REDEEMED		6,310,000	6,310,000	6,849,316	6,342,424	0	(32,424)	0	(32,424)	0	6,310,000	0	0	0	315,500	07/01/2016	1FE
64605L RL 4	NEW JERSEY EDL FACS (P 5.000		07/01/2014	REDEEMED		6,625,000	6,625,000	7,140,425	6,656,040	0	(31,040)	0	(31,040)	0	6,625,000	0	0	0	331,250	07/01/2017	1FE
64605L RM 2	NEW JERSEY EDL FACS (P 5.000		07/01/2014	REDEEMED		6,955,000	6,955,000	7,449,083	6,984,779	0	(29,779)	0	(29,779)	0	6,955,000	0	0	0	347,750	07/01/2018	1FE
645791 KT 0	NEW JERSEY ENVIRONMENT 5.000		09/01/2014	MATURED		55,000	55,000	59,538	55,437	0	(437)	0	(437)	0	55,000	0	0	0	2,750	09/01/2014	1
645791 KW 3	NEW JERSEY ENVIRONMENT 5.000		09/01/2014	MATURED		7,020,000	7,020,000	7,599,150	7,075,775	0	(55,775)	0	(55,775)	0	7,020,000	0	0	0	351,000	09/01/2014	1FE
662903 CU 5	NORTH TEXAS WATER DIST 5.000		09/01/2014	REDEEMED		3,440,000	3,440,000	3,713,549	3,461,701	0	(21,701)	0	(21,701)	0	3,440,000	0	0	0	172,000	09/01/2017	1FE
662903 CV 3	NORTH TEXAS WATER DIST 5.000		09/01/2014	REDEEMED		3,620,000	3,620,000	3,880,278	3,640,676	0	(20,676)	0	(20,676)	0	3,620,000	0	0	0	181,000	09/01/2018	1FE
662903 CW 1	NORTH TEXAS WATER DIST 5.000		09/01/2014	REDEEMED		3,810,000	3,810,000	4,055,174	3,829,513	0	(19,513)	0	(19,513)	0	3,810,000	0	0	0	190,500	09/01/2019	1FE
662903 CX 9	NORTH TEXAS WATER DIST 5.000		09/01/2014	REDEEMED		4,010,000	4,010,000	4,238,009	4,028,096	0	(18,096)	0	(18,096)	0	4,010,000	0	0	0	200,500	09/01/2020	1FE
662903 CY 7	NORTH TEXAS WATER DIST 5.000		09/01/2014	REDEEMED		4,210,000	4,210,000	4,414,648	4,226,383	0	(16,383)	0	(16,383)	0	4,210,000	0	0	0	210,500	09/01/2021	1FE
683020 AY 7	ONTARIO CTFS PART WTR 5.000		07/01/2014	REDEEMED		1,325,000	1,325,000	1,415,829	1,330,491	0	(5,491)	0	(5,491)	0	1,325,000	0	0	0	66,250	07/01/2016	1FE
683020 AZ 4	ONTARIO CTFS PART WTR 5.000		07/01/2014	REDEEMED		1,390,000	1,390,000	1,473,664	1,395,077	0	(5,077)	0	(5,077)	0	1,390,000	0	0	0	69,500	07/01/2017	1FE
683020 BA 8	ONTARIO CTFS PART WTR 5.000		07/01/2014	REDEEMED		1,460,000	1,460,000	1,538,198	1,464,737	0	(4,737)	0	(4,737)	0	1,460,000	0	0	0	73,000	07/01/2018	1FE
683020 BE 0	ONTARIO CTFS PART WTR 5.250		07/01/2014	REDEEMED		1,785,000	1,785,000	1,880,926	1,790,907	0	(5,907)	0	(5,907)	0	1,785,000	0	0	0	93,713	07/01/2022	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
683020 BF 7	ONTARIO CTFS PART WTR 5.250		07/01/2014	REDEEMED		1,880,000	1,880,000	1,968,811	1,885,493	0	(5,493)	0	(5,493)	0	1,880,000	0	0	0	98,700	07/01/2023	1FE
683020 BG 5	ONTARIO CTFS PART WTR 5.250		07/01/2014	REDEEMED		1,980,000	1,980,000	2,059,141	1,984,903	0	(4,903)	0	(4,903)	0	1,980,000	0	0	0	103,950	07/01/2024	1FE
745268 6H 0	PUERTO RICO ELEC PWR A 5.500		07/16/2014	GOLDMAN SACHS & CO		1,018,390	1,000,000	1,117,920	1,061,123	0	(13,219)	0	(13,219)	0	1,047,904	0	(29,514)	(29,514)	58,056	07/01/2016	1FE
915137 WZ 2	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
92817F X7 6	VIRGINIA PUBLIC SCHOOL 5.000		08/01/2014	REDEEMED		6,075,000	6,075,000	6,280,882	6,089,249	0	(14,249)	0	(14,249)	0	6,075,000	0	0	0	303,750	08/01/2022	1FE
31349G 5Z 8	FH (ARM) #755364 2.209		09/15/2014	PAID ON PRINCIPAL		3,195	3,195	3,221	3,187	0	9	0	9	0	3,195	0	0	0	47	01/01/2029	1
31349S KR 3	FH (3/1 ARM) #781204 2.355		09/15/2014	PAID ON PRINCIPAL		67,619	67,619	67,534	67,117	0	502	0	502	0	67,619	0	0	0	1,139	02/01/2034	1
31295N AQ 1	FH (5/1 ARM) #789015 2.355		09/15/2014	PAID ON PRINCIPAL		539	539	541	537	0	3	0	3	0	539	0	0	0	9	02/01/2032	1
31292G PC 4	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		58,814	51,310	50,509	50,598	0	(121)	0	(121)	0	50,477	0	8,336	8,336	2,542	09/15/2025	1
31292G 6K 7	FHLMC GOLD PASSTHRU 7.000		07/18/2014	VARIOUS		51,929	45,539	44,955	44,906	0	(115)	0	(115)	0	44,791	0	7,137	7,137	2,100	10/15/2029	1
31335G LZ 6	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		49,772	43,668	42,986	43,064	0	(80)	0	(80)	0	42,985	0	6,787	6,787	2,157	09/15/2025	1
31335G NC 5	FHLMC GOLD PASSTHRU 6.500		09/15/2014	PAID ON PRINCIPAL		9,776	9,776	9,128	9,386	0	390	0	390	0	9,776	0	0	0	449	04/15/2026	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500		09/15/2014	PAID ON PRINCIPAL		201,535	201,535	202,512	202,739	0	(1,204)	0	(1,204)	0	201,535	0	0	0	4,743	05/15/2026	1
3128GW SZ 2	FHLMC GOLD PASSTHRU 5.000		09/15/2014	PAID ON PRINCIPAL		57,958	57,958	58,257	58,035	0	(77)	0	(77)	0	57,958	0	0	0	1,928	11/15/2017	1
3128GW US 5	FHLMC GOLD PASSTHRU 5.000		09/15/2014	PAID ON PRINCIPAL		21,033	21,033	21,046	21,018	0	15	0	15	0	21,033	0	0	0	708	11/15/2017	1
3128MM QB 2	FHLMC GOLD PASSTHRU 2.500		09/15/2014	PAID ON PRINCIPAL		148,866	148,866	155,239	154,748	0	(5,883)	0	(5,883)	0	148,866	0	0	0	2,508	11/15/2027	1
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500		09/15/2014	PAID ON PRINCIPAL		88,180	88,180	91,604	91,630	0	(3,450)	0	(3,450)	0	88,180	0	0	0	3,678	04/15/2022	1
3132GR LV 1	FHLMC GOLD PASSTHRU 3.500		09/15/2014	PAID ON PRINCIPAL		91,704	91,704	94,011	94,263	0	(2,559)	0	(2,559)	0	91,704	0	0	0	2,184	02/15/2042	1
3132GS LQ 0	FHLMC GOLD PASSTHRU 3.500		09/15/2014	PAID ON PRINCIPAL		248,134	248,134	254,454	253,925	0	(5,791)	0	(5,791)	0	248,134	0	0	0	6,025	03/15/2042	1
3128MJ TB 6	FHLMC GOLD PASSTHRU 3.500		09/15/2014	PAID ON PRINCIPAL		95,480	95,480	94,212	94,230	0	1,250	0	1,250	0	95,480	0	0	0	2,222	09/15/2043	1
31345F XK 6	FHLMC 75 DAY PASSTHRU 7.500		08/15/2014	VARIOUS		1,952	1,872	1,856	1,867	0	14	0	14	0	1,881	0	71	71	101	08/15/2018	1
3133T5 LL 5	FHR 1727 I CMO 6.500		09/15/2014	PAID ON PRINCIPAL		127,767	127,767	127,468	127,421	0	346	0	346	0	127,767	0	0	0	5,605	05/15/2024	1
3133TB JR 2	FHR 1998 PE CMO 7.500		09/17/2014	PAID ON PRINCIPAL		6,916	6,916	7,175	6,893	0	22	0	22	0	6,916	0	0	0	347	10/17/2027	1
3137BA HX 3	FHR 4345 AB 3.000		09/15/2014	PAID ON PRINCIPAL		202,271	202,271	206,095	206,095	0	(3,824)	0	(3,824)	0	202,271	0	0	0	676	02/15/2040	1
31385S B4 9	FN (ARM) #550959 2.785		09/25/2014	PAID ON PRINCIPAL		5,865	5,865	5,958	5,870	0	(5)	0	(5)	0	5,865	0	0	0	109	08/01/2029	1
31379X VF 9	FN (10/1 ARM #432714 2.128		09/25/2014	PAID ON PRINCIPAL		6,412	6,412	6,510	6,393	0	19	0	19	0	6,412	0	0	0	91	12/01/2027	1
31402Q 5N 7	FN (10/1 ARM #735353 5.145		09/25/2014	PAID ON PRINCIPAL		11,769	11,769	12,433	12,001	0	(233)	0	(233)	0	11,769	0	0	0	405	03/25/2035	1
31405T ZC 9	FN (10/1 ARM #799139 5.088		09/25/2014	PAID ON PRINCIPAL		63,138	63,138	63,424	63,140	0	(2)	0	(2)	0	63,138	0	0	0	2,164	04/01/2035	1
31402D GG 9	FN (3/1 ARM) #725699 2.222		09/25/2014	PAID ON PRINCIPAL		68,206	68,206	68,504	67,868	0	338	0	338	0	68,206	0	0	0	980	08/01/2034	1
31404M BN 7	FN (3/1 ARM) #772345 1.994		09/25/2014	PAID ON PRINCIPAL		132,133	132,133	132,215	131,559	0	574	0	574	0	132,133	0	0	0	1,927	03/01/2034	1
31405N 4F 9	FN (3/1 ARM) #794722 2.296		09/25/2014	PAID ON PRINCIPAL		3,842	3,842	3,810	3,804	0	38	0	38	0	3,842	0	0	0	59	10/01/2034	1
31385H 6B 3	FN (5/1 ARM) #545466 2.407		09/25/2014	PAID ON PRINCIPAL		442	442	445	441	0	1	0	1	0	442	0	0	0	7	01/01/2032	1
31389D W4 5	FN (5/1 ARM) #622667 2.125		09/25/2014	PAID ON PRINCIPAL		2,851	2,851	2,865	2,843	0	8	0	8	0	2,851	0	0	0	40	12/01/2031	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		09/25/2014	PAID ON PRINCIPAL		11,545	11,545	11,921	11,740	0	(194)	0	(194)	0	11,545	0	0	0	563	12/25/2041	1
31359V YH 0	FNGT 99-T2 A1 CMO 7.500		09/19/2014	PAID ON PRINCIPAL		6,760	6,760	7,037	7,033	0	(273)	0	(273)	0	6,760	0	0	0	334	09/19/2025	1
31418A VF 2	FNMA PASS TH #FN MA151 2.500		09/25/2014	PAID ON PRINCIPAL		34,102	34,102	33,932	33,932	0	171	0	171	0	34,102	0	0	0	426	07/01/2028	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	Foreign	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)
31360M 4P 2	FNMA PASS TH #10730 13.500		07/25/2014	PAID ON PRINCIPAL		10	10	11	10	0	(0)	0	(0)	0	10	0	0	0	1	12/25/2014	1
31371F B4 3	FNMA PASS TH #250359 7.000		07/25/2014	VARIOUS		39,665	35,037	33,613	34,016	0	46	0	46	0	34,062	0	5,603	5,603	1,620	10/25/2025	1
31371F E9 9	FNMA PASS TH #250460 7.000		09/25/2014	PAID ON PRINCIPAL		2,796	2,796	2,682	2,715	0	81	0	81	0	2,796	0	0	0	124	01/25/2026	1
31371M DT 1	FNMA PASS TH #255814 5.500		09/25/2014	PAID ON PRINCIPAL		16,432	16,432	16,428	16,409	0	23	0	23	0	16,432	0	0	0	598	08/25/2035	1
31371M 3W 5	FNMA PASS TH #256513 5.500		07/25/2014	VARIOUS		48,166	44,517	43,473	43,388	0	65	0	65	0	43,453	0	4,714	4,714	1,614	12/25/2036	1
31373D EF 8	FNMA PASS TH #290034 7.500		09/25/2014	PAID ON PRINCIPAL		1,654	1,654	1,627	1,635	0	19	0	19	0	1,654	0	0	0	83	08/25/2024	1
31373U BT 3	FNMA PASS TH #303450 7.000		07/25/2014	VARIOUS		34,968	30,993	29,734	30,074	0	52	0	52	0	30,126	0	4,841	4,841	1,431	08/25/2025	1
31375F MB 1	FNMA PASS TH #333454 7.000		09/25/2014	PAID ON PRINCIPAL		980	980	940	950	0	30	0	30	0	980	0	0	0	46	02/25/2026	1
31382M ZX 5	FNMA PASS TH #486858 7.000		09/25/2014	PAID ON PRINCIPAL		1,867	1,867	1,889	1,882	0	(15)	0	(15)	0	1,867	0	0	0	87	03/25/2029	1
31383V ED 1	FNMA PASS TH #514132 7.000		07/25/2014	VARIOUS		43,548	37,864	37,260	37,230	0	22	0	22	0	37,252	0	6,296	6,296	1,752	08/25/2029	1
31384D EP 3	FNMA PASS TH #520442 7.000		07/25/2014	VARIOUS		10,237	9,407	9,538	9,563	0	(19)	0	(19)	0	9,545	0	692	692	435	10/25/2029	1
31389S 3C 6	FNMA PASS TH #634495 5.500		09/25/2014	PAID ON PRINCIPAL		16,482	16,482	16,803	16,614	0	(132)	0	(132)	0	16,482	0	0	0	605	03/25/2017	1
31391T UL 0	FNMA PASS TH #676587 5.500		09/25/2014	PAID ON PRINCIPAL		21,508	21,508	21,595	21,564	0	(57)	0	(57)	0	21,508	0	0	0	777	12/25/2032	1
31402R F9 5	FNMA PASS TH #735592 5.000		09/25/2014	PAID ON PRINCIPAL		291,129	291,129	278,256	281,463	0	9,666	0	9,666	0	291,129	0	0	0	9,694	05/25/2034	1
31403D SP 5	FNMA PASS TH #745826 6.000		09/25/2014	PAID ON PRINCIPAL		32,392	32,392	32,269	32,263	0	129	0	129	0	32,392	0	0	0	1,259	07/25/2036	1
31405N TV 7	FNMA PASS TH #794464 6.000		09/25/2014	PAID ON PRINCIPAL		3,023	3,023	3,101	3,121	0	(97)	0	(97)	0	3,023	0	0	0	121	09/25/2034	1
31406Y TU 4	FNMA PASS TH #824163 5.500		09/25/2014	PAID ON PRINCIPAL		60,374	60,374	60,988	60,729	0	(355)	0	(355)	0	60,374	0	0	0	2,109	04/25/2035	1
31407B XH 7	FNMA PASS TH #826080 5.000		09/25/2014	PAID ON PRINCIPAL		535,783	535,783	557,895	560,702	0	(24,918)	0	(24,918)	0	535,783	0	0	0	18,187	07/25/2035	1
31408G ZW 0	FNMA PASS TH #851357 6.000		09/25/2014	PAID ON PRINCIPAL		20,440	20,440	20,692	20,639	0	(198)	0	(198)	0	20,440	0	0	0	804	02/25/2036	1
31408J D4 0	FNMA PASS TH #852523 5.500		09/25/2014	PAID ON PRINCIPAL		6,013	6,013	5,978	5,979	0	34	0	34	0	6,013	0	0	0	223	01/25/2036	1
31409T QM 3	FNMA PASS TH #878060 5.500		09/25/2014	PAID ON PRINCIPAL		18,284	18,284	17,980	18,039	0	244	0	244	0	18,284	0	0	0	670	03/25/2036	1
31410P VC 4	FNMA PASS TH #893511 6.000		07/25/2014	VARIOUS		39,029	35,276	35,314	35,339	0	2	0	2	0	35,341	0	3,688	3,688	1,392	08/25/2036	1
31410U 3G 5	FNMA PASS TH #898199 6.000		09/25/2014	PAID ON PRINCIPAL		19,266	19,266	19,362	19,343	0	(77)	0	(77)	0	19,266	0	0	0	795	11/25/2036	1
31411A RJ 6	FNMA PASS TH #902389 5.500		09/25/2014	PAID ON PRINCIPAL		35,911	35,911	35,445	35,483	0	428	0	428	0	35,911	0	0	0	1,327	11/25/2036	1
31411Y VZ 3	FNMA PASS TH #918732 5.500		09/25/2014	PAID ON PRINCIPAL		7,333	7,333	7,175	7,178	0	155	0	155	0	7,333	0	0	0	271	06/25/2037	1
313921 DF 2	FNR 2001-55 PC CMO 6.500		09/25/2014	PAID ON PRINCIPAL		14,450	14,450	14,586	14,581	0	(131)	0	(131)	0	14,450	0	0	0	622	10/25/2031	1
3136AG XN 7	FNR 2013-102 DG CMO 3.000		09/25/2014	PAID ON PRINCIPAL		199,009	199,009	198,698	198,678	0	330	0	330	0	199,009	0	0	0	3,900	05/25/2032	1
3136AG QV 7	FNR 2013-109 BA CMO 3.000		09/25/2014	PAID ON PRINCIPAL		206,869	206,869	205,302	205,320	0	1,549	0	1,549	0	206,869	0	0	0	4,009	10/25/2032	1
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000		09/25/2014	PAID ON PRINCIPAL		123,697	123,697	119,238	119,400	0	4,297	0	4,297	0	123,697	0	0	0	4,852	02/25/2042	1
3133TL 4S 4	FSPC T-17 A5 7.160		09/25/2014	PAID ON PRINCIPAL		30,769	30,769	30,764	30,617	0	152	0	152	0	30,769	0	0	0	1,413	07/25/2029	1FE
31392M EJ 7	FSPC T-41 1A4 CMO 6.500		09/25/2014	PAID ON PRINCIPAL		93,659	93,659	93,092	93,151	0	509	0	509	0	93,659	0	0	0	4,214	06/25/2032	1
31392M GY 2	FSPC T-42 A4 CMO 6.500		09/25/2014	PAID ON PRINCIPAL		45,269	45,269	45,205	45,143	0	125	0	125	0	45,269	0	0	0	1,964	02/25/2042	1
31393N TB 5	FSPC T-55 1A1 CMO 6.500		09/25/2014	PAID ON PRINCIPAL		23,586	23,586	24,965	25,890	0	(2,304)	0	(2,304)	0	23,586	0	0	0	1,072	04/25/2033	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						245,376,993	245,316,006	261,542,396	246,824,687	0	(1,466,347)	0	(1,466,347)	0	245,358,340	0	18,652	18,652	11,804,054	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00846U AE 1	AGILENT TECHNOLOGIES I 5.500		07/14/2014	REDEEMED		1,055,975	1,000,000	996,870	998,915	0	310	0	310	0	999,225	0	56,750	56,750	45,833	09/14/2015	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
009363 AG 7	AIRGAS INC 4.500		09/15/2014	MATURED		2,000,000	2,000,000	1,997,600	1,999,507	0	493	0	493	0	2,000,000	0	0	0	90,000	09/15/2014	2FE
01741R AE 2	ALLEGHENY TECH 5.950		09/23/2014	STERNE AGEE & LEACH I		780,347	725,000	736,122	733,346	0	(719)	0	(719)	0	732,627	0	47,719	47,719	51,645	01/15/2021	2FE
018804 AQ 7	ALLIANT TECHSYSTEMS IN 5.250		07/24/2014	MORGAN STANLEY		520,000	500,000	520,000	520,000	0	(328)	0	(328)	0	519,672	0	328	328	8,604	10/01/2021	3FE
0258M0 CZ 0	AMERICAN EXPRESS CREDI 5.125		08/25/2014	MATURED		375,000	375,000	409,215	382,275	0	(7,275)	0	(7,275)	0	375,000	0	0	0	19,219	08/25/2014	1FE
079860 AG 7	BELLSOUTH CORP 5.200		07/15/2014	REDEEMED		2,016,480	2,000,000	2,015,840	2,001,320	0	(1,255)	0	(1,255)	0	2,000,065	0	16,415	16,415	86,667	09/15/2014	1FE
081437 AG 0	BEMIS CO 5.650		08/01/2014	MATURED		1,000,000	1,000,000	1,047,350	1,006,103	0	(6,103)	0	(6,103)	0	1,000,000	0	0	0	56,500	08/01/2014	2FE
12189T AH 7	BNSF 1998-A TRUST 6.600		07/02/2014	REDEEMED		5,332	5,332	5,332	5,332	0	0	0	0	0	5,332	0	0	0	352	01/02/2019	1FE
12200B AA 6	BNSF 2004-1 TRUST 4.575		07/15/2014	REDEEMED		5,185	5,185	5,192	5,189	0	(5)	0	(5)	0	5,185	0	0	0	237	01/15/2021	1FE
05577@ AG 5	BNSF 2009-A SER A 6.550		08/26/2014	REDEEMED		46,454	46,454	46,454	46,454	0	0	0	0	0	46,454	0	0	0	3,043	02/26/2021	1
05577@ AH 3	BNSF 2009-A SER B 6.550		08/26/2014	REDEEMED		44,709	44,709	44,709	44,709	0	0	0	0	0	44,709	0	0	0	2,928	02/26/2021	1
05577@ AJ 9	BNSF 2009-A SER C 6.550		08/26/2014	REDEEMED		13,943	13,943	13,943	13,943	0	0	0	0	0	13,943	0	0	0	913	02/26/2021	1
05577@ AK 6	BNSF 2009-A SER D 6.550		08/26/2014	REDEEMED		14,059	14,059	14,059	14,059	0	0	0	0	0	14,059	0	0	0	921	02/26/2021	1
05577@ AM 2	BNSF 2009-A SER E 6.550		08/26/2014	REDEEMED		5,760	5,760	5,760	5,760	0	0	0	0	0	5,760	0	0	0	377	02/26/2021	1
097793 AC 7	BONANZA CREEK ENERGY I 5.750		08/14/2014	BAS-MERRILL LYNCH		1,003,750	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	3,750	3,750	4,951	02/01/2023	1
14170T AF 8	CAREFUSION CORP 5.125		08/01/2014	MATURED		1,000,000	1,000,000	1,005,660	1,000,689	0	(689)	0	(689)	0	1,000,000	0	0	0	51,250	08/01/2014	2FE
15200D AD 9	CENTERPOINT ENERGY 200 5.170		08/01/2014	REDEEMED		250,677	250,677	250,613	250,642	0	36	0	36	0	250,677	0	0	0	12,960	08/01/2019	1FE
165167 CN 5	CHESAPEAKE ENERGY CORP 4.875		08/13/2014	VARIOUS		2,093,750	2,000,000	2,072,500	2,072,500	0	(1,883)	0	(1,883)	0	2,070,617	0	23,133	23,133	30,875	04/15/2022	3FE
12542R A# 7	CHS INC 5.250		09/21/2014	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	52,500	09/21/2014	2
172967 CQ 2	CITIGROUP INC 5.000		09/15/2014	MATURED		5,000,000	5,000,000	5,009,549	5,000,455	0	(455)	0	(455)	0	5,000,000	0	0	0	250,000	09/15/2014	2FE
205887 BR 2	CONAGRA FOODS 3.200		08/04/2014	TENDERED		546,718	553,000	553,879	553,857	0	0	0	0	0	553,857	0	(7,139)	(7,139)	18,138	01/25/2023	2FE
207597 DR 3	CONNECTICUT LIGHT AND 4.800		09/15/2014	MATURED		1,000,000	1,000,000	998,040	999,759	0	241	0	241	0	1,000,000	0	0	0	48,000	09/15/2014	1FE
212015 AB 7	CONTINENTAL RESOURCES 8.250		07/11/2014	REDEEMED		602,185	569,000	591,760	582,118	0	(1,646)	0	(1,646)	0	580,472	0	21,713	21,713	36,511	10/01/2019	2FE
22764L AD 5	CROSSTEX ENERGY 7.125		09/20/2014	REDEEMED		173,543	162,000	190,148	190,148	0	(2,773)	0	(2,773)	0	187,374	0	(13,832)	(13,832)	8,174	06/01/2022	2FE
12665V AA 0	CVS LEASE PASS THRU CE 4.163		09/10/2014	REDEEMED		4,641	4,641	4,641	4,641	0	0	0	0	0	4,641	0	0	0	25	08/10/2036	2FE
126650 AW 0	CVS LEASE PASS THRU CE 5.298		09/10/2014	REDEEMED		33,325	33,325	33,690	33,744	0	(419)	0	(419)	0	33,325	0	0	0	1,177	01/11/2027	2FE
126659 AA 9	CVS LEASE PASS THRU CE 8.353		09/10/2014	REDEEMED		24,401	24,401	24,401	24,401	0	0	0	0	0	24,401	0	0	0	1,360	07/10/2031	2FE
250847 DX 5	DETROIT EDISON COMPANY 4.800		07/23/2014	REDEEMED		2,051,385	2,000,000	1,993,200	1,998,965	0	502	0	502	0	1,999,468	0	51,917	51,917	90,133	02/15/2015	1FE
25271C AG 7	DIAMOND OFFSHORE DRILL 5.150		09/01/2014	MATURED		4,930,000	4,930,000	4,918,119	4,928,650	0	1,350	0	1,350	0	4,930,000	0	0	0	253,895	09/01/2014	1FE
27965# AA 0	EDENS & AVANT INVESTME 5.570		08/01/2014	MATURED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	111,400	08/01/2014	2
28932M AA 3	ELM RD GENERATING STAT 5.209		08/11/2014	REDEEMED		74,902	74,902	74,902	74,902	0	0	0	0	0	74,902	0	0	0	3,902	02/11/2030	1FE
30219G AC 2	EXPRESS SCRIPTS HOLDIN 3.500		07/08/2014	REDEEMED		2,114,376	2,000,000	1,999,460	1,999,617	0	51	0	51	0	1,999,668	0	114,708	114,708	45,306	11/15/2016	2FE
37045X AN 6	GENERAL MOTORS FINANCI 3.500		07/22/2014	VARIOUS		3,001,875	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	1,875	1,875	2,771	07/10/2019	1
88550* AA 7	INVITATION HOMES - REV 3.750		09/04/2014	PAID ON PRINCIPAL		5,530,431	5,530,431	5,530,431	5,502,900	27,532	0	0	27,532	0	5,530,431	0	0	0	133,380	03/13/2015	5*
49228R AE 3	KERN RIVER FUNDING (14 4.893		09/30/2014	REDEEMED		197,569	197,569	195,585	196,712	0	857	0	857	0	197,569	0	0	0	6,445	04/30/2018	1FE
49306C AH 4	KEY BANK NA 5.800		07/01/2014	MATURED		4,000,000	4,000,000	4,194,560	4,012,674	0	(12,674)	0	(12,674)	0	4,000,000	0	0	0	232,000	07/01/2014	2FE
608190 AH 7	MOHAWK INDUSTRIES 6.125		08/15/2014	REDEEMED		463,218	430,000	449,142	449,523	0	(5,659)	0	(5,659)	0	443,864	0	19,353	19,353	22,387	01/15/2016	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	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)
620076 AZ 2	MOTOROLA INC 6.000		09/11/2014	REDEEMED		3,423,450	3,000,000	3,388,320	3,259,597	0	(44,140)	0	(44,140)	0	3,215,457	0	(207,993)	(207,993)	148,000	11/15/2017	2FE
655844 AU 2	NORFOLK SOUTHERN CORP 5.257		09/17/2014	MATURED		1,000,000	1,000,000	1,032,580	1,002,964	0	(2,964)	0	(2,964)	0	1,000,000	0	0	0	52,570	09/17/2014	2FE
68389X AF 2	ORACLE CORP 3.750		07/08/2014	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	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
742718 DA 4	PROCTER & GAMBLE CO 4.950		08/15/2014	MATURED		1,220,000	1,220,000	1,271,020	1,226,094	0	(6,094)	0	(6,094)	0	1,220,000	0	0	0	60,390	08/15/2014	1FE
74432Q AE 5	PRUDENTIAL FINANCIAL I 5.100		09/20/2014	MATURED		5,000,000	5,000,000	5,045,950	5,003,838	0	(3,838)	0	(3,838)	0	5,000,000	0	0	0	255,000	09/20/2014	2FE
75281A AQ 2	RANGE RESOURCES 5.000		08/22/2014	CREDIT SUISSE FIRST B		1,067,500	1,000,000	1,055,000	1,055,000	0	(784)	0	(784)	0	1,054,216	0	13,284	13,284	22,500	03/15/2023	3FE
771196 AS 1	ROCHE HOLDINGS INC (14 6.000	R	08/29/2014	REDEEMED		395,879	340,000	334,655	336,806	0	384	0	384	0	337,190	0	58,689	58,689	20,287	03/01/2019	1FE
786514 BM 0	SAFEWAY INC 5.625		08/15/2014	MATURED		1,000,000	1,000,000	962,360	996,367	0	3,633	0	3,633	0	1,000,000	0	0	0	56,250	08/15/2014	2FE
786514 BP 3	SAFEWAY INC 6.350		08/18/2014	REDEEMED		925,219	802,000	888,079	847,274	0	(7,310)	0	(7,310)	0	839,963	0	85,256	85,256	51,351	08/15/2017	2FE
78387G AL 7	SBC COMMUNICATIONS INC 5.625		07/15/2014	REDEEMED		2,189,515	2,000,000	1,985,080	1,995,279	0	922	0	922	0	1,996,200	0	193,314	193,314	65,625	06/15/2016	1FE
841504 AA 1	SOUTHEAST SUPPLY (144A 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
843830 AD 2	SOUTHERN STAR CENTRAL 6.750		07/16/2014	REDEEMED		1,500,000	1,500,000	1,479,770	1,494,031	0	1,394	0	1,394	0	1,495,425	0	4,575	4,575	88,594	03/01/2016	3FE
893647 AU 1	TRANSDIGM INC (144A) 6.000		08/14/2014	CREDIT SUISSE FIRST B		1,022,500	1,000,000	1,006,250	1,006,250	0	(6)	0	(6)	0	1,006,244	0	16,256	16,256	12,500	07/15/2022	5FE
87305N AV 0	TTX PASS THRU CERT S20 5.453		07/02/2014	REDEEMED		1,274	1,274	1,274	1,274	0	0	0	0	0	1,274	0	0	0	69	01/02/2022	1
87305N AW 8	TTX PASS THRU CERT S20 5.503		07/02/2014	REDEEMED		4,405	4,405	4,405	4,405	0	0	0	0	0	4,405	0	0	0	242	01/02/2022	1
90783S AA 0	UNION PACIFIC PASS THR 4.698		07/02/2014	REDEEMED		27,720	27,720	29,109	28,897	0	(1,177)	0	(1,177)	0	27,720	0	0	0	1,302	01/02/2024	1FE
920253 AD 3	VALMONT INDUSTRIES 6.625		09/22/2014	TENDERED		1,604,425	1,333,000	1,464,807	1,432,732	0	(9,848)	0	(9,848)	0	1,422,884	0	181,541	181,541	81,443	04/20/2020	2FE
94973V AG 2	WELLPOINT INC 5.000		09/15/2014	REDEEMED		5,060,150	5,000,000	4,971,710	4,996,529	0	1,792	0	1,792	0	4,998,321	0	61,829	61,829	187,500	12/15/2014	2FE
95709T AA 8	WESTAR ENERGY 6.000		07/01/2014	MATURED		2,000,000	2,000,000	2,071,980	2,005,266	0	(5,266)	0	(5,266)	0	2,000,000	0	0	0	120,000	07/01/2014	1FE
87927V AL 2	TELECOM ITALIA 4.950	F	09/30/2014	MATURED		5,000,000	5,000,000	4,801,230	4,978,996	0	21,004	0	21,004	0	5,000,000	0	0	0	247,500	09/30/2014	3FE
9612EM AH 2	WESTPAC BANKING CORP (2.900	F	09/10/2014	MATURED		3,000,000	3,000,000	3,098,820	3,020,386	0	(20,386)	0	(20,386)	0	3,000,000	0	0	0	87,000	09/10/2014	1FE
004375 CS 8	ACCR 2005-1 A2C .504		09/25/2014	PAID ON PRINCIPAL		748,235	748,235	628,518	677,097	0	71,138	0	71,138	0	748,235	0	0	0	2,560	04/25/2035	1FM
05949C HU 3	BOAMS 2005-I 2A5 CMO 2.721		09/25/2014	PAID ON PRINCIPAL		213,791	213,791	144,309	123,283	0	90,508	0	90,508	0	213,791	0	0	0	4,114	10/25/2035	1FM
05949C HU 3	BOAMS 2005-I 2A5 CMO 2.721		09/25/2014	WRITTEN OFF		0	11,277	7,612	6,503	0	(124)	0	(124)	0	6,379	0	(6,379)	(6,379)	221	10/25/2035	1FM
12498N AB 9	CBASS 2006-CB2 AF2 5.501		09/25/2014	PAID ON PRINCIPAL		7,385	7,385	4,123	3,800	0	3,585	0	3,585	0	7,385	0	0	0	200	12/25/2036	1FM
172973 W5 4	CMSI 2005-4 1A6 CMO 5.500		09/25/2014	PAID ON PRINCIPAL		67,184	67,184	49,884	57,227	0	9,957	0	9,957	0	67,184	0	0	0	2,269	07/25/2035	1FM
172973 5F 2	CMSI 2006-1 2A1 CMO 5.000		09/25/2014	PAID ON PRINCIPAL		47,630	47,630	45,368	38,743	0	8,887	0	8,887	0	47,630	0	0	0	1,562	02/25/2021	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.283		09/28/2014	PAID ON PRINCIPAL		32,871	32,871	31,690	32,345	0	525	0	525	0	32,871	0	0	0	1,064	12/28/2033	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.196		07/01/2014	RECOVERY OF PAR WRITE		0	(6)	(6)	(6)	0	0	0	0	0	(6)	0	6	6	0	12/28/2033	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		09/25/2014	PAID ON PRINCIPAL		55,069	55,069	54,879	54,831	0	238	0	238	0	55,069	0	0	0	1,836	02/25/2020	1FM
12647P AJ 7	CSMC 2013-7 A10 (CMO) 3.500		09/25/2014	PAID ON PRINCIPAL		86,298	86,298	83,324	83,440	0	2,858	0	2,858	0	86,298	0	0	0	2,019	08/25/2043	1FE
12667F J6 3	CWALT 2004-30CB 3A1 CM 5.000		09/25/2014	PAID ON PRINCIPAL		200,971	200,971	164,796	136,469	0	64,501	0	64,501	0	200,971	0	0	0	6,584	02/25/2020	1FM
12669F DS 9	CWHL 2003-J10 1A9 CMO 5.250		09/25/2014	PAID ON PRINCIPAL		425,978	425,978	403,348	413,027	0	12,951	0	12,951	0	425,978	0	0	0	14,905	11/25/2033	1FM
12669F GV 9	CWHL 2003-J13 2A1 CMO 5.250		09/25/2014	PAID ON PRINCIPAL		372,960	372,960	375,058	371,664	0	1,296	0	1,296	0	372,960	0	0	0	13,008	01/25/2024	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500		09/25/2014	PAID ON PRINCIPAL		36,777	36,777	31,870	10,609	(0)	26,168	0	26,168	0	36,777	0	0	0	1,369	08/25/2035	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	Foreign	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)
126694 JR 0	CWHL 2005-24 A1 CMO 5.500		09/25/2014	PAID ON PRINCIPAL		108,795	108,795	97,372	79,470	0	29,325	0	29,325	0	108,795	0	0	0	3,966	11/25/2035	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500		09/25/2014	WRITTEN OFF		0	2,469	2,209	1,803	0	(290)	0	(290)	0	1,514	0	(1,514)	(1,514)	102	11/25/2035	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500		08/25/2014	RECOVERY OF PAR WRITE		0	(72)	(65)	(53)	0	7	0	7	0	(46)	0	46	46	0	11/25/2035	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		09/25/2014	PAID ON PRINCIPAL		859,117	859,117	665,977	600,320	(0)	258,797	0	258,797	0	859,117	0	0	0	35,302	07/25/2037	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		09/25/2014	WRITTEN OFF		0	183,101	141,938	127,944	(0)	8,756	0	8,756	0	136,700	0	(136,700)	(136,700)	7,356	07/25/2037	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		07/01/2014	RECOVERY OF PAR WRITE		0	(51)	(39)	(35)	0	(3)	0	(3)	0	(39)	0	39	39	0	07/25/2037	1FM
29977J AB 2	EVER 2013-1 A2 (CMO) 2.500		09/25/2014	PAID ON PRINCIPAL		268,908	268,908	243,582	243,613	0	25,295	0	25,295	0	268,908	0	0	0	4,569	03/25/2043	1FE
32051G LD 5	FHASI 2005-2 2A1 CMO 5.000		09/25/2014	PAID ON PRINCIPAL		23,081	23,081	23,074	23,014	0	68	0	68	0	23,081	0	0	0	770	05/25/2020	1FM
36185N M8 0	GMACM 2003-J10 A2 CMO 4.750		09/25/2014	PAID ON PRINCIPAL		109,994	109,994	109,109	109,412	0	582	0	582	0	109,994	0	0	0	3,338	01/25/2019	1FM
3622EB AC 2	GSAA 2007-4 A3A CMO .454		09/25/2014	PAID ON PRINCIPAL		16,990	16,990	6,987	3,778	0	13,213	0	13,213	0	16,990	0	0	0	51	03/25/2037	1FM
36228F AE 6	GSMPS 1998-2 A CMO 7.750		09/19/2014	PAID ON PRINCIPAL		8,291	8,291	8,201	8,201	0	89	0	89	0	8,291	0	0	0	439	05/19/2027	1FM
36228F CL 8	GSMPS 1999-3 A CMO (14 8.000		08/19/2014	PAID ON PRINCIPAL		973	973	996	945	0	27	0	27	0	973	0	0	0	49	08/19/2029	1FM
36228F EC 6	GSMPS 2001-2 A CMO 7.500		09/19/2014	PAID ON PRINCIPAL		15,927	15,927	16,476	16,395	0	(468)	0	(468)	0	15,927	0	0	0	815	06/15/2032	3FM
36242D UQ 4	GSR 2005-AR1 4A1 CMO 4.525		09/25/2014	PAID ON PRINCIPAL		133,529	133,529	120,722	118,503	0	15,026	0	15,026	0	133,529	0	0	0	4,262	01/25/2035	1FM
36298B AG 5	GSR 2006-6F 2A4 CMO 6.000		09/25/2014	PAID ON PRINCIPAL		1,280,341	1,280,341	1,092,476	1,092,476	0	187,864	0	187,864	0	1,280,341	0	0	0	53,179	06/20/2036	1FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 2.152		09/25/2014	PAID ON PRINCIPAL		628,798	628,798	573,266	245,462	(0)	383,336	0	383,336	0	628,798	0	0	0	14,209	03/25/2037	1FM
46628M AE 6	JPMAC 2006-CW1 A4 .304		09/25/2014	PAID ON PRINCIPAL		153,235	153,235	124,887	144,308	0	8,927	0	8,927	0	153,235	0	0	0	303	05/25/2036	1FM
466247 UP 6	JPMMT 2005-S2 1A3 CMO 5.000		09/25/2014	PAID ON PRINCIPAL		37,943	37,943	36,805	32,255	0	5,688	0	5,688	0	37,943	0	0	0	1,265	08/25/2020	1FM
46630G AD 7	JPMMT 2007-A1 2A2 (CMO 2.528		09/25/2014	PAID ON PRINCIPAL		218,603	218,603	192,917	180,692	0	37,910	0	37,910	0	218,603	0	0	0	3,592	07/25/2035	1FM
46641C AU 5	JPMMT 2014-1 2A1 (CMO) 3.500		09/25/2014	PAID ON PRINCIPAL		421,641	421,641	415,530	415,530	0	6,111	0	6,111	0	421,641	0	0	0	7,862	01/25/2044	1FE
52521R AE 1	LMT 2007-5 1A3 CMO 5.750		09/25/2014	PAID ON PRINCIPAL		774,896	774,896	676,236	655,250	0	119,646	0	119,646	0	774,896	0	0	0	30,637	05/25/2037	1FM
576434 EM 2	MALT 2003-4 4A1 CMO 5.500		09/25/2014	PAID ON PRINCIPAL		81,390	81,390	81,527	81,232	0	158	0	158	0	81,390	0	0	0	3,079	06/25/2018	1FM
55265K NM 7	MASTR 2002-8 1A4 CMO 5.500		09/25/2014	PAID ON PRINCIPAL		5,690	5,690	5,746	5,673	0	17	0	17	0	5,690	0	0	0	208	12/25/2017	1FM
55265K VB 2	MASTR 2003-4 2A4 CMO 5.000		09/25/2014	PAID ON PRINCIPAL		296,775	296,775	292,055	295,164	0	1,611	0	1,611	0	296,775	0	0	0	10,594	05/25/2018	1FM
55265K 5Y 1	MASTR 2004-1 4A1 CMO 4.500		09/25/2014	PAID ON PRINCIPAL		321,038	321,038	321,067	320,282	0	756	0	756	0	321,038	0	0	0	9,575	02/25/2019	1FM
57643M LE 2	MASTR 2005-2 1A5 (CMO) 5.250		09/25/2014	PAID ON PRINCIPAL		119,437	119,437	115,854	111,261	0	8,177	0	8,177	0	119,437	0	0	0	4,312	11/25/2035	1FM
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000		09/25/2014	PAID ON PRINCIPAL		28,927	28,927	29,605	29,812	0	(885)	0	(885)	0	28,927	0	0	0	1,154	02/25/2034	3FM
76110H BL 2	RALI 2003-QS7 A2 CMO 4.750		09/25/2014	PAID ON PRINCIPAL		161,367	161,367	163,484	161,874	0	(507)	0	(507)	0	161,367	0	0	0	5,044	04/25/2033	1FM
76111X DE 0	RFMSI 2003-S18 A2 CMO 4.500		09/25/2014	PAID ON PRINCIPAL		157,172	157,172	155,477	156,244	0	928	0	928	0	157,172	0	0	0	4,704	10/25/2018	1FM
76111X SE 4	RFMSI 2005-S1 2A2 CMO 4.750		09/25/2014	PAID ON PRINCIPAL		117,809	117,809	118,334	117,590	0	219	0	219	0	117,809	0	0	0	3,826	02/25/2020	1FM
81745R AB 6	SEMT 2013-3 A2 2.500		09/25/2014	PAID ON PRINCIPAL		253,863	253,863	225,492	225,474	0	28,389	0	28,389	0	253,863	0	0	0	4,327	03/25/2043	1FE
81744Y AA 4	SEMT 2013-4 A1 CMO 2.325		09/25/2014	PAID ON PRINCIPAL		188,942	188,942	167,719	167,887	0	21,055	0	21,055	0	188,942	0	0	0	2,927	04/25/2043	1FE
81744Y AB 2	SEMT 2013-4 A2 CMO 2.500		09/25/2014	PAID ON PRINCIPAL		275,675	275,675	249,277	249,594	0	26,081	0	26,081	0	275,675	0	0	0	4,593	04/25/2043	1FE
94983F AA 8	WFMBS 2006-1 A1 CMO 5.000		09/25/2014	PAID ON PRINCIPAL		71,443	71,443	69,807	69,619	0	1,825	0	1,825	0	71,443	0	0	0	2,414	09/25/2020	1FM
94984E AD 4	WFMBS 2006-10 A4 CMO 6.000		09/25/2014	PAID ON PRINCIPAL		380,285	380,285	366,785	363,628	0	16,657	0	16,657	0	380,285	0	0	0	15,228	08/25/2036	1FM
94983L AY 3	WFMBS 2006-2 2A5 CMO 5.500		09/25/2014	PAID ON PRINCIPAL		464,772	464,772	393,652	377,745	0	87,027	0	87,027	0	464,772	0	0	0	17,161	03/25/2036	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	Foreign	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)
94983L AY 3	WFMBS 2006-2 2A5 CMO 5.500		09/25/2014	WRITTEN OFF		0	63,346	53,653	51,485	0	400	0	400	0	51,884	0	(51,884)	(51,884)	2,318	03/25/2036	1FM
94985L AH 8	WFMBS 2007-13 A8 CMO 6.000		09/25/2014	PAID ON PRINCIPAL		202,699	202,699	170,267	110,285	0	92,413	0	92,413	0	202,699	0	0	0	8,136	09/25/2037	1FM
94985L AH 8	WFMBS 2007-13 A8 CMO 6.000		09/25/2014	WRITTEN OFF		0	21,286	17,880	11,581	0	2,046	0	2,046	0	13,628	0	(13,628)	(13,628)	835	09/25/2037	1FM
17319W AA 7	CGCMT 2013-SMP A 2.110		09/12/2014	PAID ON PRINCIPAL		30,799	30,799	31,568	30,875	592	(669)	0	(76)	0	30,799	0	0	0	433	01/12/2018	1FM
45779B BT 5	IMSCI 2013-4 A1 (144A) 2.837	C..	09/12/2014	PAID ON PRINCIPAL		8,688	8,688	8,688	8,686	0	2	0	2	0	8,688	0	0	0	164	04/12/2023	1FE
75585R GC 3	REALT 2006-3 A1 4.449	C..	09/12/2014	PAID ON PRINCIPAL		219,683	219,683	219,675	219,434	0	248	0	248	0	219,683	0	0	0	7,052	12/12/2038	1FE
00442Q AD 0	ACE 2003-MH1 A4 (144A) 6.500		09/15/2014	PAID ON PRINCIPAL		148,242	148,242	140,555	143,115	0	5,128	0	5,128	0	148,242	0	0	0	6,454	08/15/2030	1FE
126342 DZ 4	AMHPT 1996-1 B1 8.000		09/15/2014	PAID ON PRINCIPAL		476,486	476,486	493,100	476,485	0	1	0	1	0	476,486	0	0	0	25,407	03/15/2027	1FE
06606B AK 6	BAMH 1997-1 M 6.800		09/10/2014	PAID ON PRINCIPAL		149,736	149,736	193,160	148,658	0	1,078	0	1,078	0	149,736	0	0	0	6,693	01/10/2028	1FE
20846Q HN 1	CNF 2001-3 A4 6.910		09/01/2014	PAID ON PRINCIPAL		136,275	136,275	136,268	136,245	0	30	0	30	0	136,275	0	0	0	6,297	05/01/2033	5AM
20846Q JW 9	CNF 2002-2 A2 6.030		09/01/2014	PAID ON PRINCIPAL		75,322	75,322	75,487	75,354	0	(33)	0	(33)	0	75,322	0	0	0	3,053	03/01/2033	4AM
393505 BC 5	GT 1993-2 B 8.000		09/15/2014	PAID ON PRINCIPAL		4,784	4,784	4,448	4,620	0	164	0	164	0	4,784	0	0	0	1,154	07/15/2018	6FE
393505 BC 5	GT 1993-2 B 8.000		09/15/2014	WRITTEN OFF		0	8,657	8,049	8,360	0	(314)	0	(314)	0	8,046	0	(8,046)	(8,046)	1,967	07/15/2018	6FE
393505 BC 5	GT 1993-2 B 8.000		07/01/2014	RECOVERY OF PAR WRITE		0	(13,491)	(12,544)	(13,028)	0	240	0	240	0	(12,788)	0	12,788	12,788	0	07/15/2018	6FE
393505 RJ 3	GT 1996-10 M1 7.240		09/15/2014	PAID ON PRINCIPAL		357,335	357,335	367,552	357,319	0	16	0	16	0	357,335	0	0	0	17,340	11/15/2028	5AM
393505 Y2 2	GT 1999-3 M1 6.960		09/01/2014	WRITTEN OFF		0	55,694	18,471	6	0	(6)	0	(6)	0	0	0	0	0	2,800	02/01/2031	6FE
393505 Y2 2	GT 1999-3 M1 6.960		07/01/2014	RECOVERY OF PAR WRITE		0	(4,706)	(1,561)	(0)	0	0	0	0	0	0	0	0	0	0	02/01/2031	6FE
393505 Z4 7	GT 1999-4 A7 7.410		09/01/2014	PAID ON PRINCIPAL		66,657	66,657	55,755	44,068	0	22,589	0	22,589	0	66,657	0	0	0	3,274	05/01/2031	6FE
393505 3P 5	GT 1999-5 A5 7.860		09/01/2014	PAID ON PRINCIPAL		101,694	101,694	101,648	68,401	0	33,293	0	33,293	0	101,694	0	0	0	5,340	03/01/2030	6FE
674135 DQ 8	OAK 1998-B M2 7.025		09/15/2014	RECOVERY OF PAR WRITE		0	(11,021)	(687)	0	0	0	0	0	0	0	0	0	0	0	05/15/2023	6FE
67087T DW 8	OAK 2002-C A1 5.410		09/15/2014	PAID ON PRINCIPAL		75,356	75,356	68,925	62,603	0	12,753	0	12,753	0	75,356	0	0	0	2,711	11/15/2032	3AM
921796 MZ 8	VMF 2003-A A4 6.210		09/07/2014	PAID ON PRINCIPAL		116,485	116,485	106,001	111,277	0	5,208	0	5,208	0	116,485	0	0	0	12,451	05/07/2026	1FE
3899999. Total Bonds - Industrial and Miscellaneous						96,873,059	95,491,301	95,424,618	94,242,475	28,124	1,648,305	0	1,676,429	0	95,918,904	0	954,155	954,155	3,919,706	XXX	XXX
8399997. Total Bonds - Part 4						820,459,589	818,094,935	862,244,237	820,770,021	28,124	(1,451,333)	0	(1,423,209)	0	819,346,812	0	1,112,777	1,112,777	38,412,681	XXX	XXX
8399999. Total Bonds						820,459,589	818,094,935	862,244,237	820,770,021	28,124	(1,451,333)	0	(1,423,209)	0	819,346,812	0	1,112,777	1,112,777	38,412,681	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
11120U 10 5	BRIXMOR PROPERTY GROUP INC		09/24/2014	BARCLAYS	2,600.000	58,497	XXX	52,000	52,858	(858)	0	0	(858)	0	52,000	0	6,497	6,497	1,370	XXX	L
297178 10 5	ESSEX PROPERTY TRUST INC		08/08/2014	CITIGROUP ALGO	2,700.000	505,017	XXX	377,607	387,477	(9,870)	0	0	(9,870)	0	377,607	0	127,410	127,410	10,044	XXX	L
313747 20 6	FEDERAL REALTY INV TRUST		09/16/2014	VARIOUS	5,500.000	663,620	XXX	587,469	182,538	(6,647)	0	0	(6,647)	0	587,469	0	76,151	76,151	9,360	XXX	L
40414L 10 9	HCP INC		09/19/2014	BMO CAP MKTS (045) ALGO 1	5,500.000	219,785	XXX	192,830	199,760	(6,930)	0	0	(6,930)	0	192,830	0	26,955	26,955	8,993	XXX	L
46581@ 10 8	IVANS INC STUB		07/11/2014	DIRECT WITH COMPANY	0.000	469,962	XXX	0	0	0	0	0	0	0	0	0	469,962	469,962	0	XXX	A
49446R 10 9	KIMCO REALTY CORP		07/29/2014	VARIOUS	9,100.000	213,271	XXX	136,773	179,725	(42,952)	0	0	(42,952)	0	136,773	0	76,498	76,498	6,143	XXX	L
49455U 10 0	KINDER MORGAN MANAGEMENT LLC		08/28/2014	SELL FRACTIONAL SHARE	0.810	79	XXX	61	58	3	0	0	3	0	61	0	19	19	0	XXX	L
531172 10 4	LIBERTY PROPERTY TRUST		09/23/2014	VARIOUS	13,700.000	490,842	XXX	368,895	464,019	(95,124)	0	0	(95,124)	0	368,895	0	121,947	121,947	19,523	XXX	L
554382 10 1	MACERICH CO		08/06/2014	VARIOUS	3,400.000	223,146	XXX	62,097	200,226	(138,129)	0	0	(138,129)	0	62,097	0	161,048	161,048	4,216	XXX	L
737464 10 7	POST PROPERTIES INC		08/11/2014	VARIOUS	4,200.000	228,298	XXX	174,967	189,966	(14,999)	0	0	(14,999)	0	174,967	0	53,331	53,331	4,578	XXX	L

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	Foreign	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)
74340W 10 3	PROLOGIS INC		09/24/2014	VARIOUS	4,300.000	175,420	XXX	104,275	158,885	(54,610)	0	0	(54,610)	0	104,275	0	71,145	71,145	3,036	XXX	L
756109 10 4	REALTY INCOME CORP		07/30/2014	VARIOUS	9,800.000	433,121	XXX	377,349	294,907	0	0	0	0	0	377,349	0	55,773	55,773	11,694	XXX	L
81721M 10 9	SENIOR HOUSING PROP TRUST		08/01/2014	VARIOUS	36,500.000	842,697	XXX	816,954	649,116	0	0	0	0	0	816,954	0	25,743	25,743	37,011	XXX	L
828806 10 9	SIMON PROPERTY GROUP INC		09/24/2014	VARIOUS	3,090.000	513,116	XXX	98,442	463,917	(365,475)	0	0	(365,475)	0	98,442	0	414,675	414,675	11,897	XXX	L
876664 10 3	TAUBMAN CENTERS INC		08/08/2014	VARIOUS	4,700.000	348,998	XXX	237,818	300,424	(62,606)	0	0	(62,606)	0	237,818	0	111,180	111,180	5,076	XXX	L
92276F 10 0	VENTAS INC		07/29/2014	CITIGROUP ALGO	4,900.000	316,427	XXX	233,488	280,672	(47,184)	0	0	(47,184)	0	233,488	0	82,939	82,939	7,105	XXX	L
939647 10 3	WASHINGTON PRIME GROUP		09/12/2014	RBC CAPITAL MARKETS	7,300.000	136,305	XXX	34,855	0	0	0	0	0	0	34,855	0	101,451	101,451	1,825	XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						5,838,603	XXX	3,855,879	4,004,548	(845,383)	0	0	(845,383)	0	3,855,878	0	1,982,724	1,982,724	141,869	XXX	XXX
9799997 Total Common Stocks - Part 4						5,838,603	XXX	3,855,879	4,004,548	(845,383)	0	0	(845,383)	0	3,855,878	0	1,982,724	1,982,724	141,869	XXX	XXX
9799999. Total Common Stocks						5,838,603	XXX	3,855,879	4,004,548	(845,383)	0	0	(845,383)	0	3,855,878	0	1,982,724	1,982,724	141,869	XXX	XXX
9899999. Total Preferred and Common Stocks						5,838,603	XXX	3,855,879	4,004,548	(845,383)	0	0	(845,383)	0	3,855,878	0	1,982,724	1,982,724	141,869	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						826,298,192	XXX	866,100,116	824,774,569	(817,259)	(1,451,333)	0	(2,268,592)	0	823,202,690	0	3,095,501	3,095,501	38,554,550	XXX	XXX

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

Sch. DB-Pt A-Sn 1
NONE

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

Sch. DB-Pt A-Sn 1-Footnote B
NONE

Sch. DB-Pt B-Sn 1
NONE

Sch. DB-Pt B-Sn 1-Footnote A
NONE

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

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

Sch. DB-Pt D-Sn 1
NONE

Sch. DB-Pt D-Sn 2
NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation /Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
U.S. Government - Issuer Obligations						
	REPO - DAIWA A TREASURY		1	32,607,334	32,607,334	10/01/2014
	REPO - MIZUHO A TREASURY		1	32,607,334	32,607,334	10/01/2014
	REPO - NOMURA A TREASURY		1	32,607,334	32,607,334	10/01/2014
	REPO - ROYAL A TREASURY		1	245,069	245,069	10/01/2014
0199999. U.S. Government - Issuer Obligations				98,067,071	98,067,071	XXX
0599999. Total - U.S. Government				98,067,071	98,067,071	XXX
6199999. Total - Issuer Obligations				98,067,071	98,067,071	XXX
6599999. Subtotal - Bonds				98,067,071	98,067,071	XXX
9999999. Totals				98,067,071	98,067,071	XXX

General Interrogatories:

1. The activity for the year to date: Fair Value $.....66,044,119 Book/Adjusted Carrying Value $.....66,044,119
2. Average balance for the year to date: Fair Value $.....61,645,238 Book/Adjusted Carrying Value $.....61,645,238
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....98,067,071 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

General Interrogatory:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
American Business Bank	Los Angeles,CA		0.000	0	0	891,612	724,801	648,290	XXX
Bank of America	Concord,CA		0.000	0	0	1,132,440	1,245,844	1,299,169	XXX
Johnson Bank	Racine,WI		0.000	0	0	270,839	531,329	234,766	XXX
JP Morgan Chase Bank, N.A.	San Antonio,TX		0.000	0	0	205,624	116,214	126,022	XXX
Northern Trust	Chicago,IL		0.000	0	0	123,113	504,243	22,166	XXX
Steele Street Bank and Trust	Denver,CO		0.000	0	0	536,585	604,247	631,516	XXX
Suntrust Bank	Orlando, FL		0.000	0	0	278,886	448,721	619,500	XXX
US Bank	St. Paul,MN		0.000	0	0	2,191,627	3,527,349	2,991,605	XXX
Wells Fargo	San Francisco,CA		0.000	0	0	710,239	1,395,110	860,895	XXX
Wells Fargo	Santa Clara,CA		0.000	0	0	120,421	130,164	157,781	XXX
Citibank, N.A.	New Castle,DE		0.000	0	0	93,541	191,118	(168,417)	XXX
CIBC Mellon	Toronto,ON		0.000	0	0	4,619,062	286,473	841,607	XXX
First National Bank of Anchorage	Anchorage,AK		0.000	0	0	10,000	10,000	10,000	XXX
JP Morgan Chase Bank, N.A.	New York,NY		0.000	0	0	1,229,943	832,713	832,499	XXX
Regions Bank of Arkansas	Little Rock,AR		0.000	0	0	111,488	111,490	111,490	XXX
Royal Bank of Canada	Toronto,ON		0.000	0	0	13,166,402	20,136,702	30,135,799	XXX
The Bank of New York Mellon	Pittsburgh,PA		0.000	0	0	22,902	24,004	12,299	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	25,714,725	30,820,521	39,366,987	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	25,714,725	30,820,521	39,366,987	XXX
0599999. Total Cash		XXX	XXX	0	0	25,714,725	30,820,521	39,366,987	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
All Other Government Bonds - Issuer Obligations							
CANADA TREASURY BILLS (CAN. PAY)		09/03/2014	0.000	10/09/2014	3,399,226	0	2,320
CANADA TREASURY BILLS (CAN. PAY)		08/14/2014	0.000	11/06/2014	499,524	0	604
0699999. All Other Government Bonds - Issuer Obligations					3,898,750	0	2,924
1099999. Total - All Other Government Bonds					3,898,750	0	2,924
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations							
UNIVERSITY OF VIRGINIA S03-A		09/03/2014	0.070	11/04/2014	13,000,000	673	0
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations					13,000,000	673	0
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations					13,000,000	673	0
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
LEHMAN BROTHERS HOLDINGS		02/01/2010	3.950	11/10/2009	0	0	0
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					0	0	0
Total Bonds							
7799999. Subtotals - Issuer Obligations					16,898,750	673	2,924
8399999. Subtotals - Bonds					16,898,750	673	2,924
8699999. Total - Cash Equivalents					16,898,750	673	2,924



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 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	40,328	0	0	74,969
2. Alaska AK	0	0	0	0	117	0	0	320
3. Arizona AZ	0	0	0	0	68,804	0	0	138,284
4. Arkansas AR	0	0	0	3	(1,198,536)	0	0	166,542
5. California CA	0	0	0	0	36,919	0	0	87,830
6. Colorado CO	0	0	0	0	22,025	0	0	74,974
7. Connecticut CT	0	0	0	0	49,239	7,423,515	0	76,680
8. Delaware DE	0	0	0	0	11,942	0	0	20,450
9. District of Columbia DC	0	0	0	2	(313,114)	0	0	61,283
10. Florida FL	0	0	0	0	80,640	0	0	171,091
11. Georgia GA	0	0	0	0	34,486	0	0	77,719
12. Hawaii HI	0	0	0	0	1,846	0	0	4,782
13. Idaho ID	0	0	0	0	504	0	0	905
14. Illinois IL	0	0	0	2	215,425	2,000,000	3	239,625
15. Indiana IN	0	0	0	1	(58,203)	0	0	42,685
16. Iowa IA	0	0	0	0	91,815	0	0	170,357
17. Kansas KS	0	0	0	0	45,893	0	0	65,616
18. Kentucky KY	0	0	0	0	43,070	0	0	73,382
19. Louisiana LA	0	0	0	1	25,706	200,000	2	191,259
20. Maine ME	0	0	0	0	12,946	200,000	1	28,688
21. Maryland MD	0	0	0	2	4,557	0	0	11,279
22. Massachusetts MA	0	0	0	5	(392,545)	0	0	48,741
23. Michigan MI	0	0	0	0	13,698	0	0	42,077
24. Minnesota MN	0	0	0	0	76,387	0	0	140,747
25. Mississippi MS	0	0	0	0	64,065	12,000	7	127,803
26. Missouri MO	0	0	0	1	49,464	500,000	1	97,252
27. Montana MT	0	0	0	0	17,785	0	0	40,057
28. Nebraska NE	0	0	0	1	(14,728)	0	0	63,127
29. Nevada NV	0	0	0	0	7,921	0	0	16,727
30. New Hampshire NH	0	0	0	0	168,911	175,000	2	8,233
31. New Jersey NJ	0	0	0	2	16,347	0	0	36,131
32. New Mexico NM	0	0	0	0	1,328	0	0	2,669
33. New York NY	0	0	9,170	1	(1,636)	87,914	0	26,335
34. North Carolina NC	0	0	0	0	96,633	0	0	187,282
35. North Dakota ND	0	0	0	0	28,651	0	0	48,413
36. Ohio OH	0	0	0	0	77,995	0	0	159,443
37. Oklahoma OK	0	0	0	0	3,035	0	0	7,764
38. Oregon OR	0	0	0	0	5,287	0	0	9,507
39. Pennsylvania PA	0	0	0	0	38,665	5,000	1	69,532
40. Rhode Island RI	0	0	0	0	3,854	0	0	6,433
41. South Carolina SC	0	0	0	0	19,913	500,000	1	44,475
42. South Dakota SD	0	0	0	0	24,355	0	0	46,348
43. Tennessee TN	0	0	60,000	1	(171,713)	0	0	119,393
44. Texas TX	0	0	295,000	1	(621,468)	0	0	170,155
45. Utah UT	0	0	0	0	28,661	0	0	55,693
46. Vermont VT	0	0	0	0	955	0	0	1,764
47. Virginia VA	0	0	0	0	171,638	0	0	312,528
48. Washington WA	0	0	0	0	11,754	0	0	28,252
49. West Virginia WV	0	0	0	0	275,737	0	0	428,720
50. Wisconsin WI	0	0	0	0	10,525	0	0	74,004
51. Wyoming WY	0	0	0	0	1,925	0	0	3,860
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	8,812	0	0	13,653
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	27,718
58. Aggregate Other Alien OT	0	0	0	0	568	0	0	684
59. Totals	0	0	364,170	23	(760,811)	11,103,429	18	4,244,241
DETAILS OF WRITE-INS								
58001. Other Alien Combined	0	0	0	0	425	0	0	515
58002. GBR United Kingdom	0	0	0	0	131	0	0	156
58003. AUS Australia	0	0	0	0	12	0	0	13
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	568	0	0	684



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

SUPPLEMENT "A" TO SCHEDULE T

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	59,981	0	0	111,503
2. Alaska AK	0	0	0	0	366	0	0	1,002
3. Arizona AZ	0	0	0	0	47,264	0	0	94,993
4. Arkansas AR	0	0	0	0	69,996	0	0	114,891
5. California CA	0	0	0	0	107,696	0	0	256,210
6. Colorado CO	0	0	395,000	2	(557,115)	0	0	145,988
7. Connecticut CT	0	0	0	0	255,848	0	0	398,435
8. Delaware DE	0	0	0	0	60,102	0	0	102,917
9. District of Columbia DC	0	0	0	0	31,233	1,000,000	1	51,891
10. Florida FL	0	0	0	0	206,313	0	0	437,727
11. Georgia GA	0	0	0	0	70,881	0	0	159,741
12. Hawaii HI	0	0	0	0	1,039	0	0	2,692
13. Idaho ID	0	0	0	0	8	0	0	15
14. Illinois IL	0	0	610,874	1	1,054,713	4,600,002	7	444,095
15. Indiana IN	0	0	0	0	8,230	0	0	23,742
16. Iowa IA	0	0	0	0	27,326	0	0	50,701
17. Kansas KS	0	0	0	0	68,929	0	0	98,552
18. Kentucky KY	0	0	0	0	32,569	0	0	55,491
19. Louisiana LA	0	0	0	0	65,130	200,000	2	123,693
20. Maine ME	0	0	0	0	18,148	0	0	40,213
21. Maryland MD	0	0	0	0	21,891	0	0	54,159
22. Massachusetts MA	0	0	0	0	3,779	0	0	17,068
23. Michigan MI	0	0	0	0	19,886	0	0	61,084
24. Minnesota MN	0	0	0	0	65,551	0	0	120,781
25. Mississippi MS	0	0	0	0	11,060	0	0	22,064
26. Missouri MO	0	0	0	0	14,155	0	0	27,829
27. Montana MT	0	0	0	0	17,745	0	0	39,965
28. Nebraska NE	0	0	0	0	39,433	0	0	70,574
29. Nevada NV	0	0	(320)	0	7,945	0	0	17,455
30. New Hampshire NH	0	0	0	0	12,253	0	0	25,794
31. New Jersey NJ	0	0	0	0	22,853	0	0	50,512
32. New Mexico NM	0	0	0	0	18,052	0	0	36,294
33. New York NY	0	0	201,658	1	(269,649)	0	1	89,654
34. North Carolina NC	0	0	0	0	192,948	0	0	373,947
35. North Dakota ND	0	0	0	0	21,830	0	0	36,886
36. Ohio OH	0	0	0	0	67,486	0	0	137,960
37. Oklahoma OK	0	0	0	0	17,526	0	0	44,832
38. Oregon OR	0	0	0	0	34,151	0	0	61,405
39. Pennsylvania PA	0	0	0	0	122,012	200,000	1	219,421
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	12,500	1	(144,467)	0	0	96,114
42. South Dakota SD	0	0	0	0	18,735	0	0	35,652
43. Tennessee TN	0	0	0	0	46,031	0	0	300,526
44. Texas TX	0	0	0	0	85,620	0	0	174,409
45. Utah UT	0	0	0	0	12,564	0	0	24,415
46. Vermont VT	0	0	0	0	4,942	0	0	9,132
47. Virginia VA	0	0	0	0	42,659	0	0	77,675
48. Washington WA	0	0	0	0	52,508	0	0	126,203
49. West Virginia WV	0	0	0	0	95,609	0	0	148,655
50. Wisconsin WI	0	0	0	0	4,391	0	0	30,874
51. Wyoming WY	0	0	0	0	2,460	0	0	4,931
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	1	(264,285)	0	0	55,338
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	96,778
58. Aggregate Other Alien OT	0	0	0	0	0	0	0	0
59. Totals	0	0	1,219,712	6	2,026,332	6,000,002	12	5,402,875
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



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

SUPPLEMENT "A" TO SCHEDULE T

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	3,976	0	0	7,391
2. Alaska AK	0	0	0	0	326	0	0	893
3. Arizona AZ	0	0	0	0	3,077	0	0	6,185
4. Arkansas AR	0	0	0	0	16,944	0	0	27,812
5. California CA	0	0	0	0	10,904	0	0	25,940
6. Colorado CO	0	0	0	0	7,813	0	0	26,595
7. Connecticut CT	0	0	0	0	6,115	0	0	9,522
8. Delaware DE	0	0	0	0	1,795	0	0	3,074
9. District of Columbia DC	0	0	0	0	495	0	0	822
10. Florida FL	0	0	0	0	31,767	0	0	67,400
11. Georgia GA	0	0	0	0	2,359	0	0	5,316
12. Hawaii HI	0	0	0	0	403	0	0	1,045
13. Idaho ID	0	0	0	0	3,100	0	0	5,568
14. Illinois IL	0	0	0	0	4,838	0	0	10,044
15. Indiana IN	0	0	0	0	1,664	0	0	4,799
16. Iowa IA	0	0	0	0	10,384	0	0	19,267
17. Kansas KS	0	0	0	0	40,893	0	0	58,467
18. Kentucky KY	0	0	0	0	8,988	0	0	15,313
19. Louisiana LA	0	0	0	0	11,859	0	0	22,522
20. Maine ME	0	0	0	0	2,354	0	0	5,216
21. Maryland MD	0	0	0	0	4,710	0	0	11,652
22. Massachusetts MA	0	0	0	0	1,890	0	0	8,534
23. Michigan MI	0	0	0	0	3,115	0	0	9,569
24. Minnesota MN	0	0	0	0	11,014	0	0	20,294
25. Mississippi MS	0	0	0	0	2,042	0	0	4,073
26. Missouri MO	0	0	0	0	5,231	0	0	10,285
27. Montana MT	0	0	0	0	2,780	0	0	6,262
28. Nebraska NE	0	0	0	0	7,728	0	0	13,831
29. Nevada NV	0	0	0	0	1,225	0	0	2,586
30. New Hampshire NH	0	0	0	0	879	0	0	1,850
31. New Jersey NJ	0	0	0	0	8,281	0	0	18,303
32. New Mexico NM	0	0	0	0	1,392	0	0	2,799
33. New York NY	0	0	0	0	21,195	2,550,000	5	66,224
34. North Carolina NC	0	0	0	0	12,397	0	0	24,026
35. North Dakota ND	0	0	0	0	1,050	0	0	1,773
36. Ohio OH	0	0	0	0	6,404	0	0	13,091
37. Oklahoma OK	0	0	0	0	7,931	0	0	20,287
38. Oregon OR	0	0	0	0	1,604	0	0	2,883
39. Pennsylvania PA	0	0	0	0	17,219	255,000	2	21,975
40. Rhode Island RI	0	0	0	0	692	0	0	1,155
41. South Carolina SC	0	0	0	0	2,005	0	0	4,477
42. South Dakota SD	0	0	0	0	3,798	0	0	7,227
43. Tennessee TN	0	0	0	0	1,669	0	0	10,895
44. Texas TX	0	0	0	0	23,598	0	0	48,069
45. Utah UT	0	0	0	0	1,610	0	0	3,128
46. Vermont VT	0	0	0	0	909	0	0	1,680
47. Virginia VA	0	0	0	0	18,067	0	0	32,898
48. Washington WA	0	0	0	0	2,745	0	0	6,598
49. West Virginia WV	0	0	0	0	4,589	0	0	7,135
50. Wisconsin WI	0	0	0	0	526	0	0	3,700
51. Wyoming WY	0	0	0	0	816	0	0	1,636
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	94	0	0	145
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	209,059
58. Aggregate Other Alien OT	0	0	0	0	(210)	0	0	0
59. Totals	0	0	0	0	349,045	2,805,000	7	921,290
DETAILS OF WRITE-INS								
58001. Other Alien Combined	0	0	0	0	(210)	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	(210)	0	0	0



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	(1)	(4,490,685)	0	1	17,317
2. Alaska AK	0	0	0	0	56	0	0	154
3. Arizona AZ	0	0	0	0	3,939	0	0	7,916
4. Arkansas AR	0	0	0	0	13,313	0	0	21,852
5. California CA	0	0	0	0	35,771	0	0	85,100
6. Colorado CO	0	0	0	0	10,389	0	0	35,365
7. Connecticut CT	0	0	0	0	260,620	250,000	1	16,539
8. Delaware DE	0	0	0	0	4,215	0	0	7,218
9. District of Columbia DC	0	0	0	0	2,049	0	0	3,405
10. Florida FL	0	0	0	0	30,371	0	0	64,437
11. Georgia GA	0	0	0	0	4,606	0	0	10,379
12. Hawaii HI	0	0	0	0	74	0	0	192
13. Idaho ID	0	0	0	0	4,788	0	0	8,601
14. Illinois IL	0	0	0	0	11,404	0	0	23,675
15. Indiana IN	0	0	0	0	4,494	25,000	1	12,966
16. Iowa IA	0	0	0	0	7,105	0	0	13,182
17. Kansas KS	0	0	0	0	22,857	0	0	32,680
18. Kentucky KY	0	0	0	0	4,360	0	0	7,429
19. Louisiana LA	0	0	0	0	10,541	0	0	20,020
20. Maine ME	0	0	0	0	4,518	0	0	10,011
21. Maryland MD	0	0	0	0	6,519	0	0	16,126
22. Massachusetts MA	0	0	0	0	3,019	0	0	13,637
23. Michigan MI	0	0	0	0	5,974	0	0	18,351
24. Minnesota MN	0	0	0	0	24,693	0	0	45,497
25. Mississippi MS	0	0	0	0	7,912	0	0	15,784
26. Missouri MO	0	0	0	0	8,077	0	0	15,881
27. Montana MT	0	0	0	4	(73,424)	0	0	5,801
28. Nebraska NE	0	0	0	0	16,645	0	0	29,790
29. Nevada NV	0	0	0	0	1,722	0	0	3,636
30. New Hampshire NH	0	0	0	0	897	0	0	1,888
31. New Jersey NJ	0	0	0	0	4,506,291	4,500,000	1	13,905
32. New Mexico NM	0	0	0	0	642	0	0	1,292
33. New York NY	0	0	0	0	(246,344)	0	0	11,425
34. North Carolina NC	0	0	0	0	15,894	0	0	30,803
35. North Dakota ND	0	0	0	0	945	0	0	1,596
36. Ohio OH	0	0	0	0	12,315	0	0	25,175
37. Oklahoma OK	0	0	0	0	4,145	0	0	10,603
38. Oregon OR	0	0	0	0	2,297	0	0	4,130
39. Pennsylvania PA	0	0	0	0	9,484	0	0	17,055
40. Rhode Island RI	0	0	0	0	1,921	0	0	3,206
41. South Carolina SC	0	0	0	0	1,871	0	0	4,179
42. South Dakota SD	0	0	0	0	3,747	0	0	7,130
43. Tennessee TN	0	0	0	0	3,546	0	0	23,152
44. Texas TX	0	0	0	0	16,080	0	0	32,755
45. Utah UT	0	0	0	0	1,878	0	0	3,649
46. Vermont VT	0	0	0	0	833	0	0	1,538
47. Virginia VA	0	0	0	0	18,569	0	0	33,811
48. Washington WA	0	0	0	0	3,379	0	0	8,120
49. West Virginia WV	0	0	0	0	6,501	0	0	10,109
50. Wisconsin WI	0	0	0	0	1,003	0	0	7,053
51. Wyoming WY	0	0	0	0	546	0	0	1,095
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	252,250	500,000	2	3,486
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	136,240
58. Aggregate Other Alien OT	0	0	0	0	(4,556)	0	0	0
59. Totals	0	0	0	3	560,057	5,275,000	6	956,338

DETAILS OF WRITE-INS

58001. Other Alien Combined	0	0	0	0	(4,556)	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	(4,556)	0	0	0

Overflow Page for Write-Ins

NONE

* 2 4 7 6 7 2 0 1 4 5 0 5 0 0 1 0 3 *

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2014

NAIC Group Code.....3548 NAIC Company Code.....24767

Company Name: ST. PAUL FIRE AND MARINE INSURANCE 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
4,519,748	6,119,634	1,747

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [ ] No [X]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes [ ] No [ ]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:

2.31 Amount quantified: ..... $ 0

2.32 Amount estimated using reasonable assumptions: ..... $ 0

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: ..... $ 0