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QUARTERLY STATEMENT

AS OF MARCH 31, 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	Name	Title
1.	BRIAN WILLIAM MacLEAN	Chairman, President & Chief Executive Officer	MADELYN JOSEPH LANKTON	Executive Vice President & Chief Information Officer
2.	JAY STEVEN BENET	Vice Chairman & Chief Financial Officer	MARIA OLIVO	Executive Vice President, Strategic Development & Treasurer
3.	WILLIAM HERBERT HEYMAN	Vice Chairman & Chief Investment Officer	KENNETH FRANKLIN SPENCE, III	Executive Vice President & General Counsel
4.	ALAN DAVID SCHNITZER	Vice Chairman & Chief Legal Officer	GREGORY CHESHIRE TOCZYDLOWSKI	Executive Vice President, Personal Insurance
5.	DOREEN SPADORCIA	Vice Chairman	DOUGLAS KEITH BELL	Senior Vice President, Accounting Policy
6.	ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer	DOUGLAS KENNETH RUSSELL	Senior Vice President & Corporate Controller
7.	ROBERT CARL BRODY	Executive Vice President, Claim Services	SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
8.	JOHN PATRICK CLIFFORD, JR.	Executive Vice President, Human Resources	WENDY CONSTANCE SKJERVEN	Associate Group General Counsel, Corporate & Corporate Secretary
9.	WILLIAM EUGENE CUNNINGHAM, JR.	Executive Vice President, Business Insurance	SMITESH DAVÉ	Vice President & Chief Corporate Actuary
10.	WILLIAM PATRICK HANNON	Executive Vice President, Enterprise Risk Management & Business Conduct Officer		

DIRECTORS

JAY STEVEN BENET
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

22nd day of April, 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	10,344,791,894	0	10,344,791,894	10,494,654,861
2. Stocks:				
2.1 Preferred stocks	1,195,000	0	1,195,000	1,195,000
2.2 Common stocks	3,959,135,838	14,145,360	3,944,990,478	3,838,041,696
3. Mortgage loans on real estate:				
3.1 First liens	42,900,000	0	42,900,000	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)	75,909,340	0	75,909,340	76,758,189
4.2 Properties held for the production of income (less $.....0 encumbrances)	709,965,638	0	709,965,638	710,584,737
4.3 Properties held for sale (less $.....0 encumbrances)	0	0	0	0
5. Cash ($.....23,361,621), cash equivalents ($.....43,200,000) and short-term investments ($.....268,046,906)	334,608,526	0	334,608,526	318,764,570
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	871,797,796	33,986,366	837,811,430	824,545,127
9. Receivables for securities	63,494	0	63,494	176,867
10. Securities lending reinvested collateral assets	59,811,188	0	59,811,188	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)	16,400,113,930	48,131,726	16,351,982,203	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	115,245,240	0	115,245,240	122,603,421
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	616,754,631	41,479,184	575,275,448	568,875,618
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....22,538,885 earned but unbilled premiums)	1,044,921,380	4,592,594	1,040,328,786	992,090,638
15.3 Accrued retrospective premiums	22,320,972	705,603	21,615,370	23,588,341
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	54,917,780	0	54,917,780	61,765,655
16.2 Funds held by or deposited with reinsured companies	14,631,600	0	14,631,600	15,531,386
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	0	0	0	0
18.2 Net deferred tax asset	414,166,497	71,036,399	343,130,098	352,494,028
19. Guaranty funds receivable or on deposit	41,613	0	41,613	327,114
20. Electronic data processing equipment and software	19,937	0	19,937	34,243
21. Furniture and equipment, including health care delivery assets ($.....0)	16,327,161	16,327,161	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	257,045	0	257,045	0
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	86,836,884	3,248,760	83,588,124	89,426,661
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	18,786,554,670	185,521,427	18,601,033,244	18,566,316,320
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	18,786,554,670	185,521,427	18,601,033,244	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	20,751,515	0	20,751,515	22,134,170
2502. Equities and deposits in pools and associations	19,194,735	0	19,194,735	19,162,955
2503. Other assets	14,092,540	0	14,092,540	13,435,471
2598. Summary of remaining write-ins for Line 25 from overflow page	32,798,095	3,248,760	29,549,334	34,694,065
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	86,836,884	3,248,760	83,588,124	89,426,661

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....487,622,216)	7,644,166,621	7,648,975,444
2.	Reinsurance payable on paid losses and loss adjustment expenses	246,700,420	275,194,117
3.	Loss adjustment expenses	1,683,884,916	1,721,718,149
4.	Commissions payable, contingent commissions and other similar charges	79,371,694	155,227,718
5.	Other expenses (excluding taxes, licenses and fees)	102,518,310	161,327,693
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	87,553,017	90,940,717
7.1	Current federal and foreign income taxes (including $.....(45,484,227) on realized capital gains (losses))	59,680,410	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 $.....352,969,438 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	2,302,412,543	2,274,421,678
10.	Advance premium	0	1,918
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	11,625,068	11,646,381
12.	Ceded reinsurance premiums payable (net of ceding commissions)	93,184,645	83,515,399
13.	Funds held by company under reinsurance treaties	656,414	656,414
14.	Amounts withheld or retained by company for account of others	33,115,668	57,763,369
15.	Remittances and items not allocated	19,786,054	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	56,276,091	25,128,050
18.	Drafts outstanding	0	0
19.	Payable to parent, subsidiaries and affiliates	0	20,203,949
20.	Derivatives	0	0
21.	Payable for securities	43,199,229	0
22.	Payable for securities lending	59,811,188	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	38,025,085	36,369,949
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	12,597,871,709	12,651,619,036
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	12,597,871,709	12,651,619,036
29.	Aggregate write-ins for special surplus funds	24,607,068	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)	2,720,171,934	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)	6,003,161,535	5,914,697,284
38.	Totals (Page 2, Line 28, Col. 3)	18,601,033,244	18,566,316,320

DETAILS OF WRITE-INS

2501.	Other liabilities	43,120,000	43,120,000
2502.	Investment real estate liability	18,669,802	18,058,646
2503.	Interest deposit liability	600,321	600,321
2598.	Summary of remaining write-ins for Line 25 from overflow page	(24,365,037)	(25,409,018)
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	38,025,085	36,369,949
2901.	Special surplus from retroactive reinsurance	23,607,068	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)	24,607,068	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 $.....207,725,396)	227,886,544	246,609,838	978,179,144
1.2 Assumed (written $.....1,257,422,022)	1,225,352,272	1,198,257,558	4,953,221,757
1.3 Ceded (written $.....183,959,949)	201,919,165	214,983,210	851,717,740
1.4 Net (written $.....1,281,187,469)	1,251,319,651	1,229,884,187	5,079,683,160
DEDUCTIONS:			
2. Losses incurred (current accident year $.....642,751,523):			
2.1 Direct	97,081,053	79,673,938	246,011,830
2.2 Assumed	588,940,658	588,687,766	2,446,816,466
2.3 Ceded	78,668,019	83,921,590	212,249,330
2.4 Net	607,353,692	584,440,114	2,480,578,965
3. Loss adjustment expenses incurred	115,675,714	135,368,862	592,165,437
4. Other underwriting expenses incurred	362,417,962	391,200,112	1,575,160,546
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	1,085,447,368	1,111,009,088	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)	165,872,283	118,875,098	431,778,213
INVESTMENT INCOME			
9. Net investment income earned	148,784,813	144,472,626	644,745,603
10. Net realized capital gains (losses) less capital gains tax of $.....876,504	(2,263,288)	(2,121,460)	26,223,144
11. Net investment gain (loss) (Lines 9 + 10)	146,521,525	142,351,166	670,968,747
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....586,535 amount charged off $.....4,114,474)	(3,527,939)	(3,155,791)	(11,715,081)
13. Finance and service charges not included in premiums	5,082,230	5,110,816	20,817,555
14. Aggregate write-ins for miscellaneous income	(474,205)	(668,148)	23,622,778
15. Total other income (Lines 12 through 14)	1,080,086	1,286,877	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)	313,473,894	262,513,141	1,135,472,211
17. Dividends to policyholders	2,059,269	2,322,111	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)	311,414,625	260,191,030	1,128,258,276
19. Federal and foreign income taxes incurred	67,897,881	61,135,217	244,350,932
20. Net income (Line 18 minus Line 19) (to Line 22)	243,516,744	199,055,813	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)	243,516,744	199,055,813	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 $.....10,375,872	110,345,040	106,683,980	170,438,776
25. Change in net unrealized foreign exchange capital gain (loss)	(31,466,074)	(15,351,669)	(29,068,734)
26. Change in net deferred income tax	(24,403,568)	(11,543,243)	(43,934,322)
27. Change in nonadmitted assets	22,332,244	29,409,228	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	(232,000,000)	(100,000,000)	(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)	88,464,251	206,915,448	(85,966,397)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,003,161,535	6,207,579,128	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. Retroactive reinsurance gain/loss	171,134	(134,502)	(1,375,046)
1402. Change in COLI cash values	118,340	224,090	885,237
1403. Fines and penalties of regulatory authorities	(140,280)	(19,312)	(87,660)
1498. Summary of remaining write-ins for Line 14 from overflow page	(623,399)	(738,424)	24,200,246
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(474,205)	(668,148)	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	1,236,856,166	1,222,358,429	5,073,131,702
2.	Net investment income	171,263,017	167,653,475	741,549,687
3.	Miscellaneous income	1,080,086	1,286,877	32,725,251
4.	Total (Lines 1 through 3)	1,409,199,269	1,391,298,781	5,847,406,641
5.	Benefit and loss related payments	632,908,551	683,071,236	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	650,264,977	650,426,309	2,151,861,413
8.	Dividends paid to policyholders	2,080,582	1,878,467	8,448,551
9.	Federal and foreign income taxes paid (recovered) net of $.....(2,808,942) tax on capital gains (losses)	11,430,992	28,277,349	268,684,383
10.	Total (Lines 5 through 9)	1,296,685,102	1,363,653,361	5,009,463,833
11.	Net cash from operations (Line 4 minus Line 10)	112,514,167	27,645,420	837,942,808
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	615,226,441	424,592,254	2,141,009,293
	12.2 Stocks	10,326,875	25,895,567	404,708,446
	12.3 Mortgage loans	0	1,125,000	2,125,000
	12.4 Real estate	0	0	16,772,351
	12.5 Other invested assets	37,975,568	43,499,450	136,764,501
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	8,168	14,182	2,441
	12.7 Miscellaneous proceeds	43,312,602	66,557,270	53,562,260
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	706,849,654	561,683,722	2,754,944,292
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	471,348,474	424,030,146	1,846,738,415
	13.2 Stocks	16,768,273	7,990,913	274,052,691
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	6,950,394	3,791,037	99,988,021
	13.5 Other invested assets	40,397,549	32,439,174	114,722,213
	13.6 Miscellaneous applications	27,788,236	0	9,339,751
	13.7 Total investments acquired (Lines 13.1 to 13.6)	563,252,926	468,251,270	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)	143,596,728	93,432,452	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	232,000,000	100,000,000	1,115,000,000
	16.6 Other cash provided (applied)	(8,266,939)	(11,743,941)	(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)	(240,266,939)	(111,743,941)	(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)	15,843,956	9,333,931	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)	334,608,526	234,814,211	318,764,570

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

20.0001	Exchange of stock	806,608	0	0
20.0002	Interest payment received in securities	324,271	273,580	1,258,244
20.0003	Stock distribution from limited partnership	128,218	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	March 31, 2014	December 31, 2013
1. St. Paul Fire and Marine Insurance Company state basis	CT	$ 243,516,744	$ 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)		$ 243,516,744	$ 883,907,344
Surplus			
5. St. Paul Fire and Marine Insurance Company state basis	CT	$ 6,003,161,535	$ 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)		$ 6,003,161,535	$ 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 were not available, the Company uses a nationally recognized pricing service, as well as broker quotes in determining the fair value of its loan-backed securities.

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

NOTES TO FINANCIAL STATEMENTS

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	$ 4,984,896
2. 12 Months or Longer	$ 1,753,875

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

1. Less than 12 Months	$ 203,863,401
2. 12 Months or Longer	$ 24,825,234

5. The Company determines an other-than-temporary impairment by utilizing discounted cash flow modeling to determine the present value of the security and comparing the present value with the amortized cost of the security. If the amortized cost is greater than the present value of the expected cash flows, the difference is considered a credit loss and recognized in net realized capital gains (losses). The Company estimates the present value of the security by projecting future cash flows of the assets underlying the securitization, allocating the flows to the various tranches based on the structure of the securitization, and determining the present value of the cash flows using the effective yield of the security at the date of acquisition (or the most recent implied rate used to accrete the security if the implied rate has changed as a result of a previous impairment or changes in expected cash flows). The Company incorporates levels of delinquencies, defaults and severities as well as credit attributes of the remaining assets in the securitization, along with other economic data, to arrive at its best estimate of the parameters applied to the assets underlying the securitization.

E. Repurchase Agreements and/or Securities Lending Transactions:

No significant change.

(3)b: Not applicable.

F. Real Estate:

No significant change.

G. Investments in Low-Income Housing Tax Credits (LIHTC):

No significant change.

H. Restricted Assets:

No significant change.

I. Working Capital Finance Investments:

Not applicable.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

No significant change.

Note 11 - Debt

A. No significant change.

B. Not applicable.

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

A. Defined Benefit Plan:

Not applicable.

B. Defined Contribution Plan:

No significant change.

NOTES TO FINANCIAL STATEMENTS

C. Multiemployer Plan:

No significant change.

D. Consolidated/Holding Company Plans:

No significant change.

E. Postemployment Benefits and Compensated Absences:

No significant change.

F. Impact of Medicare Modernization Act of Postretirement Benefits:

No significant change.

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

On March 20, 2014, the Company paid extraordinary dividends of $232 million to its parent company, The Travelers Companies, Inc.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2)b: Not applicable.

(4)a: Not applicable.

(4)b: Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

NOTES TO FINANCIAL STATEMENTS

A. (1) Securities measured and reported at fair value as of March 31, 2014:

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	$ -	$ 8,154,935	$ 20,848,629	$ 29,003,564
Common stock	431,599,986	-	-	431,599,986
Total securities at fair value	$ 431,599,986	$ 8,154,835	$ 20,848,629	$ 460,603,550

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 1/1/2014	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 3/31/2014
Bonds	$ 20,899,486	$ -	$ -	$ (425)	$ 498	$ 91,181	$ -	$ -	$ (142,111)	$ 20,848,629

(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 March 31, 2014) Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Short term bonds	$ 268,046,906	$ 268,046,906	$ 98,205,655	$ 169,841,251	$ -	$ -
Cash equivalents	43,200,000	43,200,000	-	43,200,000	-	-
Long term bonds	10,731,690,117	10,344,791,894	590,739,786	10,105,728,036	35,222,295	-
Preferred stock	1,666,600	1,195,000	1,666,600	-	-	-
Common stock	431,599,986	431,599,986	431,599,986	-	-	-
Mortgage loans	-	42,900,000	-	-	-	42,900,000

(At December 31, 2013) Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Short term bonds	$ 249,649,920	$ 249,649,920	$ 109,298,338	$ 140,351,582	$ -	$ -
Cash equivalents	38,344,738	38,344,738	-	38,344,738	-	-
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 March 31, 2014) Description	Carrying Value	Effective Interest Rate	Maturity Date
Mortgage loan			
Oak Brook, IL	$ 42,900,000	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.

NOTES TO FINANCIAL STATEMENTS

E. State Transferable and Non-transferable Tax Credits:

No significant change.

F. Subprime Mortgage-Related Risk Exposure:

No significant change.

G. Offsetting and Netting of Assets and Liabilities:

Not applicable.

H. Joint and Several Liabilities:

No significant change.

I. Risk Sharing Provisions of the Affordable Care Act:

Not applicable.

Note 22 – Events Subsequent

No significant change.

Note 23 - Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2014 to March 31, 2014, the prior year-end total loss and loss adjustment expense reserves developed favorably by $73,967,000, resulting from better than expected loss and DCC development primarily in the homeowners, special property, and other liability – occurrence lines, and from lower estimates for adjusting and other expenses, partially offset by loss and DCC deterioration primarily in the commercial multi-peril line.

The improvement in the homeowners line was driven primarily by better than expected development for non-catastrophe weather-related claims for accident year 2013 and for catastrophe claims for accident years 2011 through 2013. The improvement in the special property line was driven primarily by better than expected development for catastrophe and non-catastrophe claims for accident years 2010 through 2013. The improvement in the other liability – occurrence line was concentrated in the excess coverages for accident years 2011 and prior, and reflected more favorable legal and judicial environments than what the Company previously expected. Lastly, the improvement in adjusting and other expense reserves was driven by improvement in the underlying loss and DCC reserves and by the allocation of adjusting and other expense reserves by year as disclosed in the Schedule P Interrogatories of the Company.

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

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

NOTES TO FINANCIAL STATEMENTS

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. .....12/31/2009.....

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. .....12/31/2009.....

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). .....3/24/2011.....

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 [X] No [ ]

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

PART 1 - INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [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: $.....23,527,208

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	$ 3,527,535,852
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 51,225,520	$ 54,675,006
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,487,783,302	$ 3,582,210,858
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: $.....59,811,188
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $.....59,811,188
16.3 Total payable for securities lending reported on the liability page: $.....59,811,188

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)
Citigroup	Special Equity Transactions Group	Brokerage account
	390 Greenwich Street, 1st Floor	
	New York, NY 10013	
RBC Dexia	155 Wellington Street W	Custodial account for Canadian Branch
	Toronto, ON M5V 3L3	

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	39,839,718	39,839,718	0	0	220,383	220,383
Total.....	.....XXX...	.....XXX.....	0	0	39,839,718	39,839,718	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

NONE

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	1,399,171	1,593,673	644,609	576,618	63,215,988	66,306,743
2. Alaska AK	L	388,214	684,998	714,638	165,210	8,117,697	8,610,736
3. Arizona AZ	L	882,154	1,206,657	1,849,631	830,469	40,670,631	43,598,518
4. Arkansas AR	L	273,124	1,043,958	125,867	184,601	18,785,390	22,042,846
5. California CA	L	17,593,248	18,562,610	7,773,493	7,297,026	268,301,817	293,989,190
6. Colorado CO	L	3,739,292	5,019,106	2,203,228	1,591,291	67,769,784	72,705,105
7. Connecticut CT	L	2,165,315	2,787,716	133,537	984,919	42,184,888	53,383,595
8. Delaware DE	L	360,234	294,005	(105,535)	426,155	6,703,557	7,935,445
9. District of Columbia DC	L	167,263	886,810	37,729	312,545	14,268,495	15,529,823
10. Florida FL	L	10,167,345	10,393,308	3,887,076	4,109,419	86,179,539	108,804,037
11. Georgia GA	L	1,650,356	1,976,559	211,432	1,045,916	45,774,333	55,265,097
12. Hawaii HI	L	95,480	301,755	(64,452)	564,362	6,166,613	9,342,306
13. Idaho ID	L	147,702	204,884	36,716	96,916	3,118,177	3,788,629
14. Illinois IL	L	5,522,143	9,963,714	2,097,591	1,854,107	168,001,060	195,133,166
15. Indiana IN	L	1,889,255	2,298,001	123,903	6,566,992	27,476,661	32,090,361
16. Iowa IA	L	1,906,178	1,963,738	140,325	1,698,582	28,495,749	39,655,880
17. Kansas KS	L	3,664,053	3,569,003	323,791	353,968	35,520,203	37,069,229
18. Kentucky KY	L	1,002,454	1,112,185	181,800	720,103	24,015,481	25,106,835
19. Louisiana LA	L	5,696,723	6,698,522	8,350,373	10,072,685	68,206,555	91,803,702
20. Maine ME	L	116,987	279,112	2,442	51,621	4,348,314	5,638,097
21. Maryland MD	L	1,249,890	1,414,488	1,697,063	1,273,559	48,791,934	56,743,373
22. Massachusetts MA	L	1,666,030	2,098,629	862,706	1,311,004	102,858,112	125,409,136
23. Michigan MI	L	2,932,647	3,445,116	1,485,189	1,626,963	77,321,408	84,107,531
24. Minnesota MN	L	2,411,556	2,906,294	1,232,341	1,425,495	83,758,337	94,811,356
25. Mississippi MS	L	1,336,506	1,964,282	5,482,254	537,953	35,486,955	29,738,818
26. Missouri MO	L	683,881	1,569,846	2,330,900	1,223,021	54,285,490	65,713,878
27. Montana MT	L	1,085,308	1,203,899	156,837	3,399,003	12,488,525	12,783,403
28. Nebraska NE	L	649,622	632,819	87,438	882,854	20,915,868	23,386,805
29. Nevada NV	L	491,172	619,990	850,120	269,999	32,430,020	34,303,621
30. New Hampshire NH	L	301,082	229,571	71,486	401,042	11,974,091	14,831,757
31. New Jersey NJ	L	3,101,172	5,145,915	2,330,979	6,713,971	113,365,958	135,602,146
32. New Mexico NM	L	9,929,447	9,659,882	3,575,190	1,484,554	46,697,130	46,250,982
33. New York NY	L	15,987,004	19,862,140	12,490,377	9,667,982	323,695,916	333,883,235
34. North Carolina NC	L	793,456	1,683,164	2,974,095	465,384	32,496,276	35,487,929
35. North Dakota ND	L	5,433,576	5,789,730	1,758,911	3,376,912	19,226,061	17,409,436
36. Ohio OH	L	2,474,021	3,349,323	456,865	5,239,663	53,081,866	59,413,676
37. Oklahoma OK	L	4,664,267	5,385,342	2,732,353	2,812,370	44,560,407	43,063,744
38. Oregon OR	L	482,790	952,956	8,222,450	224,946	12,127,945	13,521,621
39. Pennsylvania PA	L	6,621,400	8,844,401	2,708,814	4,534,931	141,704,184	147,292,924
40. Rhode Island RI	L	481,668	683,932	21,421	363,413	16,866,198	18,328,971
41. South Carolina SC	L	676,281	1,016,637	323,481	367,033	19,359,481	23,942,457
42. South Dakota SD	L	389,738	648,310	153,591	28,073	12,520,179	13,248,911
43. Tennessee TN	L	1,049,988	809,973	247,088	715,874	38,497,152	41,784,441
44. Texas TX	L	39,062,903	37,131,336	13,763,949	25,426,762	357,927,873	353,820,857
45. Utah UT	L	957,496	1,819,370	700,349	1,094,693	20,165,962	23,513,275
46. Vermont VT	L	250,562	126,599	10,497	589,637	5,125,474	6,625,436
47. Virginia VA	L	2,053,570	3,386,487	735,085	1,791,853	44,421,958	53,273,646
48. Washington WA	L	903,994	1,189,454	2,461,882	2,017,132	40,475,875	54,654,771
49. West Virginia WV	L	2,518,078	2,687,160	54,014	805,805	21,333,164	21,897,327
50. Wisconsin WI	L	2,512,382	5,315,897	723,011	829,413	57,597,716	60,530,382
51. Wyoming WY	L	4,216,719	4,280,445	740,199	1,388,321	22,469,654	21,329,911
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	1,400	1,300	0	0	4,541	4,347
54. Puerto Rico PR	L	1,155	3,624	2,000	(5,000)	3,149,109	4,158,680
55. US Virgin Islands VI	L	5,083	11,400	24,207	15,783	554,412	765,583
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	L	30,868,977	38,562,788	35,078,630	10,038,403	298,093,663	317,942,448
58. Aggregate Other Alien OT	XXX	653,881	1,016,687	(154,952)	3,201,370	28,622,687	37,961,582
59. Totals	(a) 54	207,725,396	246,289,499	135,059,015	135,043,676	3,281,772,514	3,615,337,736
DETAILS OF WRITE-INS							
58001. Other Alien Combined	XXX	395,912	520,758	(542,294)	214,317	13,291,147	19,450,003
58002. BMU Bermuda	XXX	155,925	281,572	0	2,768,631	4,657,663	5,835,477
58003. CYM Cayman Islands	XXX	25,920	47,050	0	0	190,691	191,082
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	76,124	167,307	387,343	218,422	10,483,186	12,485,021
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	653,881	1,016,687	(154,952)	3,201,370	28,622,687	37,961,582

(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
… … … 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	
… … … … … The Dominion of Canada General Insurance Company *	Canada	

Notes:
* Denotes affiliated insurer
Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART

… … … … Travelers Insurance Company of Canada *	Canada	
… … … … Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
… … … … … 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.....	.....

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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.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....22.480	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	The Dominion of Canada General Insurance Company	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1985480	.....	.....	.....	Fog City Fund, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.000	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	76-0753165	.....	.....	.....	Symmetry Growth Capital II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...100.000	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1927945	.....	.....	.....	Upper Lake Growth Capital, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.100	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	20-1222630	.....	.....	.....	Vesbridge Partners, LP.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....88.400	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1963936	.....	.....	.....	Windamere II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....98.900	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-2007089	.....	.....	.....	Windamere III, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....99.000	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1926305	.....	.....	.....	Windamere, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....90.200	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1762781	.....	.....	.....	Camperdown Corporation.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1888760	.....	.....	.....	SPC Insurance Agency, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Aprilgrange Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	F&G U.K. Underwriters Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Travelers Underwriting Agency Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Travelers Syndicate Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Travelers Asia Pte. Ltd.....	SGP.....	NIA.....	Travelers Syndicate Management Limited.....	Board.....	.....0.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	St. Paul Surety Europe Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	.....

SCHEDULE Y

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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.....	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.....	.....
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.....	.....

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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.....	.....
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.....	.....

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

Q12.4

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

Asterisk	Explanation
0101.	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company 1% owned by USF&G Retail Associates GP, Inc.
0102.	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
0103.	Castle Pines Fidelity Associates Limited Partnership is 99% owned by St. Paul Fire and Marine Insurance Company and 1% owned by Castle Pines Fidelity Realty, Inc.
0104.	Fidelity Castle Pines Limited Partnership is 50% owned by an unrelated party with no current economic interest.
0105.	English Turn Limited Partnership is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
0106.	Fidelity English Turn Club General Partnership is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
0107.	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
0108.	Lone Rock Timber Investments I, LLC's other 25% member and manager are 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

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	13,879,868	(3,990,886)	(28.8)	(39.2)
2. Allied lines	3,721,173	1,059,047	28.5	31.3
3. Farmowners multiple peril	0	0	0.0	0.0
4. Homeowners multiple peril	0	21	0.0	0.0
5. Commercial multiple peril	938,473	(832,885)	(88.7)	(161.2)
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	8,871,378	2,181,916	24.6	27.3
9. Inland marine	8,110,320	6,833,896	84.3	107.4
10. Financial guaranty	0	0	0.0	0.0
11.1. Medical professional liability - occurrence	0	447,866	0.0	0.0
11.2. Medical professional liability - claims-made	0	(48,696)	0.0	0.0
12. Earthquake	213,571	92,369	43.2	45.8
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	8,232	3,332	40.5	(1,371.4)
16. Workers' compensation	226,995	475,657	209.5	(1,463.8)
17.1 Other liability-occurrence	131,808,685	61,086,197	46.3	30.5
17.2 Other liability-claims made	9,248,654	3,415,202	36.9	12.4
17.3 Excess workers' compensation	0	(105,119)	0.0	0.0
18.1 Products liability-occurrence	13,906,791	2,360,792	17.0	62.7
18.2 Products liability-claims made	476,053	(614,539)	(129.1)	(1,086.0)
19.1, 19.2 Private passenger auto liability	0	(49)	0.0	0.0
19.3, 19.4 Commercial auto liability	22,665,667	21,072,040	93.0	37.3
21. Auto physical damage	7,437,252	4,772,953	64.2	53.0
22. Aircraft (all perils)	0	(1,143,266)	0.0	0.0
23. Fidelity	4,245,384	4,268,968	100.6	60.9
24. Surety	759,070	(4,805,776)	(633.1)	644.6
26. Burglary and theft	154,616	87,314	56.5	55.0
27. Boiler and machinery	605,791	160,297	26.5	39.0
28. Credit	0	0	0.0	0.0
29. International	0	0	0.0	0.0
30. Warranty	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business	608,570	312,136	51.3	58.2
35. Totals	227,886,544	97,081,053	42.6	32.3
DETAILS OF WRITE-INS				
3401. Tribal workers' compensation	608,570	312,136	51.3	58.2
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)	608,570	312,136	51.3	58.2

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	13,189,454	13,189,454	13,586,099
2. Allied lines	4,121,287	4,121,287	3,935,446
3. Farmowners multiple peril	0	0	0
4. Homeowners multiple peril	0	0	0
5. Commercial multiple peril	516,463	516,463	2,755,923
6. Mortgage guaranty	0	0	0
8. Ocean marine	6,330,326	6,330,326	9,440,137
9. Inland marine	8,005,876	8,005,876	8,338,051
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	160,245	160,245	406,512
13. Group accident and health	0	0	0
14. Credit accident and health	0	0	0
15. Other accident and health	10,485	10,485	13,081
16. Workers' compensation	226,994	226,994	(226,894)
17.1 Other liability-occurrence	121,287,113	121,287,113	146,276,228
17.2 Other liability-claims made	6,052,828	6,052,828	7,688,241
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	11,764,448	11,764,448	14,131,899
18.2 Products liability-claims made	898,944	898,944	442,457
19.1 19.2 Private passenger auto liability	0	0	0
19.3 19.4 Commercial auto liability	22,094,314	22,094,314	27,033,105
21. Auto physical damage	7,943,162	7,943,162	7,252,945
22. Aircraft (all perils)	0	0	0
23. Fidelity	3,407,886	3,407,886	3,869,063
24. Surety	847,851	847,851	185,543
26. Burglary and theft	66,641	66,641	146,615
27. Boiler and machinery	549,525	549,525	774,060
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	251,550	251,550	240,987
35. Totals	207,725,396	207,725,396	246,289,499
DETAILS OF WRITE-INS			
3401. Tribal workers' compensation	251,550	251,550	240,987
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)	251,550	251,550	240,987

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	202,463	16,166	218,629	2,640,523	18,328	3,190,145	5,848,996	105,324	(144,812)	(39,489)
2. 2012	533,738	777,891	1,311,629	89,072	5,482	94,555	494,370	11,028	699,936	1,205,333	49,704	(61,445)	(11,741)
3. Subtotals 2012 + Prior	3,271,400	4,147,342	7,418,743	291,535	21,649	313,183	3,134,893	29,356	3,890,081	7,054,329	155,027	(206,257)	(51,230)
4. 2013	703,171	1,248,780	1,951,951	214,993	38,552	253,545	618,031	31,394	1,026,243	1,675,668	129,853	(152,590)	(22,737)
5. Subtotals 2013 + Prior	3,974,572	5,396,122	9,370,694	506,528	60,201	566,729	3,752,924	60,750	4,916,323	8,729,997	284,880	(358,848)	(73,967)
6. 2014	XXX	XXX	XXX	XXX	198,943	198,943	XXX	174,440	423,614	598,054	XXX	XXX	XXX
7. Totals	3,974,572	5,396,122	9,370,694	506,528	259,143	765,671	3,752,924	235,190	5,339,938	9,328,052	284,880	(358,848)	(73,967)
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. 7.2 %	2. (6.7)%	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	15,520,300	2,777,185	12,743,114	17,529,633
2505. State surcharges receivable	12,104,151	0	12,104,151	11,682,601
2506. COLI supplemental benefits trust	5,575,634	0	5,575,634	5,457,294
2507. Ceded deposit asset	128,585	0	128,585	405,249
2508. Assumed reinsurance receivable and payable	1,560	0	1,560	(12,619)
2509. Other assets nonadmitted	471,575	471,575	0	0
2510. Suspense, undistributed payments	(1,003,711)	0	(1,003,711)	(368,094)
2597. Summary of remaining write-ins for Line 25	32,798,095	3,248,760	29,549,334	34,694,065

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve assumed	558,219	557,724
2505. Due to unaffiliated companies	410,049	0
2506. Federal excise tax-reins contracts	644	644
2507. Undistributed salaries	0	8
2508. Escheat liability	(602,741)	(602,741)
2509. Retroactive reinsurance reserve ceded	(24,731,209)	(25,364,653)
2597. Summary of remaining write-ins for Line 25	(24,365,037)	(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. Profit and loss, miscellaneous	(623,399)	(738,424)	24,200,246
1497. Summary of remaining write-ins for Line 14	(623,399)	(738,424)	24,200,246

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	9,960	1,507	0	0	308,772	157,332
58005. MOZ Mozambique	XXX	9,742	0	0	0	5,530	0
58006. RUS Russian Federation	XXX	7,288	434	0	0	51,050	50,339
58007. GBR United Kingdom	XXX	6,638	7,005	0	6,266	2,096,387	1,733,921
58008. THA Thailand	XXX	4,873	1,339	0	0	16,720	13,221
58009. MEX Mexico	XXX	4,737	(1,417)	(3,000)	(3,796)	5,600	5,600
58010. JPN Japan	XXX	4,398	2,413	0	0	106,125	146,035
58011. HKG Hong Kong, Special Adminis	XXX	4,153	16,462	2,920	33,802	59,578	62,310
58012. NLD Netherlands	XXX	3,200	(186,374)	0	96,558	145,565	314,751
58013. DEU Germany	XXX	2,574	1,629	0	0	201,793	228,220
58014. DNK Denmark	XXX	2,550	1,600	0	0	13,388	16,151
58015. KOR Korea, Republic of	XXX	2,007	808	0	0	17,552	27,184
58016. CHN China	XXX	1,991	2,044	2,499	0	372,996	360,915
58017. TUR Turkey	XXX	1,958	1,708	0	0	7,927	10,231
58018. AUS Australia	XXX	1,865	1,406	0	0	120,866	146,070
58019. IRQ Iraq	XXX	1,321	0	0	0	717	0
58020. TWN Taiwan, Republic of China	XXX	1,297	1,445	0	0	30,203	44,995
58021. IRL Ireland	XXX	998	663	0	0	176,386	146,477
58022. LIE Liechtenstein	XXX	869	0	0	0	72	0
58023. CHL Chile	XXX	613	1,627	0	11,565	675,552	833,236
58024. BGR Bulgaria	XXX	583	434	0	0	1,057	1,134
58025. BRA Brazil	XXX	542	3,533	0	5,135	464,878	392,612
58026. PHL Philippines	XXX	500	0	0	0	8,334	23,737
58027. FRA France	XXX	498	31	0	3,464	382,844	2,307,600
58028. SGP Singapore	XXX	489	380,488	201,529	19,568	3,608,649	3,613,952
58029. NOR Norway	XXX	300	0	0	0	76,533	95,165
58030. PAK Pakistan	XXX	78	0	0	0	419	497
58031. TTO Trinidad and Tobago	XXX	28	0	0	13,133	15,883	17,563
58032. ARE United Arab Emirates	XXX	25	2	0	0	21,603	24,900
58033. IND India	XXX	16	1,717	0	0	64,521	83,030
58034. NGA Nigeria	XXX	15	0	0	0	1,829	0
58035. KAZ Kazakhstan	XXX	13	0	0	0	327	0
58036. GNQ Equatorial Guinea	XXX	5	0	0	0	608	0
58037. AFG Afghanistan	XXX	0	(94,195)	183,395	0	261,129	504,928
58038. BRB Barbados	XXX	0	0	0	0	178,071	61,168
58039. JAM Jamaica	XXX	0	0	0	(24,975)	130,766	99,784
58040. ISR Israel	XXX	0	297	0	1,092	91,996	93,650
58041. TUN Tunisia	XXX	0	0	0	0	69,360	69,827
58042. HUN Hungary	XXX	0	9,487	0	0	66,553	23,307
58043. BEL Belgium	XXX	0	0	0	0	64,934	116,083
58044. NER Niger	XXX	0	0	0	0	63,370	49,673
58045. ITA Italy	XXX	0	399	0	0	44,949	49,770
58046. POL Poland	XXX	0	0	0	0	36,870	43,347
58047. MYS Malaysia	XXX	0	1,477	0	0	35,049	32,215
58048. IDN Indonesia	XXX	0	30	0	0	26,689	29,439
58049. GTM Guatemala	XXX	0	0	0	0	24,142	25,311
58050. CHE Switzerland	XXX	0	0	0	0	20,693	25,987
58051. HND Honduras	XXX	0	0	0	0	20,437	16,808
58052. SWE Sweden	XXX	0	0	0	0	19,845	23,345
58053. ESP Spain	XXX	0	2,160	0	0	18,421	22,346
58054. CZE Czech Republic	XXX	0	0	0	0	18,089	20,220
58055. AUT Austria	XXX	0	0	0	0	17,494	22,709
58056. PAN Panama	XXX	0	0	0	0	14,480	25,627
58057. COL Colombia	XXX	0	4,570	0	0	14,445	14,517
58058. VEN Venezuela (Bolivarian Repul	XXX	0	212	0	0	13,320	14,440
58059. DOM Dominican Republic	XXX	0	0	0	0	11,679	17,195
58060. ZAF South Africa	XXX	0	0	0	0	11,582	13,268
58061. FIN Finland	XXX	0	0	0	0	11,223	13,155
58062. CRI Costa Rica	XXX	0	8,860	0	51,444	10,421	16,603
58063. NZL New Zealand	XXX	0	0	0	0	9,633	10,174
58064. QAT Qatar	XXX	0	0	0	0	8,746	11,104
58065. SLV El Salvador	XXX	0	742	0	5,166	8,608	10,440
58066. ROU Romania	XXX	0	0	0	0	8,095	9,661
58067. PER Peru	XXX	0	(7,236)	0	0	7,641	8,298
58068. SAU Saudi Arabia	XXX	0	0	0	0	7,472	8,070
58069. ABW Aruba	XXX	0	0	0	0	7,170	3,831
58070. MDV Maldives	XXX	0	0	0	0	5,946	0
58071. MNG Mongolia	XXX	0	0	0	0	5,840	1,719
58072. MAR Morocco	XXX	0	0	0	0	5,053	6,157
58073. TZA Tanzania, United Republic of	XXX	0	0	0	0	4,528	5,167
58074. VNM Viet Nam	XXX	0	0	0	0	4,436	5,832
58075. GIN Guinea	XXX	0	0	0	0	4,343	8,225
58076. CMR Cameroon	XXX	0	0	0	0	3,931	8,224
58077. MDG Madagascar	XXX	0	0	0	0	3,781	4,409
58078. GRC Greece	XXX	0	0	0	0	3,764	6,604
58079. UKR Ukraine	XXX	0	0	0	0	3,385	4,299
58080. BLZ Belize	XXX	0	0	0	0	2,803	1,717
58081. PNG Papua New Guinea	XXX	0	0	0	0	2,767	2,968
58082. BOL Bolivia	XXX	0	0	0	0	2,536	2,581
58083. LBY Libya	XXX	0	0	0	0	2,501	0
58084. MLT Malta	XXX	0	0	0	0	2,163	4,140
58085. ZWE Zimbabwe	XXX	0	0	0	0	1,822	0
58086. VGB British Virgin Islands	XXX	0	0	0	0	1,746	2,742
58087. GUY Guyana	XXX	0	0	0	0	1,665	133
58088. BHR Bahrain	XXX	0	0	0	0	1,624	1,808
58089. PRT Portugal	XXX	0	0	0	0	1,497	719
58090. ECU Ecuador	XXX	0	0	0	0	1,461	1,637
58091. MUS Mauritius	XXX	0	0	0	0	1,449	1,639
58092. GHA Ghana	XXX	0	0	0	0	1,179	669
58093. HTI Haiti	XXX	0	0	0	0	1,127	1,509
58094. BGD Bangladesh	XXX	0	0	0	0	1,021	808
58095. SEN Senegal	XXX	0	0	0	0	992	1,153
58096. EGY Egypt	XXX	0	0	0	0	983	2,445
58097. MAC Macao, Special Administrati	XXX	0	0	0	0	940	1,313

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. MRT Mauritania	XXX	0	0	0	0	888	0
58099. MHL Marshall Islands	XXX	0	0	0	0	822	0
58100. URY Uruguay	XXX	0	0	0	0	753	900
58101. LVA Latvia	XXX	0	0	0	0	741	774
58102. SVK Slovakia	XXX	0	0	0	0	645	256
58103. KEN Kenya	XXX	0	0	0	0	560	379
58104. SVN Slovenia	XXX	0	0	0	0	555	627
58105. VCT Saint Vincent and Grenadine	XXX	0	0	0	0	550	27
58106. MCO Monaco	XXX	0	0	0	0	529	0
58107. LBN Lebanon	XXX	0	0	0	0	452	490
58108. CYP Cyprus	XXX	0	0	0	0	451	475
58109. MTQ Martinique	XXX	0	0	0	0	427	0
58110. LKA Sri Lanka	XXX	0	0	0	0	425	320
58111. VAT Holy See (Vatican City State	XXX	0	0	0	0	388	388
58112. SWZ Swaziland	XXX	0	0	0	0	338	380
58113. ZMB Zambia	XXX	0	0	0	0	231	0
58114. JOR Jordan	XXX	0	0	0	0	200	261
58115. MKD Macedonia, Republic of	XXX	0	0	0	0	193	0
58116. ARM Armenia	XXX	0	0	0	0	187	189
58117. LCA Saint Lucia	XXX	0	0	0	0	182	0
58118. PRY Paraguay	XXX	0	0	0	0	181	243
58119. LTU Lithuania	XXX	0	0	0	0	171	0
58120. ATG Antigua and Barbuda	XXX	0	0	0	0	170	180
58121. GLP Guadeloupe	XXX	0	0	0	0	170	0
58122. HRV Croatia	XXX	0	0	0	0	158	0
58123. LAO Lao PDR	XXX	0	0	0	0	154	359
58124. GRL Greenland	XXX	0	0	0	0	136	0
58125. KWT Kuwait	XXX	0	0	0	0	132	630
58126. ALA Aland Islands	XXX	0	0	0	0	117	0
58127. DZA Algeria	XXX	0	0	0	0	117	156
58128. BRN Brunei Darussalam	XXX	0	0	0	0	104	0
58129. TKM Turkmenistan	XXX	0	0	0	0	104	0
58130. EST Estonia	XXX	0	0	0	0	96	0
58131. COD Congo, Democratic Republic	XXX	0	0	0	0	92	136
58132. UZB Uzbekistan	XXX	0	0	0	0	92	0
58133. GAB Gabon	XXX	0	0	0	0	64	0
58134. TCA Turks and Caicos Islands	XXX	0	0	0	0	61	67
58135. SUR Suriname	XXX	0	0	0	0	49	0
58136. NPL Nepal	XXX	0	0	0	0	45	0
58137. KHM Cambodia	XXX	0	0	0	0	31	117
58138. BLR Belarus	XXX	0	0	0	0	27	0
58139. AZE Azerbaijan	XXX	0	0	0	0	23	0
58140. AIA Anguilla	XXX	0	0	0	0	22	19
58141. FJI Fiji	XXX	0	0	0	0	14	(49)
58142. UGA Uganda	XXX	0	0	0	0	12	22
58143. KGZ Kyrgyzstan	XXX	0	0	0	0	9	0
58144. GRD Grenada	XXX	0	0	0	0	5	7
58145. BWA Botswana	XXX	0	0	0	0	4	5
58146. MSR Montserrat	XXX	0	0	0	0	4	0
58147. NCL New Caledonia	XXX	0	0	0	0	4	0
58148. ETH Ethiopia	XXX	0	0	0	0	2	21
58149. MWI Malawi	XXX	0	0	0	0	2	0
58150. MDA Moldova	XXX	0	0	0	0	1	0
58151. MLI Mali	XXX	0	0	0	0	1	0
58152. CAF Central African Republic	XXX	0	0	0	0	(1)	5
58153. GEO Georgia	XXX	0	0	0	0	(2)	0
58154. SPM Saint Pierre and Miquelon	XXX	0	0	0	0	(2)	0
58155. LBR Liberia	XXX	0	0	0	0	(3)	0
58156. PLW Palau	XXX	0	0	0	0	(5)	0
58157. FSM Micronesia, Federated State	XXX	0	0	0	0	(8)	0
58158. PYF French Polynesia	XXX	0	0	0	0	(8)	(4)
58159. BIH Bosnia and Herzegovina	XXX	0	0	0	0	(14)	0
58160. RWA Rwanda	XXX	0	0	0	0	(17)	0
58161. AGO Angola	XXX	0	0	0	0	(26)	0
58162. OMN Oman	XXX	0	0	0	0	(42)	(30)
58163. ANT Netherlands Antilles	XXX	0	0	0	0	(164)	(61)
58164. ALB Albania	XXX	0	0	0	0	(900)	14,793
58165. ISL Iceland	XXX	0	0	0	0	(1,922)	465
58166. LUX Luxembourg	XXX	0	0	0	0	(2,521)	(2,126)
58167. NIC Nicaragua	XXX	0	0	0	0	(11,990)	22,504
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	76,124	167,307	387,343	218,422	10,483,186	12,485,021

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	6,950,394	18,320,766
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	0	9,102,536
5.	Deduct amounts received on disposals	0	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	8,418,342	32,877,958
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	785,874,976	787,342,924
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	785,874,976	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	0	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)	42,900,000	42,900,000
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	42,900,000	42,900,000
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	42,900,000	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	1,408,255	7,270,593
	2.2 Additional investment made after acquisition	38,989,294	107,451,620
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	4,593	17,701
5.	Unrealized valuation increase (decrease)	13,506,667	30,244,068
6.	Total gain (loss) on disposals	0	(31,605)
7.	Deduct amounts received on disposals	37,975,568	136,764,501
8.	Deduct amortization of premium and depreciation	4,472	18,637
9.	Total foreign exchange change in book/adjusted carrying value	(30,113)	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)	871,797,796	855,899,141
12.	Deduct total nonadmitted amounts	33,986,366	31,354,013
13.	Statement value at end of current period (Line 11 minus Line 12)	837,811,430	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	488,116,747	2,120,791,106
3.	Accrual of discount	5,604,396	6,804,849
4.	Unrealized valuation increase (decrease)	107,195,599	167,098,708
5.	Total gain (loss) on disposals	2,842,921	17,199,747
6.	Deduct consideration for bonds and stocks disposed of	625,553,316	2,545,717,739
7.	Deduct amortization of premium	15,199,017	63,573,218
8.	Total foreign exchange change in book/adjusted carrying value	(275,198)	767,703
9.	Deduct current year's other than temporary impairment recognized	4,790,640	3,645,648
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	14,305,122,732	14,347,181,239
11.	Deduct total nonadmitted amounts	14,145,360	13,289,682
12.	Statement value at end of current period (Line 10 minus Line 11)	14,290,977,372	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)	9,579,478,521	1,482,733,475	1,679,190,663	(14,149,989)	9,368,871,344	0	0	9,579,478,521
2. NAIC 2 (a)	993,426,015	71,002,034	32,042,809	4,369,604	1,036,754,844	0	0	993,426,015
3. NAIC 3 (a)	130,245,491	34,418,723	4,306,118	(276,741)	160,081,354	0	0	130,245,491
4. NAIC 4 (a)	45,772,940	13,756,950	1,936,986	383,350	57,976,255	0	0	45,772,940
5. NAIC 5 (a)	27,321,206	91,664	1,211,828	(1,017,707)	25,183,334	0	0	27,321,206
6. NAIC 6 (a)	6,405,346	0	177,611	943,936	7,171,671	0	0	6,405,346
7. Total Bonds	10,782,649,519	1,602,002,844	1,718,866,016	(9,747,547)	10,656,038,800	0	0	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	0	0	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	0	0	1,195,000
15. Total Bonds and Preferred Stock	10,783,844,519	1,602,002,844	1,718,866,016	(9,747,547)	10,657,233,800	0	0	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	268,046,906	XXX	268,044,482	17,093	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	1,046,316,987	3,970,773,651
3. Accrual of discount	7,513	58,912
4. Unrealized valuation increase (decrease)	0	0
5. Total gain (loss) on disposals	354	872
6. Deduct consideration received on disposals	1,027,927,868	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)	268,046,906	249,649,920
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	268,046,906	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	84,337,383	817,151,453
3. Accrual of discount	(10,324)	476,314
4. Unrealized valuation increase (decrease)	18,646	253,924
5. Total gain (loss) on disposals	(600)	1,569
6. Deduct consideration received on disposals	79,489,843	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)	43,200,000	38,344,738
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	43,200,000	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	214,453
					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	521,425
					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	123,742
					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	1,137,879
					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	14,500
					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	70,148
					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	285,459
					0	0	0	0
9 warehouses and land located at					0	0	0	0
4601 South Pinemount	Houston	TX	02/20/1997	Various	0	0	0	567,480
					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	277,154
					0	0	0	0
1520 Broadmoor Blvd	Buford	GA	08/31/1998	Various	0	0	0	5,125
					0	0	0	0
6 warehouses/office					0	0	0	0
Various addresses	Tampa/St Petersburg	FL	03/22/2004	Various	0	0	0	80,830
					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	303,648
					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	397,365
					0	0	0	0
55 North Arizona Place	Chandler	AZ	11/01/2011	Various	0	0	0	172,636
					0	0	0	0

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			Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Description of Property	City	State	Date Acquired	Name of Vendor				
1901 West 14th Street	Tempe	AZ	12/28/1995	Various	0	0	0	84,262
					0	0	0	0
5401 West Kennedy	Tampa	FL	03/31/1998	Various	0	0	0	147,584
					0	0	0	0
Two Centerpoint Drive	Portland	OR	10/01/1998	Various	0	0	0	21,152
					0	0	0	0
3001 Butterfield Road	Oak Brook	IL	05/12/1999	Various	0	0	0	2,333,238
					0	0	0	0
9060 East Via Linda	Scottsdale	AZ	02/01/2007	Various	0	0	0	17,642
					0	0	0	0
4440 El Camino Real	Los Altos	CA	06/27/2012	Various	0	0	0	175,916
					0	0	0	0
6061 South Willow Drive	Englewood	CO	12/31/1990	Various	0	0	0	(1,333)
					0	0	0	0
10303 & 10333 E Dry Creek Rd	Englewood	CO	10/10/2013	Various	0	0	0	89
0199999. Totals					0	0	0	6,950,394
0399999. Totals					0	0	0	6,950,394

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				Expended for Additions, Permanent Improvements and Changes in	Book/Adjusted Carrying Value Less Encumbrances	9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	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																			
Commercial Office Properties:					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
buildings and land located at					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
401 Lennon Lane	Walnut Creek	CA	03/15/2014	Written Off	(189,532)	0	0	0	0	0	0	0	0	0	0	0	0	0	0
					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Two Centerpoint Drive	Portland	OR	03/15/2014	Written Off	(451,919)	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0199999. Totals					(641,451)	0	0	0	0	0	0	0	0	0	0	0	0	0	0
0399999. Totals					(641,451)	0	0	0	0	0	0	0	0	0	0	0	0	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	71,936	0	1,241,931	9.4
	Hancock Capital Partners V, L.P.	Boston	MA	Hancock Mezzanine Investments LLC		11/29/2012	2	0	784,645	0	11,997,610	4.8
	Hancock Mezzanine Partners III, L.P.	Boston	MA	Hancock Mezzanine Investments LLC		12/29/2003	2	0	862	0	317,410	6.8
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	857,443	0	13,556,950	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Banc Fund VIII L.P.	Chicago	IL	The Banc Funds Company, LLC		04/30/2008	3	0	700,000	0	0	1.4
	CapGen Financial Group LP	New York	NY	CapGen Financial Group		03/27/2008	3	0	1,635,825	0	1,937,028	6.0
	Carlyle Europe Partners II, L.P.	London	GBR	The Carlyle Group		12/13/2004	3	0	1,143	0	1,007,279	0.5
	Carlyle Partners V, L.P.	Washington	DC	The Carlyle Group		05/30/2007	3	0	(1,432)	0	3,538,532	0.1
	Carlyle Partners VI, L.P.	Washington	DC	The Carlyle Group		12/21/2012	3	0	770,938	0	19,044,583	0.2
	Carlyle U.S. Equity Opportunity Fund, L.P.	Washington	DC	The Carlyle Group		11/06/2012	3	0	3,269,969	0	6,738,646	1.3
	Eureka II, L.P.	Philadelphia	PA	Eureka Growth Capital		02/28/2007	3	0	23,896	0	2,533,472	7.4
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Friedman Fleischer & Lowe		08/13/2007	3	0	595,016	0	7,363,457	2.1
	HCI Equity Partners III, L.P.	Washington	DC	HCI Equity Partners		02/22/2008	3	0	1,456,111	0	1,647,604	12.3
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Hellman & Friedman LLC		07/21/2009	3	0	1,692,446	0	4,117,375	0.2
	Icon Venture Partners, LP	Menlo Park	CA	Icon Venture Partners		03/15/2013	1	0	400,000	0	8,100,000	14.1
	JFL Equity Investors III, L.P.	New York	NY	J.F. Lehman & Company		09/30/2010	3	0	130,193	0	13,054,244	5.5
	NB Secondary Opportunities Fund II L.P.	New York	NY	Neuberger Berman Investment Management		04/30/2008	3	0	1,596,689	0	2,759,595	1.0
	Onex Partners III LP	Toronto	CAN	Onex Partners		09/30/2009	3	0	435,885	0	1,097,275	0.3
	Split Rock Partners II, LP	Minneapolis	MN	Split Rock Partners Management, LLC		05/01/2008	1	0	1,708,334	0	8,208,332	8.2
	Trident IV, L.P.	Greenwich	CT	Stone Point Capital LLC		04/12/2007	3	0	52,682	0	2,348,561	0.8
	VMG Equity Partners, L.P.	San Francisco	CA	VMG Equity Partners		05/29/2007	3	0	1,938	0	1,899,694	4.6
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	14,469,633	0	85,395,677	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated												
	Vesbridge Partners, LP	Minnetonka	MN	Vesbridge		03/08/2006	0	0	1,232,500	0	0	0.9
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated								0	1,232,500	0	0	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	171,816	0	0	50.0
	777 Third LLC	New York	NY	777 Third LLC		02/08/1995	0	0	791,999	0	0	49.5
	Madison Ave LLC	New York	NY	Madison Ave LLC		02/08/1995	0	0	1,638,614	0	0	50.0
	Water Street LLC	New York	NY	Water Street		02/08/1995	0	0	10,000	0	0	50.0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	2,612,429	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	ArcLight Energy Partners Fund V, L.P.	Boston	MA	ArcLight Capital Partners		07/29/2011	0	0	1,532,286	0	6,334,896	0.4
	EnCap Energy Capital Fund IX, L.P.	Houston	TX	EnCap Investments		12/19/2012	0	0	644,082	0	21,124,713	0.5
	Encap Energy Capital Fund VII, L.P.	Houston	TX	EnCap Investments		07/31/2007	0	0	137,984	0	2,174,475	0.6
	Encap Energy Capital Fund VIII, L.P.	Houston	TX	EnCap Investments		01/31/2011	0	0	669,300	0	3,551,975	0.3
	EnCap Flatrock Midstream Fund II, L.P.	San Antonio	TX	EnCap Investments		05/07/2012	0	0	533,120	0	15,835,920	1.1
	Energy Spectrum Partners V LP	Dallas	TX	Energy Spectrum Capital		09/30/2007	0	0	47,078	0	2,202,082	2.6
	Gridiron Capital Fund, L.P.	New Canaan	CT	Gridiron Capital		09/27/2007	3	0	(74,803)	0	2,628,440	6.5
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Cowen Healthcare Royalty Partners		02/10/2010	2	0	2,343,963	0	11,069,454	3.0
	Healthcare Royalty Partners, L.P.	Stamford	CT	Cowen Healthcare Royalty Partners		05/08/2008	2	0	805,400	0	308,231	5.3
	JLL Partners Fund VI, L.P.	New York	NY	Joseph Littlejohn & Levy		06/02/2008	3	0	6,633,877	0	6,228,699	3.0
	Natural Gas Partners IX, L.P.	Irving	TX	Natural Gas Partners		12/31/2009	0	0	2,893	0	1,147,929	0.5

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
	NGP Natural Resources X, L.P.	Irving	TX	Natural Gas Partners		10/12/2011	0	0	2,779,204	0	11,465,554	0.8
	SFC Energy Partners I-A, L.P.	Denver	CO	SFC Energy Partners		09/10/2007	0	0	228,916	0	1,714,849	4.7
	SFC Energy Partners II, L.P.	Denver	CO	SFC Energy Partners		03/31/2011	0	0	931,418	0	12,692,720	3.4
	The Energy & Minerals Group Fund II, L.P.	Houston	TX	The Energy & Minerals Group		12/03/2012	0	0	702,538	0	4,751,611	0.8
	TPF II, L.P.	Omaha	NE	Tenaska Inc.		03/21/2008	0	0	3,336	0	2,814,746	1.2
	TPH Partners II, L.P.	Houston	TX	TPH Partners		12/18/2013	0	0	303,040	0	8,481,626	5.1
	White Deer Energy L.P. II	Houston	TX	White Deer Management		02/15/2013	0	0	620,516	0	21,496,388	2.3
	White Deer Energy LP	Houston	TX	White Deer Management		02/25/2010	0	0	421,689	0	3,680,843	2.8
	Yorktown Energy Partners X, L.P.	New York	NY	Yorktown Partners		05/17/2013	0	0	551,453	0	15,410,117	1.3
	A&M Capital Partners, LP	New York	NY	Alvarez & Marsal Capital		01/31/2014	0	1,408,255	0	0	8,591,745	1.8
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								1,408,255	19,817,289	0	163,707,012	XXX
4499999. Subtotal - Unaffiliated								1,408,255	37,756,794	0	262,659,639	XXX
4599999. Subtotal - Affiliated								0	1,232,500	0	0	XXX
4699999. Totals								1,408,255	38,989,294	0	262,659,639	XXX

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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
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Hancock Capital Partners IV, L.P.	Boston	MA	Distribution	04/04/2008	03/10/2014	1,010,075	0	0	0	0	0	0	1,010,075	1,010,075	0	0	0	0
	Hancock Capital Partners V, L.P.	Boston	MA	Distribution	11/29/2012	03/14/2014	1,275,157	0	0	0	0	0	0	1,275,157	1,275,157	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							2,285,231	0	0	0	0	0	0	2,285,231	2,285,231	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Bacchus Capital, L.P.	New York	NY	Distribution	01/18/2008	03/19/2014	630,342	0	0	0	0	0	0	630,342	630,342	0	0	0	0
	CapGen Financial Group LP	New York	NY	Distribution	03/27/2008	01/07/2014	173,077	0	0	0	0	0	0	173,077	173,077	0	0	0	0
	Carlyle Europe Partners II, L.P.	London	GBR	Distribution	12/13/2004	03/31/2014	459,241	0	0	0	0	0	0	459,241	459,241	0	0	0	0
	Carlyle Europe Partners III, L.P.	London	GBR	Distribution	02/01/2007	03/31/2014	9,901	0	0	0	0	0	0	9,901	9,901	0	0	0	0
	Carlyle Partners IV, L.P.	Washington	DC	Distribution	12/31/2004	03/27/2014	4,147,180	0	0	0	0	0	0	4,147,180	4,147,180	0	0	0	0
	Century Capital Partners III, L.P.	Boston	MA	Distribution	09/30/2002	01/20/2014	3,967,802	0	0	0	0	0	0	3,967,802	3,967,802	0	0	0	0
	Century Capital Partners IV, L.P.	Boston	MA	Distribution	04/30/2007	01/20/2014	2,544,823	0	0	0	0	0	0	2,544,823	2,544,823	0	0	0	0
	Eton Park Fund, L.P.	New York	NY	Distribution	11/01/2004	03/20/2014	185,291	0	0	0	0	0	0	185,291	185,291	0	0	0	0
	NB Secondary Opportunities Fund II L.P.	New York	NY	Distribution	04/30/2008	03/31/2014	1,450,853	0	0	0	0	0	0	1,450,853	1,450,853	0	0	0	0
	Trident IV, L.P.	Greenwich	CT	Distribution	04/12/2007	03/11/2014	2,768,665	0	0	0	0	0	0	2,768,665	2,768,665	0	0	0	0
	VMG Equity Partners, L.P.	San Francisco	CA	Distribution	05/29/2007	03/06/2014	83,678	0	0	0	0	0	0	83,678	83,678	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							16,420,854	0	0	0	0	0	0	16,420,854	16,420,854	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	03/26/2014	1,044,597	0	0	0	0	0	0	1,044,597	1,044,597	0	0	0	0
	BPG Investment Partnership VIII	Philadelphia	PA	Distribution	08/18/2007	03/31/2014	29,412	0	0	0	0	0	0	29,412	29,412	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
	CT Opportunity Partners I, L.P.	New York	NY	Distribution	08/06/2008	03/31/2014	3,477,963	0	0	0	0	0	0	3,477,963	3,477,963	0	0	0	0
	Madison Ave LLC	New York	NY	Distribution	02/08/1995	03/26/2014	1,449,692	0	0	0	0	0	0	1,449,692	1,449,692	0	0	0	0
	North American Real Estate Partners, LP	Minnetonka	MN	Distribution	12/23/2004	01/31/2014	1,063,964	0	0	0	0	0	0	1,063,964	1,063,964	0	0	0	0
	Pearlmark MultiFamily Partners, LLC	Chicago	IL	Distribution	09/26/2007	03/31/2014	213,654	0	0	0	0	0	0	213,654	213,654	0	0	0	0
	Savanna Real Estate Fund I, L.P.	New York	NY	Distribution	11/29/2007	03/28/2014	3,957,949	0	0	0	0	0	0	3,957,949	3,957,949	0	0	0	0
	Thayer Hotel Investors V, L.P.	Annapolis	MD	Distribution	11/25/2009	02/19/2014	136,833	0	0	0	0	0	0	136,833	136,833	0	0	0	0
	Tishman Speyer Real Estate Venture VII, L.P.	New York	NY	Distribution	05/03/2007	03/10/2014	1,462,255	0	0	0	0	0	0	1,462,255	1,462,255	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							12,836,318	0	0	0	0	0	0	12,836,318	12,836,318	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Avenue Special Situations Fund V, L.P.	New York	NY	Distribution	05/04/2007	03/11/2014	86,558	0	0	0	0	0	0	86,558	86,558	0	0	0	0
	Encap Energy Capital Fund V, L.P.	Houston	TX	Distribution	12/31/2009	03/24/2014	114,014	0	0	0	0	0	0	114,014	114,014	0	0	0	0
	Energy Spectrum Partners IV, L.P.	Dallas	TX	Distribution	12/15/2004	01/10/2014	85,786	0	0	0	0	0	0	85,786	85,786	0	0	0	0
	Energy Spectrum Partners V LP	Dallas	TX	Distribution	09/30/2007	02/27/2014	475,473	0	0	0	0	0	0	475,473	475,473	0	0	0	0
	Gridiron Capital Fund, L.P.	New Canaan	CT	Distribution	09/27/2007	03/31/2014	(74,803)	0	0	0	0	0	0	(74,803)	(74,803)	0	0	0	0
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Distribution	02/10/2010	03/21/2014	337,776	0	0	0	0	0	0	337,776	337,776	0	0	0	0
	JLL Partners Fund VI, L.P.	New York	NY	Distribution	06/02/2008	03/13/2014	1,233,723	0	0	0	0	0	0	1,233,723	1,233,723	0	0	0	0
	Lighthouse Capital Partners VI, L.P.	Boston	MA	Distribution	05/15/2007	03/27/2014	2,006,000	0	0	0	0	0	0	2,006,000	2,006,000	0	0	0	0
	Natural Gas Partners VIII, L.P.	Irving	TX	Distribution	12/31/2009	01/31/2014	58,811	0	0	0	0	0	0	58,811	58,811	0	0	0	0
	Oaktree Principal Fund V, L.P.	Los Angeles	CA	Distribution	02/18/2010	03/21/2014	97,017	0	0	0	0	0	0	97,017	97,017	0	0	0	0
	Sheridan Production Partners I-A, L.P.	Houston	TX	Distribution	08/03/2007	01/30/2014	300,000	0	0	0	0	0	0	300,000	300,000	0	0	0	0
	TPF II, L.P.	Omaha	NE	Distribution	03/21/2008	01/13/2014	147,200	0	0	0	0	0	0	147,200	147,200	0	0	0	0
	Wayzata Opportunities Fund II, LP	Wayzata	MN	Distribution	11/02/2007	02/28/2014	1,565,609	0	0	0	0	0	0	1,565,609	1,565,609	0	0	0	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							6,433,165	0	0	0	0	0	0	6,433,165	6,433,165	0	0	0	0
4499999. Subtotal - Unaffiliated							37,975,568	0	0	0	0	0	0	37,975,568	37,975,568	0	0	0	0
4699999. Totals							37,975,568	0	0	0	0	0	0	37,975,568	37,975,568	0	0	0	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									
38375B ZA 3	GNR 2012-H27 HA CMO 2.000 2062 11		03/20/2014	PAY IN KIND		125,271	125,271	0	1
38375B C9 1	GNR 2012-H31 HA CMO 1.650 2062 10		03/20/2014	PAY IN KIND		81,256	81,256	0	1
38375B G2 2	GNR 2013-H03 HA 1.750 2062 12		03/20/2014	PAY IN KIND		21,167	21,167	0	1
38375B R5 3	GNR 2013-H07 LA 1.650 2063 03		03/20/2014	PAY IN KIND		41,036	41,036	0	1
36230S DW 1	G2 757317 4.317 2061 02		03/20/2014	PAY IN KIND		55,541	55,541	0	1
0599999. Total Bonds - U.S Government						324,271	324,271	0	XXX
Bonds - All Other Government									
13509P EG 4	CANADA HOUSING TRUST 1.950 2019 06	C	03/13/2014	VARIOUS		1,998,240	2,000,000	0	1FE
D20659 X5 8	BUNDESOBLIGATION P-1.1M .750 2017 02	D	03/12/2014	MORGAN STANLEY DEAN WITTER		1,554,413	1,530,100	660	1FE
G92450 QY 7	UK GILT TREASURY P-1.5M 4.750 2015 09	D	03/06/2014	BARCLAYS GLOBAL		2,719,386	2,556,968	990	1FE
91086Q BD 9	UNITED MEXICAN STATES 3.500 2021 01	F	01/09/2014	HSBC		993,430	1,000,000	0	2FE
1099999. Total Bonds - All Other Government						7,265,469	7,087,068	1,650	XXX
Bonds - U.S. States, Territories and Possessions									
246381 DV 6	DELAWARE GENERAL OBLIGAT 4.000 2032 03		03/06/2014	WELLS FARGO SECURITIES		7,099,341	6,900,000	3,833	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						7,099,341	6,900,000	3,833	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
005482 2L 7	ADAMS & ARAPAHOE SD#28J 5.000 2028 12		03/13/2014	RAYMOND JAMES & ASSOC		3,407,220	3,000,000	44,583	1FE
258165 UB 3	DORCHESTER CO SD #2 GO S 4.000 2033 03		02/04/2014	BAS-MERRILL LYNCH		15,323,100	15,000,000	0	1FE
30382A BR 2	FAIRFAX CO GEN OBLIG REF 4.000 2032 10		01/23/2014	CITIGROUP GLOBAL MARKETS		13,587,927	13,215,000	0	1FE
385064 RH 5	GRANBURY ISD GO S2014 (P 4.500 2035 08		01/30/2014	SOUTHWEST SECURITIES		3,141,030	3,000,000	0	1FE
385064 RJ 1	GRANBURY ISD GO S2014 (P 4.500 2036 08		01/30/2014	SOUTHWEST SECURITIES		4,566,495	4,385,000	0	1FE
412487 CF 5	HARFORD CO GENERAL OBLIG 4.000 2033 03		03/11/2014	PIPER JAFFRAY		2,172,366	2,125,000	0	1FE
461225 DZ 4	INVER GROVE HEIGHTS ISD# 4.000 2032 02		01/15/2014	PIPER JAFFRAY		4,938,028	4,850,000	0	1FE
563690 PE 0	MANKATO ISD #77 GO S2014 4.000 2031 02		01/21/2014	BAS-MERRILL LYNCH		5,102,900	5,000,000	10,000	1FE
563690 PF 7	MANKATO ISD #77 GO S2014 4.000 2032 02		01/21/2014	BAS-MERRILL LYNCH		5,065,550	5,000,000	10,000	1FE
66702R GH 9	NORTHSIDE ISD GO REF S20 4.500 2032 06		03/05/2014	BOSC INC		6,084,636	5,700,000	0	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						63,389,252	61,275,000	64,583	XXX
Bonds - U.S. Special Revenue and Special Assessment									
478754 7A 6	JOHNSON CO WATER DISTRIC 4.000 2030 01		01/14/2014	WELLS FARGO SECURITIES		8,014,722	7,765,000	0	1FE
478754 7C 2	JOHNSON CO WATER DISTRIC 4.000 2031 01		01/14/2014	WELLS FARGO SECURITIES		4,421,235	4,315,000	0	1FE
478754 7E 8	JOHNSON CO WATER DISTRIC 4.000 2032 01		01/14/2014	WELLS FARGO SECURITIES		3,509,168	3,450,000	0	1FE
646065 7X 4	NEW JERSEY EDL FACS (PRI 4.000 2028 07		02/06/2014	BAS-MERRILL LYNCH		5,310,100	5,000,000	13,889	1FE
646065 7Y 2	NEW JERSEY EDL FACS (PRI 4.000 2029 07		01/08/2014	BAS-MERRILL LYNCH		5,195,050	5,000,000	0	1FE
64972F SF 4	NEW YORK CITY FIN AUTH W .050 2024 06		01/24/2014	RBC CAPITAL MARKETS		29,500,000	29,500,000	210	1FE
876448 CC 3	TARRANT REG WTR DIST (DA 5.000 2035 09		01/28/2014	BAS-MERRILL LYNCH		8,958,567	8,075,000	0	1FE
876448 CD 1	TARRANT REG WTR DIST (DA 5.000 2036 09		01/28/2014	BAS-MERRILL LYNCH		9,371,316	8,475,000	0	1FE
88283L JE 7	TEXAS TRANSN COMMN FIRST 5.000 2033 04		03/06/2014	PIPER JAFFRAY		28,095,500	25,000,000	0	1FE
914455 NH 9	UNIVERSITY OF MICHIGAN R 4.250 2027 04		02/12/2014	BARCLAYS CAPITAL INC		2,989,870	2,725,000	0	1FE
914455 NJ 5	UNIVERSITY OF MICHIGAN R 4.250 2028 04		02/12/2014	BARCLAYS CAPITAL INC		3,134,378	2,890,000	0	1FE

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

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914455 NK 2	UNIVERSITY OF MICHIGAN R 4.250 2029 04		02/12/2014	BARCLAYS CAPITAL INC		3,202,785	2,980,000	0	1FE
914455 NL 0	UNIVERSITY OF MICHIGAN R 4.250 2030 04		02/12/2014	BARCLAYS CAPITAL INC		3,434,786	3,225,000	0	1FE
914455 NM 8	UNIVERSITY OF MICHIGAN R 4.500 2031 04		02/12/2014	BARCLAYS CAPITAL INC		3,583,538	3,310,000	0	1FE
31418A VF 2	FNMA PASS THRU #FN MA151 2.500 2028 07		02/12/2014	ROBERT W BAIRD & CO		1,201,660	1,207,698	1,510	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						119,922,675	112,917,698	15,609	XXX
Bonds - Industrial and Miscellaneous									
00724F AB 7	ADOBE SYSTEMS INC 4.750 2020 02		02/25/2014	WELLS FARGO SECURITIES		1,110,200	1,000,000	3,563	2FE
00101J AJ 5	ADT CORP (144A) 6.250 2021 10		03/26/2014	VARIOUS		7,356,250	7,000,000	200,174	3FE
008117 AN 3	AETNA INC 4.125 2021 06		01/03/2014	J P MORGAN CHASE SECURITIES INC		1,054,560	1,000,000	4,240	1FE
008117 AP 8	AETNA INC 2.750 2022 11		03/07/2014	RBC CAPITAL MARKETS		934,630	1,000,000	8,938	1FE
00817Y AN 8	AETNA INC 2.200 2019 03		03/04/2014	BAS-MERRILL LYNCH		999,000	1,000,000	0	1FE
0258M0 DK 2	AMERICAN EXPRESS CREDIT 2.125 2019 03		03/13/2014	CITIGROUP GLOBAL MARKETS		998,110	1,000,000	0	1FE
032095 AC 5	AMPHENOL CORP 2.550 2019 01		01/23/2014	WELLS FARGO SECURITIES		1,996,920	2,000,000	0	2FE
03524B AE 6	ANHEUSER-BUSCH 3.700 2024 02	R	01/22/2014	BAS-MERRILL LYNCH		999,750	1,000,000	0	1FE
038222 AD 7	APPLIED MATERIALS 7.125 2017 10		02/11/2014	DA DAVIDSON		1,197,140	1,000,000	23,552	1FE
00206R CE 0	AT&T INC 3.900 2024 03		03/05/2014	WELLS FARGO SECURITIES		996,960	1,000,000	0	1FE
06050T LT 7	BANK OF AMERICA 1.250 2017 02		02/11/2014	BAS-MERRILL LYNCH		999,120	1,000,000	0	1FE
06051G FB 0	BANK OF AMERICA CORP 4.125 2024 01		01/16/2014	BAS-MERRILL LYNCH		3,002,120	3,000,000	115	1FE
06051G FF 1	BANK OF AMERICA CORP 4.000 2024 04		03/27/2014	BAS-MERRILL LYNCH		996,250	1,000,000	0	2FE
06406H CS 6	BANK OF NEW YORK MELLON 3.650 2024 02		01/29/2014	CITIGROUP GLOBAL MARKETS		1,997,100	2,000,000	0	1FE
055381 AS 6	BE AEROSPACE INC 5.250 2022 04		03/27/2014	MORGAN STANLEY		1,027,500	1,000,000	0	3FE
073902 PR 3	BEAR STEARNS CO 6.400 2017 10		02/26/2014	J P MORGAN CHASE SECURITIES INC		1,165,010	1,000,000	26,844	1FE
07330N AJ 4	BRANCH BANKING & TRUST 2.850 2021 04		02/27/2014	DEUTSCHE BANC		999,160	1,000,000	0	1FE
115637 AM 2	BROWN-FORMAN 2.250 2023 01		03/17/2014	BAS-MERRILL LYNCH		1,517,258	1,650,000	6,703	1FE
12189L AR 2	BURLINGTON NORTHERN SANT 3.750 2024 04		03/04/2014	J P MORGAN CHASE SECURITIES INC		996,730	1,000,000	0	2FE
156700 AW 6	CENTURYLINK INC 5.625 2020 04		02/11/2014	BNP PARIBAS		2,841,038	2,765,000	57,460	3FE
166764 AB 6	CHEVRON CORP 2.355 2022 12		02/12/2014	J P MORGAN CHASE SECURITIES INC		928,550	1,000,000	4,775	1FE
12543D AT 7	CHS/COMMUNITY HEALTH SYS 6.875 2022 02		02/14/2014	BAS-MERRILL LYNCH		1,580,625	1,500,000	6,589	4FE
171340 AH 5	CHURCH & DWIGHT CO 2.875 2022 10		03/31/2014	VARIOUS		1,285,807	1,365,000	8,306	2FE
17275R AN 2	CISCO SYSTEMS 3.625 2024 03		02/25/2014	VARIOUS		3,003,180	3,000,000	0	1FE
19416Q EG 1	COLGATE-PALMOLIVE 3.250 2024 03		02/26/2014	CITIGROUP GLOBAL MARKETS		993,970	1,000,000	0	1FE
20030N BJ 9	COMCAST CORP 3.600 2024 03		02/19/2014	BNP PARIBAS		994,260	1,000,000	0	1FE
202795 JC 5	COMMONWEALTH EDISON 2.150 2019 01		01/06/2014	J P MORGAN CHASE SECURITIES INC		997,780	1,000,000	0	1FE
209111 EX 7	CONSOLIDATED EDISON CO O 6.650 2019 04		01/15/2014	U S BANCORP		1,665,812	1,380,000	28,041	1FE
22764L AD 5	CROSSTEX ENERGY 7.125 2022 06		03/13/2014	STERNE AGEE & LEACH INC		1,173,750	1,000,000	21,177	2FE
126408 GZ 0	CSX CORP 3.700 2023 11		02/10/2014	WELLS FARGO SECURITIES		1,744,120	1,750,000	19,965	2FE
231021 AR 7	CUMMINS INC 3.650 2023 10		02/04/2014	RBC CAPITAL MARKETS		1,022,800	1,000,000	13,485	1FE
233851 BE 3	DAIMLER FINANCE (144A) 2.875 2021 03	R	03/03/2014	BARCLAYS CAPITAL INC		1,247,638	1,250,000	0	1FE
25459H BL 8	DIRECTV HOLDINGS/FINANCE 4.450 2024 04		03/17/2014	BARCLAYS CAPITAL INC		996,300	1,000,000	0	2FE
256677 AC 9	DOLLAR GENERAL 3.250 2023 04		03/25/2014	RBC CAPITAL MARKETS		936,560	1,000,000	14,715	2FE

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260543 CH 4	DOW CHEMICAL CO 3.000 2022 11		02/07/2014	BNP PARIBAS		920,336	970,000	7,033	2FE
532457 AZ 1	ELI LILLY 5.500 2027 03		03/07/2014	VARIOUS		1,550,424	1,325,000	35,532	1FE
532457 BF 4	ELI LILLY 1.950 2019 03		02/20/2014	BARCLAYS CAPITAL INC		998,270	1,000,000	0	1FE
29266R AB 4	ENERGIZER HOLDINGS INC 4.700 2021 05		01/29/2014	FTN FINANCIAL		208,526	200,000	1,932	2FE
29336U AA 5	ENLINK MIDSTREAM 2.700 2019 04		03/12/2014	CITIGROUP GLOBAL MARKETS		998,500	1,000,000	0	2FE
29336U AB 3	ENLINK MIDSTREAM 4.400 2024 04		03/12/2014	CITIGROUP GLOBAL MARKETS		998,300	1,000,000	0	2FE
29364D AS 9	ENTERGY ARKANSAS 3.700 2024 06		03/10/2014	WELLS FARGO SECURITIES		999,280	1,000,000	0	1FE
26884L AB 5	EQT CORP 4.875 2021 11		03/10/2014	KEYBANC CAPITAL MARK		1,055,850	1,000,000	15,979	2FE
297425 AH 3	ESTERLINE TECH 7.000 2020 08		03/26/2014	BAS-MERRILL LYNCH		4,911,435	4,525,000	52,792	3FE
30231G AC 6	EXXON MOBIL CORP 3.176 2024 03		03/17/2014	MORGAN STANLEY		4,000,000	4,000,000	0	1FE
31428X AY 2	FEDEX CORP 4.000 2024 01		01/09/2014	J P MORGAN CHASE SECURITIES INC		1,998,680	2,000,000	556	2FE
316773 CQ 1	FIFTH THIRD BANK 2.300 2019 03		02/25/2014	DEUTSCHE BANC		998,590	1,000,000	0	2FE
31942D AA 5	FIRST CASH FINANCIAL (14 6.750 2021 04		03/19/2014	WELLS FARGO SECURITIES		2,000,000	2,000,000	0	3FE
337738 AM 0	FISERV INC 3.500 2022 10		02/14/2014	CREDIT SUISSE FIRST BOSTON		973,660	1,000,000	13,514	2FE
33829T AA 4	FIVE CORNERS FUNDING TRU 4.419 2023 11		03/11/2014	DEUTSCHE BANC		1,015,460	1,000,000	13,380	2FE
341081 FJ 1	FLORIDA POWER & LIGHT 2.750 2023 06		01/17/2014	WELLS FARGO SECURITIES		1,243,827	1,300,000	5,164	1FE
345397 VU 4	FORD MOTOR CREDIT 5.875 2021 08		02/26/2014	BNY MELLON CAPITAL MARKETS INC		1,151,200	1,000,000	5,059	2FE
345397 WP 4	FORD MOTOR CREDIT 2.375 2019 03		03/05/2014	BARCLAYS CAPITAL INC		1,992,420	2,000,000	0	2FE
35906A AH 1	FRONTIER COMMUNICATIONS 8.500 2020 04		03/24/2014	BAS-MERRILL LYNCH		4,625,000	4,000,000	146,861	3FE
361448 AT 0	GATX CORP 2.500 2019 07		02/27/2014	CITIGROUP GLOBAL MARKETS		998,660	1,000,000	0	2FE
369604 BG 7	GENERAL ELECTRIC COMPANY 3.375 2024 03		03/07/2014	VARIOUS		1,978,060	2,000,000	94	1FE
370334 BT 0	GENERAL MILLS INC 3.650 2024 02		01/22/2014	VARIOUS		1,996,300	2,000,000	0	2FE
373298 CF 3	GEORGIA-PACIFIC CORP 8.000 2024 01		02/05/2014	J P MORGAN CHASE SECURITIES INC		1,326,580	1,000,000	5,556	2FE
38141G VM 3	GOLDMAN SACHS GROUP 4.000 2024 03		02/26/2014	GOLDMAN SACHS & CO		996,980	1,000,000	0	1FE
38145X AA 1	GOLDMAN SACHS GROUP 2.625 2019 01		01/28/2014	GOLDMAN SACHS & CO		996,840	1,000,000	0	2FE
38259P AD 4	GOOGLE INC 3.375 2024 02		02/20/2014	BAS-MERRILL LYNCH		2,999,490	3,000,000	0	1FE
427866 AL 2	HERSHEY COMPANY 7.200 2027 08		03/11/2014	MORGAN STANLEY		204,360	155,000	899	1FE
432891 AC 3	HILTON WORLDWIDE (144A) 5.625 2021 10		03/21/2014	BAS-MERRILL LYNCH		2,112,500	2,000,000	50,313	4FE
437076 BC 5	HOME DEPOT INC 3.750 2024 02		03/17/2014	VARIOUS		2,048,580	2,000,000	19,688	1FE
44107T AU 0	HOST HOTELS & RESORTS 3.750 2023 10		02/28/2014	WELLS FARGO SECURITIES		973,090	1,000,000	14,583	2FE
446438 RG 0	HUNTINGTON NATIONAL BANK 2.200 2019 04		02/26/2014	DEUTSCHE BANC		998,420	1,000,000	0	1FE
459200 HU 8	IBM CORP 3.625 2024 02		02/07/2014	VARIOUS		2,001,840	2,000,000	0	1FE
452308 AT 6	ILLINOIS TOOL WORKS 3.500 2024 03		02/18/2014	J P MORGAN CHASE SECURITIES INC		2,989,440	3,000,000	0	1FE
88550* AA 7	INVITATION HOMES - REVOL 3.750 2015 03		03/05/2014	DEUTSCHE BANC		91,664	91,664	0	5*
46849L NQ 0	JACKSON NATIONAL LIFE (1 1.250 2017 02	R	02/14/2014	J P MORGAN CHASE SECURITIES INC		999,790	1,000,000	0	1FE
445658 CD 7	JB HUNT TRANSPORT 3.850 2024 03		03/05/2014	J P MORGAN CHASE SECURITIES INC		3,001,700	3,000,000	535	2FE
478160 AF 1	JOHNSON & JOHNSON 6.730 2023 11		02/14/2014	KGS-ALPHA CAPITAL MARKETS		2,119,113	1,647,000	29,250	1FE
46623E JY 6	JP MORGAN CHASE 1.350 2017 02		02/12/2014	J P MORGAN CHASE SECURITIES INC		999,500	1,000,000	0	1FE
46625H JT 8	JP MORGAN CHASE 3.875 2024 02		01/21/2014	J P MORGAN CHASE SECURITIES INC		2,983,260	3,000,000	0	1FE
48203R AG 9	JUNIPER NETWORKS 4.500 2024 03		02/27/2014	BARCLAYS CAPITAL INC		998,470	1,000,000	0	2FE

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494368 BH 5	KIMBERLY CLARK 2.400 2022 03		02/04/2014	WILLIAM BLAIR & CO		1,428,392	1,485,000	15,444	1FE
494368 BJ 1	KIMBERLY CLARK 2.400 2023 06		01/03/2014	U S BANCORP		1,364,280	1,500,000	3,700	1FE
501044 CY 5	KROGER CO 4.000 2024 02		01/23/2014	CITIGROUP GLOBAL MARKETS		997,960	1,000,000	0	2FE
516806 AA 4	LAREDO PETROLEUM INC 9.500 2019 02		02/18/2014	MITSUBISHI SECURITIES (USA) INC		2,222,500	2,000,000	3,167	4FE
55279H AE 0	MANUFACTURERS & TRADERS 2.300 2019 01		01/27/2014	J P MORGAN CHASE SECURITIES INC		998,310	1,000,000	0	1FE
57636Q AB 0	MASTERCARD INC 3.375 2024 04		03/27/2014	CITIGROUP GLOBAL MARKETS		1,995,200	2,000,000	0	1FE
581557 AZ 8	MCKESSON CORP 2.700 2022 12		02/10/2014	GOLDMAN SACHS & CO		1,689,526	1,810,000	7,874	2FE
581557 BE 4	MCKESSON CORP 3.796 2024 03		03/05/2014	BAS-MERRILL LYNCH		2,000,000	2,000,000	0	2FE
585055 BC 9	MEDTRONIC INC 3.625 2024 03		02/20/2014	BARCLAYS CAPITAL INC		998,060	1,000,000	0	1FE
595620 AK 1	MIDAMERICAN ENERGY CO 3.700 2023 09		01/16/2014	SCOTIA CAPITAL		1,015,820	1,000,000	12,642	1FE
595620 AM 7	MIDAMERICAN ENERGY CO 3.500 2024 10		03/31/2014	WELLS FARGO SECURITIES		995,110	1,000,000	0	1FE
608190 AH 7	MOHAWK INDUSTRIES 6.125 2016 01		01/10/2014	ROBERT W BAIRD & CO		960,750	875,000	0	2FE
608190 AJ 3	MOHAWK INDUSTRIES 3.850 2023 02		02/21/2014	VARIOUS		1,776,583	1,815,000	4,474	2FE
609207 AB 1	MONDELEZ INT INC 4.000 2024 02		01/09/2014	ROYAL BANK OF SCOTLAND		1,997,840	2,000,000	0	2FE
617446 7P 8	MORGAN STANLEY 5.500 2020 07		01/22/2014	MORGAN STANLEY		1,123,570	1,000,000	458	1FE
61746B DM 5	MORGAN STANLEY 2.500 2019 01		01/21/2014	MORGAN STANLEY		996,320	1,000,000	0	1FE
637071 AJ 0	NATIONAL OILWELL VARCO 2.600 2022 12		02/13/2014	U S BANCORP		141,639	150,000	845	1FE
637432 MX 0	NATIONAL RURAL UTILITIES 2.150 2019 02		01/21/2014	J P MORGAN CHASE SECURITIES INC		999,570	1,000,000	0	1FE
64110D AD 6	NETAPP INC 3.250 2022 12		02/05/2014	MITSUBISHI SECURITIES (USA) INC		164,900	176,000	874	2FE
654106 AC 7	NIKE INC 2.250 2023 05		02/03/2014	MESIROW FINANCIAL		928,950	1,000,000	5,938	1FE
666807 BG 6	NORTHROP GRUMMAN 3.250 2023 08		01/29/2014	KEYBANC CAPITAL MARK		61,998	65,000	12	2FE
66989H AG 3	NOVARTIS CAPITAL 3.400 2024 05	R	02/18/2014	GOLDMAN SACHS & CO		3,971,480	4,000,000	0	1FE
674215 AF 5	OASIS PETROLEUM (144A) 6.875 2022 03		03/10/2014	MORGAN STANLEY		2,170,000	2,000,000	64,549	4FE
68235P AB 4	ONE GAS INC (144A) 3.610 2024 02		01/14/2014	VARIOUS		2,001,000	2,000,000	0	1FE
68389X AS 4	ORACLE CORP 3.625 2023 07		02/03/2014	RBC CAPITAL MARKETS		1,019,890	1,000,000	2,115	1FE
695114 CR 7	PACIFICORP 3.600 2024 04		03/10/2014	MITSUBISHI SECURITIES (USA) INC		999,400	1,000,000	0	1FE
70959W AE 3	PENSKE AUTO GROUP 5.750 2022 10		03/19/2014	VARIOUS		2,083,750	2,000,000	48,875	4FE
712704 AA 3	PEOPLE'S UNITED 3.650 2022 12		03/13/2014	JEFFERIES & CO INC		983,010	1,000,000	10,342	1FE
713448 BY 3	PEPSICO INC 2.750 2022 03		02/06/2014	JEFFERIES & CO INC		968,080	1,000,000	11,917	1FE
713448 CM 8	PEPSICO INC 3.600 2024 03		02/25/2014	CITIGROUP GLOBAL MARKETS		4,991,250	5,000,000	0	1FE
718546 AC 8	PHILLIPS 66 4.300 2022 04		02/26/2014	GOLDMAN SACHS & CO		1,056,280	1,000,000	18,156	2FE
723787 AJ 6	PIONEER NATURAL RESOURCE 7.500 2020 01		01/21/2014	GOLDMAN SACHS & CO		1,237,990	1,000,000	1,875	2FE
723787 AK 3	PIONEER NATURAL RESOURCE 3.950 2022 07		03/24/2014	VARIOUS		1,854,348	1,825,000	5,777	2FE
737679 DG 2	POTOMAC ELECTRIC POWER 3.600 2024 03		03/11/2014	J P MORGAN CHASE SECURITIES INC		1,997,340	2,000,000	0	1FE
742718 BH 1	PROCTER & GAMBLE CO 6.450 2026 01		02/27/2014	DEUTSCHE BANC		1,286,730	1,000,000	8,779	1FE
74834L AV 2	QUEST DIAGNOSTIC 4.250 2024 04		03/12/2014	GOLDMAN SACHS & CO		1,991,080	2,000,000	0	2FE
75913M AB 5	REGIONS BANK ALABAMA 7.500 2018 05		02/03/2014	BNP PARIBAS		888,750	750,000	12,656	3FE
779382 AR 1	ROWAN COMPANIES 4.750 2024 01		01/06/2014	BARCLAYS CAPITAL INC		998,980	1,000,000	0	2FE
78355H JW 0	RYDER SYSTEM INC 2.550 2019 06		02/18/2014	BNP PARIBAS		998,800	1,000,000	0	2FE
78573A AA 8	SABMILLER HOLDINGS INC (3.750 2022 01	R	03/18/2014	CITIGROUP GLOBAL MARKETS		1,023,950	1,000,000	6,875	2FE

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882508 AY 0	TEXAS INSTRUMENTS INC 2.750 2021 03		03/05/2014	CITIGROUP GLOBAL MARKETS		992,940	1,000,000	0	1FE
883203 BU 4	TEXTRON INC 4.300 2024 03		01/23/2014	CITIGROUP GLOBAL MARKETS		1,996,020	2,000,000	0	2FE
872540 AP 4	TJX COS INC 2.500 2023 05		03/12/2014	VARIOUS		1,059,172	1,145,000	6,732	1FE
89469A AB 0	TREEHOUSE FOODS 4.875 2022 03		02/25/2014	BAS-MERRILL LYNCH		3,500,000	3,500,000	0	3FE
907818 DV 7	UNION PACIFIC CO 3.750 2024 03		01/07/2014	BARCLAYS CAPITAL INC		992,470	1,000,000	0	2FE
91159H HG 8	US BANCORP 3.700 2024 01		01/28/2014	U S BANCORP		2,999,580	3,000,000	0	1FE
918204 AV 0	VF CORP 3.500 2021 09		01/16/2014	SOUTHWEST SECURITIES		152,364	150,000	2,056	1FE
92553P AX 0	VIACOM INC 3.875 2024 04		03/04/2014	DEUTSCHE BANC		1,983,840	2,000,000	0	2FE
927804 FQ 2	VIRGINIA ELECTRIC & POWE 3.450 2024 02		02/05/2014	DEUTSCHE BANC		2,998,770	3,000,000	288	1FE
92976W BH 8	WACHOVIA CORP 5.750 2018 02		01/31/2014	WELLS FARGO SECURITIES		1,157,230	1,000,000	639	1FE
931142 CH 4	WAL-MART STORES 5.875 2027 04		03/26/2014	BNP PARIBAS		1,594,299	1,300,000	35,283	1FE
94974B FR 6	WELLS FARGO 3.000 2021 01		01/16/2014	WELLS FARGO SECURITIES		998,310	1,000,000	0	1FE
958254 AC 8	WESTERN GAS 2.600 2018 08		03/11/2014	ROYAL BANK OF SCOTLAND		1,008,570	1,000,000	2,528	2FE
963320 AR 7	WHIRLPOOL CORP 4.000 2024 03		02/20/2014	J P MORGAN CHASE SECURITIES INC		998,930	1,000,000	0	2FE
097751 AV 3	BOMBARDIER INC (144A) 7.750 2020 03	A	03/10/2014	CITIGROUP GLOBAL MARKETS		2,227,500	2,000,000	76,639	3FE
136375 BX 9	CANADIAN NATIONAL RAILWA 2.250 2022 11	A	01/31/2014	CIBC WORLD MARKETS		926,460	1,000,000	5,000	1FE
136385 AT 8	CANADIAN NATURAL RESOURC 3.800 2024 04	A	03/26/2014	BAS-MERRILL LYNCH		999,570	1,000,000	0	2FE
148887 AA 0	CATAMARAN CORP 4.750 2021 03	A	03/27/2014	BAS-MERRILL LYNCH		3,538,750	3,500,000	660	3FE
633067 XV 0	NATIONAL BANK OF CANADA 2.019 2017 04	C	01/15/2014	NATIONAL BANK OF CANADA FINANCIAL		500,000	500,000	0	1FE
73755L AL 1	POTASH CORP 3.625 2024 03	A	03/04/2014	BAS-MERRILL LYNCH		991,110	1,000,000	0	1FE
92660F AG 9	VIDEOTRON LTD (144A) 5.375 2024 06	A	03/27/2014	VARIOUS		1,502,500	1,500,000	0	3FE
002799 AN 4	ABBEY NATIONAL TREASURY 4.000 2024 03	F	03/10/2014	MORGAN STANLEY		1,986,640	2,000,000	0	1FE
00182E AS 8	ANZ NATIONAL INTL (144A) 1.400 2017 04	F	02/20/2014	CITIGROUP GLOBAL MARKETS		999,850	1,000,000	0	1FE
045054 AB 9	ASHTEAD CAPITAL (144A) 6.500 2022 07	F	03/20/2014	BARCLAYS CAPITAL INC		3,587,575	3,295,000	37,284	4FE
06739F HT 1	BARCLAYS BANK PLC 2.500 2019 02	F	02/13/2014	BARCLAYS CAPITAL INC		2,005,580	2,000,000	0	1FE
05530Q AF 7	BAT INTL FINANCE (144A) 3.250 2022 06	F	02/12/2014	HSBC		777,589	796,000	5,102	1FE
055450 AH 3	BHP FINANCE USA 6.420 2026 03	F	02/03/2014	SOUTHWEST SECURITIES		213,099	175,000	4,837	1FE
055451 AU 2	BHP FINANCE USA 3.850 2023 09	F	02/12/2014	BNY MELLON CAPITAL MARKETS INC		1,273,438	1,250,000	18,448	1FE
05579L AA 1	BNZ INTL FUNDING (144A) 2.350 2019 03	F	02/25/2014	GOLDMAN SACHS & CO		1,999,340	2,000,000	0	1FE
05565Q BP 2	BP CAPITAL PLC 4.500 2020 10	F	01/29/2014	NOMURA SECURITIES INTL		1,099,430	1,000,000	15,250	1FE
05565Q CG 1	BP CAPITAL PLC 2.241 2018 09	F	01/13/2014	NOMURA SECURITIES INTL		1,013,570	1,000,000	6,848	1FE
05565Q CP 1	BP CAPITAL PLC 3.814 2024 02	F	02/05/2014	ROYAL BANK OF SCOTLAND		3,000,000	3,000,000	0	1FE
191241 AE 8	COCA-COLA FEMSA SAB CV 3.875 2023 11	F	01/13/2014	CITIGROUP GLOBAL MARKETS		998,180	1,000,000	5,920	1FE
20271R AF 7	COMMONWEALTH BANK AUST N 2.250 2019 03	F	03/05/2014	DEUTSCHE BANC		999,950	1,000,000	0	1FE
23636T AA 8	DANONE (144A) 3.000 2022 06	F	02/14/2014	KEYBANC CAPITAL MARK		386,952	400,000	2,167	1FE
25152R VS 9	DEUTSCHE BANK LONDON 2.500 2019 02	F	02/06/2014	DEUTSCHE BANC		1,999,060	2,000,000	0	1FE
40052V AB 0	GRUPO BIMBO SAB (144A) 4.500 2022 01	F	01/27/2014	J P MORGAN CHASE SECURITIES INC		201,266	200,000	125	2FE
40049J AX 5	GRUPO TELEVISA 6.000 2018 05	F	02/12/2014	CITIGROUP GLOBAL MARKETS		1,126,840	1,000,000	15,500	2FE
485161 AS 2	KANSAS CITY SOUTHERN MEX 3.000 2023 05	E	02/07/2014	MORGAN STANLEY		939,580	1,000,000	7,250	2FE
50247V AA 7	LYB INTL FIN 4.000 2023 07	F	02/25/2014	BAS-MERRILL LYNCH		506,630	500,000	2,389	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)
552081 AK 7	LYONDELLBASELL 5.750 2024 04	F	03/14/2014	CREDIT SUISSE FIRST BOSTON		1,814,778	1,575,000	38,741	2FE
65504L AF 4	NOBLE HLDG INTL 4.625 2021 03	F	02/24/2014	NOMURA SECURITIES INTL		797,316	760,000	17,184	2FE
65557C AL 7	NORDEA BANK NA (144A) 2.375 2019 04	F	03/31/2014	CITIGROUP GLOBAL MARKETS		995,700	1,000,000	0	1FE
685218 AA 7	ORANGE SA 2.750 2019 02	F	01/30/2014	BAS-MERRILL LYNCH		2,997,480	3,000,000	0	2FE
71656L AX 9	PETROLEOS MEXICANOS (144 4.875 2024 01	F	01/15/2014	DEUTSCHE BANC		994,530	1,000,000	677	2FE
21688A AA 0	RABOBANK NEDERLAND 2.250 2019 01	F	01/07/2014	GOLDMAN SACHS & CO		994,280	1,000,000	0	1FE
80105N AG 0	SANOFI-AVENTIS 4.000 2021 03	F	02/07/2014	PIERPONT SECURITIES		284,639	265,000	3,916	1FE
83051G AC 2	SKANDINAVISKA ENSKILDA B 2.375 2019 03	F	03/18/2014	CITIGROUP GLOBAL MARKETS		999,250	1,000,000	0	1FE
89153V AE 9	TOTAL CAPITAL INTERNATIO 2.700 2023 01	F	02/14/2014	HSBC		950,400	1,000,000	1,875	1FE
89153V AL 3	TOTAL CAPITAL INTERNATIO 3.750 2024 04	F	01/08/2014	BARCLAYS CAPITAL INC		992,490	1,000,000	0	1FE
961214 CF 8	WESTPAC BANKING CORP 2.250 2019 07	F	01/13/2014	CITIGROUP GLOBAL MARKETS		998,640	1,000,000	0	1FE
073882 AY 8	BSARM 2006-4 4A3 CMO 5.334 2046 10		03/03/2014	PAR WRITE-UP		0	449	0	1FM
46641C AU 5	JPMMT 2014-1 2A1 (CMO) 3.500 2044 01		02/12/2014	J P MORGAN CHASE SECURITIES INC		19,130,439	19,411,781	35,858	1FE
92938V AP 0	WFRBS 2014-C19 A4 3.829 2047 03		03/10/2014	ROYAL BANK OF SCOTLAND		7,574,835	7,500,000	21,538	1FE
3899999. Total Bonds - Industrial and Miscellaneous						273,347,466	268,047,894	1,485,431	XXX
8399997. Total Bonds - Part 3						471,348,474	456,551,930	1,571,106	XXX
8399999. Total Bonds						471,348,474	456,551,930	1,571,106	XXX
Common Stocks - Industrial and Miscellaneous									
00434L 10 9	ACCESS MIDSTREAM		03/14/2014	RBC CAPITAL MARKETS	35,500.000	1,985,348	XXX	0	L
02917T 10 4	AMERICAN REALTY CAPITAL PROP		02/14/2014	VARIOUS	72,677.850	806,608	XXX	0	L
053484 10 1	AVALONBAY COMMUNITIES INC		02/24/2014	VARIOUS	2,800.000	363,012	XXX	0	L
09063H 10 7	BIOMED REALTY TRUST INC		01/15/2014	JP MORGAN ALPHA VISION 1	2,700.000	50,406	XXX	0	L
222795 10 6	COUSINS PROPERTIES INC		01/30/2014	VARIOUS	6,400.000	68,871	XXX	0	L
233153 10 5	DCT INDUSTRIAL TRUST		01/31/2014	VARIOUS	16,000.000	114,359	XXX	0	L
23317H 10 2	DDR CORP		01/31/2014	JP MORGAN	1,100.000	17,217	XXX	0	L
293792 10 7	ENTERPRISE PRODUCTS PARTNERS LP		03/17/2014	RBC CAPITAL MARKETS	73,800.000	5,019,254	XXX	0	L
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST		01/31/2014	JP MORGAN	1,300.000	71,760	XXX	0	L
313747 20 6	FEDERAL REALTY INV TRUST		02/11/2014	VARIOUS	2,900.000	319,458	XXX	0	L
370023 10 3	GENERAL GROWTH PROPERTIES INC		01/31/2014	JP MORGAN	4,000.000	80,575	XXX	0	L
44107P 10 4	HOST HOTELS & RESORTS INC		01/31/2014	JP MORGAN	4,400.000	80,487	XXX	0	L
49455U 10 0	KINDER MORGAN MANAGEMENT LLC		02/26/2014	DIRECT WITH COMPANY	0.860	0	XXX	0	L
529043 10 1	LEXINGTON REALTY TRUST		01/31/2014	JP MORGAN	3,200.000	34,718	XXX	0	L
570759 10 0	MARKWEST ENERGY PARTNERS LP		02/27/2014	MERRILL LYNCH	29,000.000	1,971,556	XXX	0	L
59560V 10 9	MID-CON ENERGY PARTNERS LP		03/10/2014	DIST FROM PARTNERSHIP	5,565.000	128,218	XXX	0	L
737464 10 7	POST PROPERTIES INC		01/31/2014	JP MORGAN	1,400.000	65,763	XXX	0	L
74340W 10 3	PROLOGIS INC		01/31/2014	JP MORGAN	800.000	31,064	XXX	0	L
758849 10 3	REGENCY CENTERS CORP		03/28/2014	VARIOUS	5,000.000	247,385	XXX	0	L
78440X 10 1	SL GREEN REALTY CORP		01/31/2014	JP MORGAN	100.000	9,389	XXX	0	L
828806 10 9	SIMON PROPERTY GROUP INC		01/31/2014	JP MORGAN	1,000.000	154,929	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)
84860W 10 2	SPIRIT REALTY CAPITAL INC		01/13/2014	COWEN & COMPANY	12,000.000	123,085	XXX	0	L
86272T 10 6	STRATEGIC HOTELS & RESORTS INC		01/31/2014	JP MORGAN	5,100.000	47,907	XXX	0	L
866674 10 4	SUN COMMUNITIES INC		03/06/2014	CITIGROUP GLOBAL MKTS	2,000.000	90,000	XXX	0	L
867892 10 1	SUNSTONE HOTEL INVESTORS INC		01/31/2014	JP MORGAN	4,600.000	59,057	XXX	0	L
875465 10 6	TANGER FACTORY OUTLET CENTERS INC		01/31/2014	JP MORGAN	200.000	6,659	XXX	0	L
87611X 10 5	TARGA RESOURCES PARTNERS LP		03/17/2014	RBC CAPITAL MARKETS	37,500.000	2,015,708	XXX	0	L
876664 10 3	TAUBMAN CENTERS INC		01/31/2014	JP MORGAN	700.000	45,479	XXX	0	L
9099999. Total Common Stocks - Industrial and Miscellaneous						14,008,272	XXX	0	XXX
Common Stocks - Parent, Subsidiaries and Affiliates									
99C001 20 5	8527512 CANADA INC	C	02/18/2014	DIRECT WITH COMPANY	276.000	2,760,000	XXX	0	J
9199999. Total Common Stocks - Parent, Subsidiaries and Affiliates						2,760,000	XXX	0	XXX
9799997. Total Common Stocks - Part 3						16,768,273	XXX	0	XXX
9799999. Total Common Stocks						16,768,273	XXX	0	XXX
9899999. Total Preferred and Common Stocks						16,768,273	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						488,116,747	XXX	1,571,106	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		03/05/2014	REDEEMED		58,251	58,251	58,251	58,251	0	0	0	0	0	58,251	0	0	0	526	12/05/2021	1FE
576863 BB 9	MATSON NAVIGATION CO 5.337		03/04/2014	REDEEMED		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	934	09/04/2028	1
576863 BC 7	MATSON NAVIGATION CO 5.273		01/29/2014	REDEEMED		38,000	38,000	38,000	38,000	0	0	0	0	0	38,000	0	0	0	1,002	07/29/2029	1FE
71646X AA 6	PETRODRILL FOUR LTD 4.240		01/15/2014	REDEEMED		208,325	208,325	208,325	208,325	0	0	0	0	0	208,325	0	0	0	4,416	01/15/2016	2FE
71375Q AB 6	PERFORADORA CENTRAL 5.240	E	12/15/2013	REDEEMED		0	0	0	0	0	0	0	0	0	0	0	0	0	4,147	12/15/2018	1FE
36202F 2L 9	GNMA II PASS #00005279 3.500		03/20/2014	PAID ON PRINCIPAL		540,117	540,117	562,481	561,728	0	(21,612)	0	(21,612)	0	540,117	0	0	0	3,013	01/20/2042	1
36202A DF 1	GNMA II PASS #102 8.000		03/20/2014	PAID ON PRINCIPAL		179	179	185	183	0	(3)	0	(3)	0	179	0	0	0	2	08/20/2022	1
36202B EE 1	GNMA II PASS #1033 7.500		03/20/2014	PAID ON PRINCIPAL		33	33	34	34	0	(1)	0	(1)	0	33	0	0	0	0	04/20/2023	1
36202B HZ 1	GNMA II PASS #1148 8.000		03/20/2014	PAID ON PRINCIPAL		651	651	664	661	0	(10)	0	(10)	0	651	0	0	0	9	05/20/2023	1
36202A D8 7	GNMA II PASS #127 12.500		01/20/2014	PAID ON PRINCIPAL		65	65	69	64	0	0	0	0	0	65	0	0	0	1	05/20/2014	1
36202B SS 5	GNMA II PASS #1429 7.500		03/20/2014	PAID ON PRINCIPAL		284	284	286	287	0	(3)	0	(3)	0	284	0	0	0	5	10/20/2023	1
36202A FM 4	GNMA II PASS #172 8.000		03/20/2014	PAID ON PRINCIPAL		16	16	16	16	0	(0)	0	(0)	0	16	0	0	0	0	09/20/2022	1
36202B 7C 3	GNMA II PASS #1791 7.500		03/20/2014	PAID ON PRINCIPAL		95	95	96	96	0	(1)	0	(1)	0	95	0	0	0	1	03/20/2022	1
36202C CF 8	GNMA II PASS #1870 8.500		03/20/2014	PAID ON PRINCIPAL		33	33	34	34	0	(2)	0	(2)	0	33	0	0	0	0	09/20/2024	1
36202C CV 3	GNMA II PASS #1884 8.000		03/20/2014	PAID ON PRINCIPAL		1,036	1,036	1,061	1,059	0	(23)	0	(23)	0	1,036	0	0	0	14	10/20/2024	1
36202C D3 4	GNMA II PASS #1922 8.000		03/20/2014	PAID ON PRINCIPAL		284	284	291	290	0	(6)	0	(6)	0	284	0	0	0	4	12/20/2024	1
36202C EL 3	GNMA II PASS #1939 8.500		03/20/2014	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	01/20/2025	1
36202C E5 8	GNMA II PASS #1956 8.500		03/20/2014	PAID ON PRINCIPAL		17	17	17	17	0	(1)	0	(1)	0	17	0	0	0	0	02/20/2025	1
36202C GM 9	GNMA II PASS #2004 7.500		03/20/2014	PAID ON PRINCIPAL		160	160	161	162	0	(2)	0	(2)	0	160	0	0	0	2	05/20/2025	1
36202C GN 7	GNMA II PASS #2005 8.000		03/20/2014	PAID ON PRINCIPAL		1,361	1,361	1,388	1,393	0	(33)	0	(33)	0	1,361	0	0	0	18	05/20/2025	1
36202C GP 2	GNMA II PASS #2006 8.500		03/20/2014	PAID ON PRINCIPAL		28	28	29	29	0	(1)	0	(1)	0	28	0	0	0	0	05/20/2025	1
36202C G3 1	GNMA II PASS #2018 7.500		03/20/2014	PAID ON PRINCIPAL		580	580	584	586	0	(6)	0	(6)	0	580	0	0	0	7	06/20/2025	1
36202C G4 9	GNMA II PASS #2019 8.000		03/20/2014	PAID ON PRINCIPAL		1,789	1,789	1,832	1,828	0	(38)	0	(38)	0	1,789	0	0	0	31	06/20/2025	1
36202C HK 2	GNMA II PASS #2034 7.500		03/20/2014	PAID ON PRINCIPAL		3,515	3,515	3,588	3,578	0	(64)	0	(64)	0	3,515	0	0	0	26	07/20/2025	1
36202C HM 8	GNMA II PASS #2036 8.000		03/20/2014	PAID ON PRINCIPAL		444	444	452	451	0	(7)	0	(7)	0	444	0	0	0	6	07/20/2025	1
36202C HP 1	GNMA II PASS #2038 8.500		03/20/2014	PAID ON PRINCIPAL		5	5	6	6	0	(0)	0	(0)	0	5	0	0	0	0	07/20/2025	1
36202C JC 8	GNMA II PASS #2059 8.000		03/20/2014	PAID ON PRINCIPAL		227	227	232	231	0	(4)	0	(4)	0	227	0	0	0	3	08/20/2025	1
36202C JE 4	GNMA II PASS #2061 8.500		03/20/2014	PAID ON PRINCIPAL		1	1	1	1	0	(0)	0	(0)	0	1	0	0	0	0	08/20/2025	1
36202C JZ 7	GNMA II PASS #2080 7.500		03/20/2014	PAID ON PRINCIPAL		292	292	298	297	0	(5)	0	(5)	0	292	0	0	0	3	09/20/2025	1
36202C J3 8	GNMA II PASS #2082 8.000		03/20/2014	PAID ON PRINCIPAL		279	279	285	284	0	(5)	0	(5)	0	279	0	0	0	4	09/20/2025	1
36202C KL 6	GNMA II PASS #2099 7.500		03/20/2014	PAID ON PRINCIPAL		797	797	812	809	0	(12)	0	(12)	0	797	0	0	0	13	10/20/2025	1
36202C KP 7	GNMA II PASS #2102 8.000		03/20/2014	PAID ON PRINCIPAL		1,093	1,093	1,118	1,114	0	(21)	0	(21)	0	1,093	0	0	0	15	09/20/2025	1
36202C K7 7	GNMA II PASS #2118 7.500		03/20/2014	PAID ON PRINCIPAL		8,755	8,755	8,903	8,872	0	(117)	0	(117)	0	8,755	0	0	0	121	11/20/2025	1
36202C LC 5	GNMA II PASS #2123 8.500		03/20/2014	PAID ON PRINCIPAL		1,211	1,211	1,256	1,271	0	(61)	0	(61)	0	1,211	0	0	0	17	11/20/2025	1
36202C LX 9	GNMA II PASS #2142 8.500		03/20/2014	PAID ON PRINCIPAL		901	901	935	942	0	(41)	0	(41)	0	901	0	0	0	13	12/20/2025	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 MF 7	GNMA II PASS #2158 8.500		03/20/2014	PAID ON PRINCIPAL		76	76	78	79	0	(4)	0	(4)	0	76	0	0	0	1	01/20/2026	1
36202C ND 1	GNMA II PASS #2188 8.500		03/20/2014	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	03/20/2026	1
36202C NX 7	GNMA II PASS #2206 8.500		03/20/2014	PAID ON PRINCIPAL		14	14	14	15	0	(1)	0	(1)	0	14	0	0	0	0	04/20/2026	1
36202C PS 6	GNMA II PASS #2233 7.500		03/20/2014	PAID ON PRINCIPAL		5,122	5,122	5,042	5,046	0	76	0	76	0	5,122	0	0	0	63	06/20/2026	1
36202C QY 2	GNMA II PASS #2271 8.500		03/20/2014	PAID ON PRINCIPAL		1,230	1,230	1,259	1,274	0	(44)	0	(44)	0	1,230	0	0	0	18	08/20/2026	1
36202C RF 2	GNMA II PASS #2286 8.500		03/20/2014	PAID ON PRINCIPAL		27,615	27,615	28,085	28,380	0	(765)	0	(765)	0	27,615	0	0	0	561	09/20/2026	1
36202D GS 4	GNMA II PASS #2909 8.000		03/20/2014	PAID ON PRINCIPAL		126	126	125	124	0	2	0	2	0	126	0	0	0	1	04/20/2030	1
36202D G6 2	GNMA II PASS #2921 7.500		03/20/2014	PAID ON PRINCIPAL		1,034	1,034	1,047	1,074	0	(39)	0	(39)	0	1,034	0	0	0	12	05/20/2030	1
36202D HK 0	GNMA II PASS #2934 7.500		03/20/2014	PAID ON PRINCIPAL		4,579	4,579	4,500	4,448	0	132	0	132	0	4,579	0	0	0	33	06/20/2030	1
36202D SP 7	GNMA II PASS #3226 5.500		03/20/2014	PAID ON PRINCIPAL		2,951	2,951	2,827	2,828	0	122	0	122	0	2,951	0	0	0	27	04/20/2032	1
36202D TD 3	GNMA II PASS #3248 5.500		03/20/2014	PAID ON PRINCIPAL		40,591	40,591	38,720	39,013	0	1,577	0	1,577	0	40,591	0	0	0	352	06/20/2032	1
36202D UU 3	GNMA II PASS #3295 5.500		03/20/2014	PAID ON PRINCIPAL		9,440	9,440	9,422	9,421	0	19	0	19	0	9,440	0	0	0	81	10/20/2032	1
36202D U7 4	GNMA II PASS #3306 5.500		03/20/2014	PAID ON PRINCIPAL		91,897	91,897	91,725	91,709	0	188	0	188	0	91,897	0	0	0	786	11/20/2032	1
36202D VM 0	GNMA II PASS #3320 5.500		03/20/2014	PAID ON PRINCIPAL		123,641	123,641	124,433	124,436	0	(794)	0	(794)	0	123,641	0	0	0	1,085	12/20/2032	1
36202D YY 1	GNMA II PASS #3427 4.500		03/20/2014	PAID ON PRINCIPAL		487,288	487,288	455,516	464,211	0	23,078	0	23,078	0	487,288	0	0	0	3,658	08/20/2033	1
36202D 2B 6	GNMA II PASS #3470 4.500		03/20/2014	PAID ON PRINCIPAL		36,652	36,652	33,938	34,527	0	2,126	0	2,126	0	36,652	0	0	0	211	11/20/2033	1
36202D 4N 8	GNMA II PASS #3529 5.000		03/20/2014	PAID ON PRINCIPAL		233,025	233,025	222,721	224,979	0	8,045	0	8,045	0	233,025	0	0	0	1,843	03/20/2034	1
36202D 5P 2	GNMA II PASS #3554 4.500		03/20/2014	PAID ON PRINCIPAL		163,343	163,343	151,245	154,839	0	8,503	0	8,503	0	163,343	0	0	0	1,066	05/20/2034	1
36202A MS 3	GNMA II PASS #369 13.000		02/20/2014	PAID ON PRINCIPAL		37	37	39	37	0	0	0	0	0	37	0	0	0	1	07/20/2015	1
36202E F2 0	GNMA II PASS #3785 5.000		03/20/2014	PAID ON PRINCIPAL		651,446	651,446	634,753	639,195	0	12,252	0	12,252	0	651,446	0	0	0	5,094	11/20/2035	1
36204V SC 4	GNMA II PASS #381315 8.000		03/20/2014	PAID ON PRINCIPAL		549	549	561	559	0	(11)	0	(11)	0	549	0	0	0	7	05/20/2025	1
36205M Z3 5	GNMA II PASS #395062 8.000		03/20/2014	PAID ON PRINCIPAL		229	229	234	232	0	(3)	0	(3)	0	229	0	0	0	3	09/20/2024	1
36202A N3 7	GNMA II PASS #410 8.000		03/20/2014	PAID ON PRINCIPAL		159	159	163	161	0	(3)	0	(3)	0	159	0	0	0	2	10/20/2022	1
36206G WC 0	GNMA II PASS #411143 7.500		03/20/2014	PAID ON PRINCIPAL		235	235	231	232	0	3	0	3	0	235	0	0	0	3	06/20/2026	1
36206P FC 9	GNMA II PASS #416963 8.000		03/20/2014	PAID ON PRINCIPAL		140	140	143	143	0	(3)	0	(3)	0	140	0	0	0	2	08/20/2025	1
36202E XT 1	GNMA II PASS #4290 5.500		03/20/2014	PAID ON PRINCIPAL		327,619	327,619	326,254	326,135	0	1,484	0	1,484	0	327,619	0	0	0	2,964	11/20/2038	1
36202A WU 7	GNMA II PASS #659 8.500		03/20/2014	PAID ON PRINCIPAL		442	442	428	438	0	4	0	4	0	442	0	0	0	6	11/20/2016	1
36202A AH 0	GNMA II PASS #8 8.000		03/20/2014	PAID ON PRINCIPAL		50	50	52	51	0	(1)	0	(1)	0	50	0	0	0	1	07/20/2022	1
36176S SV 3	GNMA PASS TH #0074832 3.500		03/15/2014	PAID ON PRINCIPAL		18,846	18,846	19,697	19,780	0	(934)	0	(934)	0	18,846	0	0	0	112	04/15/2042	1
36176J GJ 3	GNMA PASS TH #00767301 3.500		03/15/2014	PAID ON PRINCIPAL		364,680	364,680	381,148	381,527	0	(16,847)	0	(16,847)	0	364,680	0	0	0	2,407	04/15/2042	1
36176X FR 5	GNMA PASS TH #00778976 3.500		03/15/2014	PAID ON PRINCIPAL		555,316	555,316	582,995	592,881	0	(37,565)	0	(37,565)	0	555,316	0	0	0	2,522	03/15/2042	1
36224B C3 1	GNMA PASS TH #323290 8.500		01/15/2014	PAID ON PRINCIPAL		1	1	1	1	0	0	0	0	0	1	0	0	0	0	05/15/2022	1
36204R FG 8	GNMA PASS TH #377367 8.500		03/15/2014	PAID ON PRINCIPAL		78	78	80	79	0	(2)	0	(2)	0	78	0	0	0	1	11/15/2026	1
36204S RN 8	GNMA PASS TH #378593 8.500		03/15/2014	PAID ON PRINCIPAL		584	584	603	601	0	(17)	0	(17)	0	584	0	0	0	8	07/15/2025	1
36205R 4U 8	GNMA PASS TH #398735 8.500		03/15/2014	PAID ON PRINCIPAL		30	30	31	31	0	(1)	0	(1)	0	30	0	0	0	0	06/15/2026	1
36205R 6S 1	GNMA PASS TH #398781 8.500		03/15/2014	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	07/15/2026	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
36205T ZB 2	GNMA PASS TH #400438 8.500		03/15/2014	PAID ON PRINCIPAL		127	127	131	131	0	(4)	0	(4)	0	127	0	0	0	2	05/15/2026	1
36205X FM 1	GNMA PASS TH #403472 8.500		03/15/2014	PAID ON PRINCIPAL		70	70	72	73	0	(3)	0	(3)	0	70	0	0	0	1	09/15/2026	1
36206A QM 8	GNMA PASS TH #405560 8.500		03/15/2014	PAID ON PRINCIPAL		42	42	44	44	0	(1)	0	(1)	0	42	0	0	0	1	01/15/2026	1
36206A R3 9	GNMA PASS TH #405606 8.500		03/15/2014	PAID ON PRINCIPAL		525	525	543	540	0	(15)	0	(15)	0	525	0	0	0	4	04/15/2026	1
36206J K8 6	GNMA PASS TH #412619 8.500		03/15/2014	PAID ON PRINCIPAL		421	421	433	433	0	(12)	0	(12)	0	421	0	0	0	9	06/15/2026	1
36206J MC 5	GNMA PASS TH #412655 8.500		03/15/2014	PAID ON PRINCIPAL		59	59	61	61	0	(2)	0	(2)	0	59	0	0	0	1	08/15/2026	1
36206N LS 2	GNMA PASS TH #416237 8.500		03/15/2014	PAID ON PRINCIPAL		5	5	5	5	0	(0)	0	(0)	0	5	0	0	0	0	05/15/2026	1
36206P VV 9	GNMA PASS TH #417428 8.500		03/15/2014	PAID ON PRINCIPAL		5	5	5	6	0	(0)	0	(0)	0	5	0	0	0	0	05/15/2026	1
36206U KZ 1	GNMA PASS TH #421612 8.500		03/15/2014	PAID ON PRINCIPAL		75	75	77	78	0	(2)	0	(2)	0	75	0	0	0	1	06/15/2026	1
36206W TY 1	GNMA PASS TH #423667 8.500		03/15/2014	PAID ON PRINCIPAL		57	57	59	58	0	(2)	0	(2)	0	57	0	0	0	1	11/15/2026	1
36206W ZE 8	GNMA PASS TH #423841 8.500		03/15/2014	PAID ON PRINCIPAL		1,411	1,411	1,459	1,463	0	(52)	0	(52)	0	1,411	0	0	0	26	07/15/2026	1
36206W 3S 2	GNMA PASS TH #423909 8.500		03/15/2014	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	07/15/2026	1
36206W 5X 9	GNMA PASS TH #423962 8.500		03/15/2014	PAID ON PRINCIPAL		14	14	14	14	0	(1)	0	(1)	0	14	0	0	0	0	08/15/2026	1
36206Y CH 2	GNMA PASS TH #424972 4.000		03/15/2014	PAID ON PRINCIPAL		227,447	227,447	221,974	225,123	0	2,324	0	2,324	0	227,447	0	0	0	1,590	10/15/2018	1
36207A 2S 0	GNMA PASS TH #426585 8.500		03/15/2014	PAID ON PRINCIPAL		66	66	67	68	0	(3)	0	(3)	0	66	0	0	0	1	06/15/2026	1
36207B K4 1	GNMA PASS TH #427015 8.500		03/15/2014	PAID ON PRINCIPAL		13	13	13	13	0	(0)	0	(0)	0	13	0	0	0	0	06/15/2026	1
36207B M5 6	GNMA PASS TH #427080 8.500		03/15/2014	PAID ON PRINCIPAL		78	78	80	80	0	(2)	0	(2)	0	78	0	0	0	1	09/15/2026	1
36207B QQ 6	GNMA PASS TH #427163 8.500		03/15/2014	PAID ON PRINCIPAL		3	3	3	3	0	(0)	0	(0)	0	3	0	0	0	0	07/15/2026	1
36207C ZX 9	GNMA PASS TH #428358 8.500		03/15/2014	PAID ON PRINCIPAL		57	57	59	59	0	(2)	0	(2)	0	57	0	0	0	1	06/15/2026	1
36207C Z4 3	GNMA PASS TH #428363 8.500		03/15/2014	PAID ON PRINCIPAL		438	438	453	452	0	(14)	0	(14)	0	438	0	0	0	6	08/15/2026	1
36207E 3V 4	GNMA PASS TH #430212 7.000		03/15/2014	PAID ON PRINCIPAL		746	746	779	808	0	(62)	0	(62)	0	746	0	0	0	9	09/15/2027	1
36207F CW 9	GNMA PASS TH #430385 8.500		03/15/2014	PAID ON PRINCIPAL		28	28	29	29	0	(1)	0	(1)	0	28	0	0	0	0	08/15/2026	1
36207G EH 8	GNMA PASS TH #431336 8.500		03/15/2014	PAID ON PRINCIPAL		36	36	37	37	0	(0)	0	(0)	0	36	0	0	0	1	09/15/2026	1
36207G Y2 9	GNMA PASS TH #431929 7.750		03/15/2014	PAID ON PRINCIPAL		480	480	487	496	0	(16)	0	(16)	0	480	0	0	0	6	06/15/2026	1
36207G ZG 7	GNMA PASS TH #431943 8.500		03/15/2014	PAID ON PRINCIPAL		17	17	17	17	0	(0)	0	(0)	0	17	0	0	0	0	07/15/2026	1
36207H WD 5	GNMA PASS TH #432744 8.500		03/15/2014	PAID ON PRINCIPAL		60	60	62	63	0	(2)	0	(2)	0	60	0	0	0	1	07/15/2026	1
36207H WV 5	GNMA PASS TH #432760 8.500		03/15/2014	PAID ON PRINCIPAL		26	26	26	26	0	(0)	0	(0)	0	26	0	0	0	0	07/15/2026	1
36207H YL 5	GNMA PASS TH #432815 8.500		03/15/2014	PAID ON PRINCIPAL		653	653	676	677	0	(24)	0	(24)	0	653	0	0	0	9	11/15/2026	1
36207H 5Q 6	GNMA PASS TH #432955 8.500		03/15/2014	PAID ON PRINCIPAL		78	78	80	81	0	(3)	0	(3)	0	78	0	0	0	1	09/15/2026	1
36207J EJ 8	GNMA PASS TH #433137 8.500		03/15/2014	PAID ON PRINCIPAL		2	2	2	2	0	(0)	0	(0)	0	2	0	0	0	0	07/15/2026	1
36207L QY 7	GNMA PASS TH #435271 8.500		03/15/2014	PAID ON PRINCIPAL		77	77	79	80	0	(3)	0	(3)	0	77	0	0	0	1	05/15/2026	1
36207L SD 1	GNMA PASS TH #435316 8.500		03/15/2014	PAID ON PRINCIPAL		248	248	254	254	0	(6)	0	(6)	0	248	0	0	0	4	08/15/2026	1
36207L SG 4	GNMA PASS TH #435319 8.500		03/15/2014	PAID ON PRINCIPAL		553	553	571	561	0	(8)	0	(8)	0	553	0	0	0	8	08/15/2026	1
36207L 5L 8	GNMA PASS TH #435651 8.500		03/15/2014	PAID ON PRINCIPAL		50	50	52	52	0	(2)	0	(2)	0	50	0	0	0	1	08/15/2026	1
36207N BU 7	GNMA PASS TH #436651 8.500		03/15/2014	PAID ON PRINCIPAL		62	62	64	64	0	(2)	0	(2)	0	62	0	0	0	1	08/15/2026	1
36207N D6 8	GNMA PASS TH #436725 8.500		03/15/2014	PAID ON PRINCIPAL		89	89	92	92	0	(3)	0	(3)	0	89	0	0	0	1	11/15/2026	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
36207N X6 6	GNMA PASS TH #437301 8.500		03/15/2014	PAID ON PRINCIPAL		8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	07/15/2026	1
36207P AL 3	GNMA PASS TH #437511 8.500		03/15/2014	PAID ON PRINCIPAL		68	68	71	71	0	(3)	0	(3)	0	68	0	0	0	1	08/15/2026	1
36207P AV 1	GNMA PASS TH #437520 8.500		03/15/2014	PAID ON PRINCIPAL		36	36	37	38	0	(2)	0	(2)	0	36	0	0	0	1	08/15/2026	1
36207P BE 8	GNMA PASS TH #437537 8.500		03/15/2014	PAID ON PRINCIPAL		22	22	23	23	0	(0)	0	(0)	0	22	0	0	0	0	08/15/2026	1
36207P BJ 7	GNMA PASS TH #437541 8.500		03/15/2014	PAID ON PRINCIPAL		18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	0	08/15/2026	1
36207P BL 2	GNMA PASS TH #437543 8.500		03/15/2014	PAID ON PRINCIPAL		34	34	35	35	0	(1)	0	(1)	0	34	0	0	0	0	08/15/2026	1
36207P YS 2	GNMA PASS TH #438221 8.500		03/15/2014	PAID ON PRINCIPAL		34	34	35	34	0	(1)	0	(1)	0	34	0	0	0	0	07/15/2026	1
36207Q T2 3	GNMA PASS TH #438969 8.500		03/15/2014	PAID ON PRINCIPAL		42	42	43	43	0	(1)	0	(1)	0	42	0	0	0	1	09/15/2026	1
36207Q Y7 6	GNMA PASS TH #439134 8.500		03/15/2014	PAID ON PRINCIPAL		193	193	199	199	0	(6)	0	(6)	0	193	0	0	0	3	11/15/2026	1
36207Q Y9 2	GNMA PASS TH #439136 8.500		03/15/2014	PAID ON PRINCIPAL		1,417	1,417	1,462	1,471	0	(54)	0	(54)	0	1,417	0	0	0	24	11/15/2026	1
36207S JB 0	GNMA PASS TH #440458 8.500		03/15/2014	PAID ON PRINCIPAL		19	19	19	19	0	(1)	0	(1)	0	19	0	0	0	0	11/15/2026	1
36207T W5 6	GNMA PASS TH #441768 8.500		03/15/2014	PAID ON PRINCIPAL		109	109	113	114	0	(5)	0	(5)	0	109	0	0	0	2	11/15/2026	1
36207U ED 6	GNMA PASS TH #442132 8.500		03/15/2014	PAID ON PRINCIPAL		62	62	64	64	0	(3)	0	(3)	0	62	0	0	0	1	11/15/2026	1
36207U EJ 3	GNMA PASS TH #442137 8.500		03/15/2014	PAID ON PRINCIPAL		398	398	411	413	0	(15)	0	(15)	0	398	0	0	0	6	11/15/2026	1
36208F JZ 4	GNMA PASS TH #449480 7.500		03/15/2014	PAID ON PRINCIPAL		4,578	4,578	4,694	4,702	0	(124)	0	(124)	0	4,578	0	0	0	57	10/15/2027	1
36209G RV 1	GNMA PASS TH #471300 6.000		03/15/2014	PAID ON PRINCIPAL		41,234	41,234	40,280	40,394	0	840	0	840	0	41,234	0	0	0	234	01/15/2032	1
36209Y TV 0	GNMA PASS TH #485764 6.000		03/15/2014	PAID ON PRINCIPAL		27,378	27,378	27,292	27,288	0	90	0	90	0	27,378	0	0	0	188	09/15/2031	1
36210N RP 6	GNMA PASS TH #497394 6.000		03/15/2014	PAID ON PRINCIPAL		2,845	2,845	2,786	2,778	0	68	0	68	0	2,845	0	0	0	29	01/15/2029	1
36212N AM 9	GNMA PASS TH #538312 6.000		03/15/2014	PAID ON PRINCIPAL		75,599	75,599	74,657	74,560	0	1,039	0	1,039	0	75,599	0	0	0	801	02/15/2032	1
36213A CE 2	GNMA PASS TH #548269 6.000		03/15/2014	PAID ON PRINCIPAL		3,348	3,348	3,314	3,314	0	34	0	34	0	3,348	0	0	0	34	02/15/2032	1
36213C U4 0	GNMA PASS TH #550603 5.000		03/15/2014	PAID ON PRINCIPAL		115,719	115,719	114,380	114,572	0	1,147	0	1,147	0	115,719	0	0	0	1,033	08/15/2035	1
36213C YY 0	GNMA PASS TH #550727 5.000		03/15/2014	PAID ON PRINCIPAL		344,088	344,088	338,641	340,030	0	4,057	0	4,057	0	344,088	0	0	0	2,518	11/15/2035	1
36213D Z4 3	GNMA PASS TH #551663 6.000		03/15/2014	PAID ON PRINCIPAL		5,430	5,430	5,413	5,412	0	18	0	18	0	5,430	0	0	0	55	09/15/2031	1
36213E B9 6	GNMA PASS TH #551864 6.000		03/15/2014	PAID ON PRINCIPAL		3,050	3,050	2,994	2,992	0	58	0	58	0	3,050	0	0	0	31	11/15/2031	1
36213E PU 4	GNMA PASS TH #552235 6.000		03/15/2014	PAID ON PRINCIPAL		10,806	10,806	10,551	10,533	0	273	0	273	0	10,806	0	0	0	109	12/15/2031	1
36213E PY 6	GNMA PASS TH #552239 6.000		03/15/2014	PAID ON PRINCIPAL		21,777	21,777	21,335	21,292	0	485	0	485	0	21,777	0	0	0	311	12/15/2031	1
36213E UH 7	GNMA PASS TH #552384 6.000		03/15/2014	PAID ON PRINCIPAL		1,201	1,201	1,165	1,154	0	47	0	47	0	1,201	0	0	0	12	02/15/2032	1
36213E UL 8	GNMA PASS TH #552387 6.500		03/15/2014	PAID ON PRINCIPAL		5,792	5,792	6,122	6,140	0	(348)	0	(348)	0	5,792	0	0	0	61	02/15/2032	1
36213E YG 5	GNMA PASS TH #552511 6.500		03/15/2014	PAID ON PRINCIPAL		31,814	31,814	33,628	33,871	0	(2,058)	0	(2,058)	0	31,814	0	0	0	344	04/15/2032	1
36213F HD 8	GNMA PASS TH #552928 5.000		03/15/2014	PAID ON PRINCIPAL		14,649	14,649	14,901	14,709	0	(60)	0	(60)	0	14,649	0	0	0	123	12/15/2017	1
36213F HE 6	GNMA PASS TH #552929 5.000		03/15/2014	PAID ON PRINCIPAL		69,323	69,323	70,309	69,581	0	(258)	0	(258)	0	69,323	0	0	0	546	12/15/2017	1
36213F QS 5	GNMA PASS TH #553165 6.000		03/15/2014	PAID ON PRINCIPAL		109,609	109,609	115,124	113,989	0	(4,381)	0	(4,381)	0	109,609	0	0	0	1,307	04/15/2033	1
36213F WW 9	GNMA PASS TH #553361 5.500		03/15/2014	PAID ON PRINCIPAL		83,133	83,133	82,497	82,644	0	489	0	489	0	83,133	0	0	0	766	07/15/2033	1
36213G U5 8	GNMA PASS TH #554204 6.000		03/15/2014	PAID ON PRINCIPAL		1,127	1,127	1,107	1,104	0	23	0	23	0	1,127	0	0	0	11	12/15/2031	1
36213R 5P 8	GNMA PASS TH #562554 6.000		03/15/2014	PAID ON PRINCIPAL		160,737	160,737	159,140	158,910	0	1,827	0	1,827	0	160,737	0	0	0	1,701	01/15/2032	1
36213T EC 3	GNMA PASS TH #563631 5.000		03/15/2014	PAID ON PRINCIPAL		19,072	19,072	19,304	19,105	0	(33)	0	(33)	0	19,072	0	0	0	161	09/15/2017	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
36213U YC 8	GNMA PASS TH #565107 6.000		03/15/2014	PAID ON PRINCIPAL		58,846	58,846	59,986	59,715	0	(869)	0	(869)	0	58,846	0	0	0	845	10/15/2032	1
36213X 2H 6	GNMA PASS TH #567876 6.000		03/15/2014	PAID ON PRINCIPAL		4,386	4,386	4,447	4,451	0	(65)	0	(65)	0	4,386	0	0	0	44	10/15/2032	1
36213X 4T 8	GNMA PASS TH #567934 5.000		03/15/2014	PAID ON PRINCIPAL		7,225	7,225	7,327	7,260	0	(35)	0	(35)	0	7,225	0	0	0	60	12/15/2017	1
36200Q LQ 5	GNMA PASS TH #569235 6.000		03/15/2014	PAID ON PRINCIPAL		14,093	14,093	14,366	14,488	0	(395)	0	(395)	0	14,093	0	0	0	141	03/15/2032	1
36200Q WM 2	GNMA PASS TH #569552 6.000		03/15/2014	PAID ON PRINCIPAL		34,967	34,967	34,928	34,928	0	38	0	38	0	34,967	0	0	0	396	01/15/2032	1
36200Q W6 7	GNMA PASS TH #569569 6.000		03/15/2014	PAID ON PRINCIPAL		53,004	53,004	51,546	51,482	0	1,522	0	1,522	0	53,004	0	0	0	535	01/15/2032	1
36200R WR 9	GNMA PASS TH #570456 6.000		03/15/2014	PAID ON PRINCIPAL		4,941	4,941	4,959	4,959	0	(18)	0	(18)	0	4,941	0	0	0	51	11/15/2031	1
36200S AG 5	GNMA PASS TH #570707 6.000		03/15/2014	PAID ON PRINCIPAL		3,070	3,070	3,025	3,028	0	42	0	42	0	3,070	0	0	0	31	12/15/2031	1
36200S A2 6	GNMA PASS TH #570725 6.000		03/15/2014	PAID ON PRINCIPAL		1,712	1,712	1,693	1,690	0	22	0	22	0	1,712	0	0	0	17	01/15/2032	1
36200S A6 7	GNMA PASS TH #570729 6.000		03/15/2014	PAID ON PRINCIPAL		5,717	5,717	5,655	5,662	0	55	0	55	0	5,717	0	0	0	56	01/15/2032	1
36200S BH 2	GNMA PASS TH #570740 6.000		03/15/2014	PAID ON PRINCIPAL		3,112	3,112	3,054	3,058	0	53	0	53	0	3,112	0	0	0	31	01/15/2032	1
36200S WM 8	GNMA PASS TH #571352 6.000		03/15/2014	PAID ON PRINCIPAL		782	782	763	762	0	20	0	20	0	782	0	0	0	8	12/15/2031	1
36200V 2C 6	GNMA PASS TH #574171 6.000		03/15/2014	PAID ON PRINCIPAL		1,741	1,741	1,718	1,720	0	20	0	20	0	1,741	0	0	0	17	01/15/2032	1
36200W BU 4	GNMA PASS TH #574351 6.000		03/15/2014	PAID ON PRINCIPAL		4,498	4,498	4,440	4,439	0	59	0	59	0	4,498	0	0	0	45	01/15/2032	1
36200W T6 8	GNMA PASS TH #574873 6.000		03/15/2014	PAID ON PRINCIPAL		23,833	23,833	23,501	23,494	0	338	0	338	0	23,833	0	0	0	280	12/15/2031	1
36200X E6 2	GNMA PASS TH #575357 6.000		03/15/2014	PAID ON PRINCIPAL		11,901	11,901	11,842	11,834	0	67	0	67	0	11,901	0	0	0	115	12/15/2031	1
36200X JQ 3	GNMA PASS TH #575471 6.000		03/15/2014	PAID ON PRINCIPAL		1,031	1,031	1,000	989	0	41	0	41	0	1,031	0	0	0	10	01/15/2032	1
36200X XP 9	GNMA PASS TH #575886 6.000		03/15/2014	PAID ON PRINCIPAL		5,481	5,481	5,401	5,399	0	83	0	83	0	5,481	0	0	0	56	12/15/2031	1
36200X YB 9	GNMA PASS TH #575906 6.000		03/15/2014	PAID ON PRINCIPAL		2,380	2,380	2,348	2,343	0	37	0	37	0	2,380	0	0	0	24	01/15/2032	1
36201A NV 6	GNMA PASS TH #577404 6.000		03/15/2014	PAID ON PRINCIPAL		91,905	91,905	90,680	90,683	0	1,222	0	1,222	0	91,905	0	0	0	917	12/15/2031	1
36201A PS 1	GNMA PASS TH #577433 6.000		03/15/2014	PAID ON PRINCIPAL		88,515	88,515	88,176	88,156	0	359	0	359	0	88,515	0	0	0	495	02/15/2032	1
36201A SW 9	GNMA PASS TH #577533 6.000		03/15/2014	PAID ON PRINCIPAL		4,510	4,510	4,450	4,434	0	76	0	76	0	4,510	0	0	0	46	01/15/2032	1
36201A XN 3	GNMA PASS TH #577685 6.000		03/15/2014	PAID ON PRINCIPAL		13,247	13,247	13,504	13,600	0	(353)	0	(353)	0	13,247	0	0	0	140	10/15/2032	1
36201A 3T 3	GNMA PASS TH #577810 6.000		03/15/2014	PAID ON PRINCIPAL		36,963	36,963	36,281	36,264	0	699	0	699	0	36,963	0	0	0	205	01/15/2032	1
36201B RQ 1	GNMA PASS TH #578395 6.000		03/15/2014	PAID ON PRINCIPAL		103,198	103,198	104,643	105,312	0	(2,115)	0	(2,115)	0	103,198	0	0	0	529	10/15/2032	1
36201B RT 5	GNMA PASS TH #578398 6.000		03/15/2014	PAID ON PRINCIPAL		2,708	2,708	2,761	2,783	0	(75)	0	(75)	0	2,708	0	0	0	27	10/15/2032	1
36201C JW 5	GNMA PASS TH #579077 6.000		03/15/2014	PAID ON PRINCIPAL		16,698	16,698	16,453	16,436	0	262	0	262	0	16,698	0	0	0	125	12/15/2031	1
36201C KF 0	GNMA PASS TH #579094 6.000		03/15/2014	PAID ON PRINCIPAL		35,473	35,473	34,951	34,895	0	577	0	577	0	35,473	0	0	0	512	12/15/2031	1
36201C LA 0	GNMA PASS TH #579121 6.000		03/15/2014	PAID ON PRINCIPAL		67,139	67,139	66,202	66,183	0	956	0	956	0	67,139	0	0	0	614	01/15/2032	1
36201C LZ 5	GNMA PASS TH #579144 6.000		03/15/2014	PAID ON PRINCIPAL		14,954	14,954	14,533	14,450	0	504	0	504	0	14,954	0	0	0	84	01/15/2032	1
36201C YP 3	GNMA PASS TH #579518 6.000		03/15/2014	PAID ON PRINCIPAL		6,691	6,691	6,490	6,475	0	217	0	217	0	6,691	0	0	0	69	02/15/2032	1
36201D QS 4	GNMA PASS TH #580165 5.000		03/15/2014	PAID ON PRINCIPAL		856	856	871	861	0	(4)	0	(4)	0	856	0	0	0	7	12/15/2017	1
36201D SR 4	GNMA PASS TH #580228 4.500		03/15/2014	PAID ON PRINCIPAL		33,364	33,364	32,697	33,080	0	285	0	285	0	33,364	0	0	0	157	05/15/2018	1
36201E M7 2	GNMA PASS TH #580982 6.000		03/15/2014	PAID ON PRINCIPAL		7,279	7,279	7,171	7,178	0	102	0	102	0	7,279	0	0	0	73	02/15/2032	1
36201F CW 5	GNMA PASS TH #581585 5.000		03/15/2014	PAID ON PRINCIPAL		19,541	19,541	19,654	19,556	0	(15)	0	(15)	0	19,541	0	0	0	163	10/15/2017	1
36201F XP 7	GNMA PASS TH #582186 6.000		03/15/2014	PAID ON PRINCIPAL		1,873	1,873	1,852	1,851	0	21	0	21	0	1,873	0	0	0	19	01/15/2032	1

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										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)
36201F 5T 0	GNMA PASS TH #582358 6.000		03/15/2014	PAID ON PRINCIPAL		147,512	147,512	149,579	150,503	0	(2,990)	0	(2,990)	0	147,512	0	0	0	1,133	10/15/2032	1
36201F 5U 7	GNMA PASS TH #582359 6.000		03/15/2014	PAID ON PRINCIPAL		13,271	13,271	13,456	13,482	0	(211)	0	(211)	0	13,271	0	0	0	137	10/15/2032	1
36201G TK 1	GNMA PASS TH #582954 6.000		03/15/2014	PAID ON PRINCIPAL		142,578	142,578	141,854	141,789	0	789	0	789	0	142,578	0	0	0	1,221	02/15/2032	1
36201H 2U 6	GNMA PASS TH #584087 6.000		03/15/2014	PAID ON PRINCIPAL		1,628	1,628	1,660	1,672	0	(44)	0	(44)	0	1,628	0	0	0	16	10/15/2032	1
36201H 2W 2	GNMA PASS TH #584089 6.000		03/15/2014	PAID ON PRINCIPAL		6,117	6,117	6,236	6,234	0	(116)	0	(116)	0	6,117	0	0	0	60	10/15/2032	1
36201L 2X 1	GNMA PASS TH #586790 4.500		03/15/2014	PAID ON PRINCIPAL		776	776	780	780	0	(5)	0	(5)	0	776	0	0	0	6	07/15/2033	1
36201M FN 7	GNMA PASS TH #587073 6.000		03/15/2014	PAID ON PRINCIPAL		46,937	46,937	46,613	46,593	0	344	0	344	0	46,937	0	0	0	337	05/15/2032	1
36201M PT 3	GNMA PASS TH #587334 5.000		03/15/2014	PAID ON PRINCIPAL		128,575	128,575	130,001	128,883	0	(308)	0	(308)	0	128,575	0	0	0	1,048	10/15/2017	1
36201M PW 6	GNMA PASS TH #587337 5.000		03/15/2014	PAID ON PRINCIPAL		7,875	7,875	7,962	7,897	0	(22)	0	(22)	0	7,875	0	0	0	43	10/15/2017	1
36201M 6K 3	GNMA PASS TH #587774 5.000		03/15/2014	PAID ON PRINCIPAL		53,782	53,782	54,547	53,952	0	(170)	0	(170)	0	53,782	0	0	0	331	12/15/2017	1
36201N LN 8	GNMA PASS TH #588133 5.000		03/15/2014	PAID ON PRINCIPAL		28,800	28,800	29,295	28,944	0	(144)	0	(144)	0	28,800	0	0	0	319	12/15/2017	1
36201N M4 9	GNMA PASS TH #588179 6.000		03/15/2014	PAID ON PRINCIPAL		71,352	71,352	74,240	74,034	0	(2,682)	0	(2,682)	0	71,352	0	0	0	497	01/15/2033	1
36201P 5N 1	GNMA PASS TH #589553 5.000		03/15/2014	PAID ON PRINCIPAL		138,677	138,677	141,147	139,364	0	(687)	0	(687)	0	138,677	0	0	0	1,191	12/15/2017	1
36201S XE 4	GNMA PASS TH #592077 5.000		03/15/2014	PAID ON PRINCIPAL		25,157	25,157	25,138	25,127	0	31	0	31	0	25,157	0	0	0	175	08/15/2033	1
36201V AE 2	GNMA PASS TH #594105 4.500		03/15/2014	PAID ON PRINCIPAL		322,269	322,269	305,167	310,295	0	11,975	0	11,975	0	322,269	0	0	0	1,845	09/15/2033	1
36201V AF 9	GNMA PASS TH #594106 4.500		03/15/2014	PAID ON PRINCIPAL		61,655	61,655	58,438	59,131	0	2,524	0	2,524	0	61,655	0	0	0	467	09/15/2033	1
36201V A6 9	GNMA PASS TH #594129 4.000		03/15/2014	PAID ON PRINCIPAL		98,200	98,200	95,837	97,266	0	935	0	935	0	98,200	0	0	0	497	10/15/2018	1
36201V B4 3	GNMA PASS TH #594159 4.000		03/15/2014	PAID ON PRINCIPAL		50,977	50,977	49,750	50,462	0	514	0	514	0	50,977	0	0	0	314	10/15/2018	1
36201V VN 9	GNMA PASS TH #594721 4.500		03/15/2014	PAID ON PRINCIPAL		7,275	7,275	7,332	7,310	0	(35)	0	(35)	0	7,275	0	0	0	55	07/15/2033	1
36200A BA 6	GNMA PASS TH #595033 6.000		03/15/2014	PAID ON PRINCIPAL		3,097	3,097	3,157	3,188	0	(91)	0	(91)	0	3,097	0	0	0	31	10/15/2032	1
36200A HD 4	GNMA PASS TH #595228 5.000		03/15/2014	PAID ON PRINCIPAL		62,712	62,712	63,790	63,059	0	(347)	0	(347)	0	62,712	0	0	0	728	12/15/2017	1
36200A HG 7	GNMA PASS TH #595231 5.000		03/15/2014	PAID ON PRINCIPAL		171,500	171,500	174,448	172,435	0	(935)	0	(935)	0	171,500	0	0	0	1,568	12/15/2017	1
36200A RE 1	GNMA PASS TH #595485 5.000		03/15/2014	PAID ON PRINCIPAL		10,600	10,600	10,782	10,659	0	(58)	0	(58)	0	10,600	0	0	0	89	12/15/2017	1
36200D 3B 7	GNMA PASS TH #598494 5.000		03/15/2014	PAID ON PRINCIPAL		44,618	44,618	45,253	44,797	0	(179)	0	(179)	0	44,618	0	0	0	293	12/15/2017	1
36200E BQ 3	GNMA PASS TH #598647 5.500		03/15/2014	PAID ON PRINCIPAL		76,914	76,914	78,650	78,617	0	(1,703)	0	(1,703)	0	76,914	0	0	0	705	04/15/2033	1
36200E B6 7	GNMA PASS TH #598661 5.000		03/15/2014	PAID ON PRINCIPAL		113,624	113,624	115,582	114,704	0	(1,080)	0	(1,080)	0	113,624	0	0	0	946	05/15/2033	1
36200E CQ 2	GNMA PASS TH #598679 5.500		03/15/2014	PAID ON PRINCIPAL		21,586	21,586	22,111	22,010	0	(423)	0	(423)	0	21,586	0	0	0	234	05/15/2033	1
36200E DL 2	GNMA PASS TH #598707 5.000		03/15/2014	PAID ON PRINCIPAL		45,873	45,873	45,911	45,862	0	11	0	11	0	45,873	0	0	0	431	07/15/2033	1
36200E DX 6	GNMA PASS TH #598718 4.500		03/15/2014	PAID ON PRINCIPAL		37,049	37,049	39,194	38,379	0	(1,330)	0	(1,330)	0	37,049	0	0	0	275	07/15/2018	1
36200E D5 7	GNMA PASS TH #598724 4.500		03/15/2014	PAID ON PRINCIPAL		152,481	152,481	153,648	153,222	0	(741)	0	(741)	0	152,481	0	0	0	1,477	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469 4.500		03/15/2014	PAID ON PRINCIPAL		74,610	74,610	68,852	70,189	0	4,421	0	4,421	0	74,610	0	0	0	390	07/15/2033	1
36200M RT 2	GNMA PASS TH #604498 4.500		03/15/2014	PAID ON PRINCIPAL		61,167	61,167	61,425	61,332	0	(165)	0	(165)	0	61,167	0	0	0	455	07/15/2033	1
36200M SE 4	GNMA PASS TH #604517 4.500		03/15/2014	PAID ON PRINCIPAL		12,676	12,676	12,423	12,557	0	119	0	119	0	12,676	0	0	0	74	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526 4.000		03/15/2014	PAID ON PRINCIPAL		129,247	129,247	126,056	127,842	0	1,405	0	1,405	0	129,247	0	0	0	872	08/15/2018	1
36200M TR 4	GNMA PASS TH #604560 4.500		03/15/2014	PAID ON PRINCIPAL		461,373	461,373	461,748	460,994	0	379	0	379	0	461,373	0	0	0	2,914	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574 4.500		03/15/2014	PAID ON PRINCIPAL		97,806	97,806	97,256	97,332	0	474	0	474	0	97,806	0	0	0	706	08/15/2033	1

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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)
36200M VM 2	GNMA PASS TH #604620 4.500		03/15/2014	PAID ON PRINCIPAL		82,061	82,061	77,608	78,596	0	3,465	0	3,465	0	82,061	0	0	0	595	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641 4.500		03/15/2014	PAID ON PRINCIPAL		34,942	34,942	32,902	33,301	0	1,641	0	1,641	0	34,942	0	0	0	272	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802 4.500		03/15/2014	PAID ON PRINCIPAL		122,504	122,504	116,015	117,569	0	4,935	0	4,935	0	122,504	0	0	0	507	11/15/2033	1
36200N RJ 2	GNMA PASS TH #605389 5.000		03/15/2014	PAID ON PRINCIPAL		93,621	93,621	92,495	92,688	0	933	0	933	0	93,621	0	0	0	798	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303 4.500		03/15/2014	PAID ON PRINCIPAL		128,287	128,287	128,888	128,365	0	(78)	0	(78)	0	128,287	0	0	0	916	10/15/2018	1
36202U 5J 8	GNMA PASS TH #610249 4.500		03/15/2014	PAID ON PRINCIPAL		51,918	51,918	51,269	51,624	0	294	0	294	0	51,918	0	0	0	391	07/15/2018	1
36202V VT 5	GNMA PASS TH #610926 4.500		03/15/2014	PAID ON PRINCIPAL		1,234	1,234	1,241	1,238	0	(4)	0	(4)	0	1,234	0	0	0	9	07/15/2033	1
36290N 6C 1	GNMA PASS TH #613867 4.500		03/15/2014	PAID ON PRINCIPAL		21,176	21,176	21,276	21,202	0	(26)	0	(26)	0	21,176	0	0	0	157	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #614395 4.500		03/15/2014	PAID ON PRINCIPAL		186,853	186,853	185,802	186,226	0	626	0	626	0	186,853	0	0	0	1,451	07/15/2018	1
36290Q TP 0	GNMA PASS TH #614458 4.500		03/15/2014	PAID ON PRINCIPAL		23,338	23,338	24,690	23,958	0	(620)	0	(620)	0	23,338	0	0	0	174	06/15/2018	1
36290Q UY 9	GNMA PASS TH #614499 4.500		03/15/2014	PAID ON PRINCIPAL		27,098	27,098	28,666	27,872	0	(774)	0	(774)	0	27,098	0	0	0	210	06/15/2018	1
36290Q VT 9	GNMA PASS TH #614526 4.500		03/15/2014	PAID ON PRINCIPAL		23,068	23,068	24,404	23,826	0	(757)	0	(757)	0	23,068	0	0	0	173	06/15/2018	1
36290R QZ 9	GNMA PASS TH #615272 4.500		03/15/2014	PAID ON PRINCIPAL		37,370	37,370	37,650	37,535	0	(165)	0	(165)	0	37,370	0	0	0	291	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273 4.500		03/15/2014	PAID ON PRINCIPAL		164,325	164,325	165,558	165,198	0	(873)	0	(873)	0	164,325	0	0	0	1,786	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362 4.500		03/15/2014	PAID ON PRINCIPAL		51,828	51,828	51,180	51,525	0	303	0	303	0	51,828	0	0	0	385	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371 4.500		03/15/2014	PAID ON PRINCIPAL		23,844	23,844	23,982	23,931	0	(88)	0	(88)	0	23,844	0	0	0	237	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509 4.500		03/15/2014	PAID ON PRINCIPAL		123,597	123,597	114,231	116,460	0	7,137	0	7,137	0	123,597	0	0	0	1,069	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516 4.500		03/15/2014	PAID ON PRINCIPAL		28,022	28,022	26,533	26,915	0	1,107	0	1,107	0	28,022	0	0	0	188	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545 4.500		03/15/2014	PAID ON PRINCIPAL		37,754	37,754	35,305	35,699	0	2,055	0	2,055	0	37,754	0	0	0	358	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639 4.500		03/15/2014	PAID ON PRINCIPAL		23,651	23,651	22,359	22,644	0	1,006	0	1,006	0	23,651	0	0	0	111	09/15/2033	1
36290R 5E 9	GNMA PASS TH #615645 4.500		03/15/2014	PAID ON PRINCIPAL		4,563	4,563	4,220	4,304	0	259	0	259	0	4,563	0	0	0	34	09/15/2033	1
36290S BW 0	GNMA PASS TH #615753 4.500		03/15/2014	PAID ON PRINCIPAL		49,557	49,557	48,565	49,116	0	440	0	440	0	49,557	0	0	0	371	08/15/2018	1
36290X JW 1	GNMA PASS TH #620477 4.500		03/15/2014	PAID ON PRINCIPAL		4,565	4,565	4,334	4,393	0	172	0	172	0	4,565	0	0	0	34	08/15/2033	1
36290X PJ 3	GNMA PASS TH #620625 4.500		03/15/2014	PAID ON PRINCIPAL		16,816	16,816	15,965	16,214	0	602	0	602	0	16,816	0	0	0	126	09/15/2033	1
36290X QX 1	GNMA PASS TH #620670 4.500		03/15/2014	PAID ON PRINCIPAL		5,878	5,878	5,566	5,639	0	239	0	239	0	5,878	0	0	0	44	09/15/2033	1
36290X 4B 3	GNMA PASS TH #621018 4.500		03/15/2014	PAID ON PRINCIPAL		139,755	139,755	140,803	139,992	0	(237)	0	(237)	0	139,755	0	0	0	1,250	10/15/2018	1
36291A D6 3	GNMA PASS TH #622125 4.500		03/15/2014	PAID ON PRINCIPAL		76,876	76,876	77,428	77,005	0	(129)	0	(129)	0	76,876	0	0	0	609	10/15/2018	1
36291Q BW 3	GNMA PASS TH #634653 5.000		03/15/2014	PAID ON PRINCIPAL		441,219	441,219	448,428	445,750	0	(4,531)	0	(4,531)	0	441,219	0	0	0	4,322	12/15/2034	1
36291R RF 1	GNMA PASS TH #635986 5.000		03/15/2014	PAID ON PRINCIPAL		74,390	74,390	75,605	75,080	0	(690)	0	(690)	0	74,390	0	0	0	896	12/15/2034	1
36291R 2G 6	GNMA PASS TH #636275 5.000		03/15/2014	PAID ON PRINCIPAL		39,124	39,124	38,654	38,814	0	310	0	310	0	39,124	0	0	0	326	03/15/2035	1
36291S VW 7	GNMA PASS TH #637029 5.000		03/15/2014	PAID ON PRINCIPAL		61,792	61,792	62,801	62,467	0	(676)	0	(676)	0	61,792	0	0	0	518	12/15/2034	1
36292F S2 4	GNMA PASS TH #647737 5.000		03/15/2014	PAID ON PRINCIPAL		112,146	112,146	110,849	111,072	0	1,073	0	1,073	0	112,146	0	0	0	488	08/15/2035	1
36292H S6 1	GNMA PASS TH #649541 5.000		03/15/2014	PAID ON PRINCIPAL		12,055	12,055	11,915	11,953	0	102	0	102	0	12,055	0	0	0	101	11/15/2035	1
36176E 5W 7	GNMA PASS TH #764361 3.500		03/15/2014	PAID ON PRINCIPAL		11,141	11,141	11,631	11,951	0	(810)	0	(810)	0	11,141	0	0	0	65	01/15/2042	1
36176E 6E 6	GNMA PASS TH #764369 3.500		03/15/2014	PAID ON PRINCIPAL		18,255	18,255	19,056	19,375	0	(1,121)	0	(1,121)	0	18,255	0	0	0	107	01/15/2042	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)
36176Q NH 3	GNMA PASS TH #772892 3.500		03/15/2014	PAID ON PRINCIPAL		29,489	29,489	30,783	31,434	0	(1,945)	0	(1,945)	0	29,489	0	0	0	174	01/15/2042	1
36176Q NT 7	GNMA PASS TH #772902 3.500		03/15/2014	PAID ON PRINCIPAL		6,147	6,147	6,417	6,582	0	(435)	0	(435)	0	6,147	0	0	0	36	01/15/2042	1
36176Q NX 8	GNMA PASS TH #772906 3.500		03/15/2014	PAID ON PRINCIPAL		96,506	96,506	100,743	102,069	0	(5,563)	0	(5,563)	0	96,506	0	0	0	562	01/15/2042	1
36225A TG 5	GNMA PASS TH #780551 7.500		03/15/2014	PAID ON PRINCIPAL		2,396	2,396	2,456	2,483	0	(87)	0	(87)	0	2,396	0	0	0	30	04/15/2027	1
36225A YM 6	GNMA PASS TH #780716 7.500		03/15/2014	PAID ON PRINCIPAL		2,638	2,638	2,704	2,744	0	(106)	0	(106)	0	2,638	0	0	0	30	02/15/2028	1
36225B 2L 1	GNMA PASS TH #781679 4.000		03/15/2014	PAID ON PRINCIPAL		125,482	125,482	122,463	124,114	0	1,368	0	1,368	0	125,482	0	0	0	897	12/15/2018	1
36241K BF 4	GNMA PASS TH #781838 8.000		03/15/2014	PAID ON PRINCIPAL		39,487	39,487	43,083	42,903	0	(3,416)	0	(3,416)	0	39,487	0	0	0	529	12/15/2029	1
36241K BG 2	GNMA PASS TH #781839 8.000		03/15/2014	PAID ON PRINCIPAL		39,519	39,519	42,778	42,094	0	(2,576)	0	(2,576)	0	39,519	0	0	0	517	06/15/2025	1
36241K BL 1	GNMA PASS TH #781843 6.500		03/15/2014	PAID ON PRINCIPAL		68,283	68,283	72,020	70,990	0	(2,707)	0	(2,707)	0	68,283	0	0	0	636	11/15/2028	1
36241K BM 9	GNMA PASS TH #781844 6.500		03/15/2014	PAID ON PRINCIPAL		497,790	497,790	524,118	521,563	0	(23,774)	0	(23,774)	0	497,790	0	0	0	5,067	03/15/2032	1
36241K CT 3	GNMA PASS TH #781882 7.500		03/15/2014	PAID ON PRINCIPAL		37,442	37,442	40,109	39,822	0	(2,381)	0	(2,381)	0	37,442	0	0	0	464	03/15/2035	1
36241K CU 0	GNMA PASS TH #781883 7.500		03/15/2014	PAID ON PRINCIPAL		61,649	61,649	66,029	65,609	0	(3,960)	0	(3,960)	0	61,649	0	0	0	720	03/15/2035	1
36241K CV 8	GNMA PASS TH #781884 7.500		03/15/2014	PAID ON PRINCIPAL		54,202	54,202	58,069	57,787	0	(3,585)	0	(3,585)	0	54,202	0	0	0	724	03/15/2035	1
36241K DH 8	GNMA PASS TH #781904 5.000		03/15/2014	PAID ON PRINCIPAL		334,075	334,075	328,787	330,058	0	4,017	0	4,017	0	334,075	0	0	0	2,368	04/15/2035	1
38375B ZA 3	GNR 2012-H27 HA CMO 2.000		03/20/2014	PAID ON PRINCIPAL		22,919	22,919	23,479	23,378	0	(459)	0	(459)	0	22,919	0	0	0	114	11/20/2062	1
38375B C9 1	GNR 2012-H31 HA CMO 1.650		03/20/2014	PAID ON PRINCIPAL		135,046	135,046	136,552	136,264	0	(1,218)	0	(1,218)	0	135,046	0	0	0	361	10/20/2062	1
38375B G2 2	GNR 2013-H03 HA 1.750		03/20/2014	PAID ON PRINCIPAL		124,111	124,111	124,073	124,062	0	49	0	49	0	124,111	0	0	0	271	12/20/2062	1
38375B R5 3	GNR 2013-H07 LA 1.650		03/20/2014	PAID ON PRINCIPAL		42,631	42,631	42,303	42,342	0	289	0	289	0	42,631	0	0	0	90	03/20/2063	1
36225C PC 4	G2 (ARM) #80418 2.000		03/20/2014	PAID ON PRINCIPAL		3,178	3,178	3,186	3,161	0	17	0	17	0	3,178	0	0	0	7	06/20/2030	1
36202K 6Z 3	G2 (ARM) #8988 1.625		03/20/2014	PAID ON PRINCIPAL		3,435	3,435	3,443	3,421	0	14	0	14	0	3,435	0	0	0	9	10/20/2026	1
36230S DW 1	G2 757317 4.317		03/20/2014	PAID ON PRINCIPAL		8,758	8,758	8,982	8,909	0	(151)	0	(151)	0	8,758	0	0	0	68	02/20/2061	1
38378N EW 9	GNR 2013-162 A (PROJEC 2.750		03/16/2014	PAID ON PRINCIPAL		12,190	12,190	12,042	12,044	0	146	0	146	0	12,190	0	0	0	56	09/15/2046	1
83162C TV 5	SBAP 2011-20B 1 4.220		02/01/2014	PAID ON PRINCIPAL		304,874	304,874	304,874	305,047	0	(173)	0	(173)	0	304,874	0	0	0	6,515	02/01/2031	1
83162C UR 2	SBAP 2012-20C 1 2.510		03/01/2014	PAID ON PRINCIPAL		509,197	509,197	509,197	509,528	0	(332)	0	(332)	0	509,197	0	0	0	6,486	03/01/2032	1
0599999. Total Bonds - U.S Government						14,075,839	14,075,839	14,075,103	14,110,771	0	(34,933)	0	(34,933)	0	14,075,839	0	0	0	124,364	XXX	XXX
Bonds - All Other Government																					
013051 CR 6	ALBERTA (PROVINCE OF) 5.930	C	03/16/2014	REDEEMED		606,992	606,992	609,306	607,539	0	(547)	0	(547)	0	606,992	0	0	0	17,997	09/16/2016	1FE
13509P BS 1	CANADA HOUSING TRUST 2.200	C	03/15/2014	MATURED		4,000,000	4,000,000	3,965,950	3,998,293	0	1,707	0	1,707	0	4,000,000	0	0	0	44,000	03/15/2014	1FE
135087 YL 2	CANADA TREASURY BONDS 4.250	C	02/19/2014	RBC DOMINION GLOBAL M		2,226,880	2,000,000	2,318,200	2,227,329	0	(7,537)	0	(7,537)	0	2,219,792	0	7,088	7,088	19,795	06/01/2018	1FE
31739Z AC 9	FINANCEMENT QUEBEC 4.250	C	03/01/2014	MATURED		2,000,000	2,000,000	1,994,660	1,999,634	0	366	0	366	0	2,000,000	0	0	0	42,500	03/01/2014	1FE
683234 UF 3	ONTARIO (PROVINCE OF) 5.000	C	03/08/2014	MATURED		6,000,000	6,000,000	5,979,320	5,998,842	0	1,159	0	1,159	0	6,000,000	0	0	0	150,000	03/08/2014	1FE
D20659 Y4 0	BUNDESSCHATZANW .250	D	03/14/2014	MATURED		1,502,820	1,502,820	1,403,108	1,489,207	0	(638)	0	(638)	(88,567)	1,400,002	102,818	0	102,818	3,757	03/14/2014	1FE
G92450 4Y 1	UK GILT TREASURY 2.250	D	03/07/2014	MATURED		2,651,388	2,651,388	2,531,686	2,635,237	0	(9,509)	0	(9,509)	(179,334)	2,446,394	204,994	0	204,994	29,828	03/07/2014	1FE
91086Q AX 6	UNITED MEXICAN STATES 5.875	F	02/17/2014	MATURED		2,000,000	2,000,000	1,988,480	1,999,324	0	676	0	676	0	2,000,000	0	0	0	58,750	02/17/2014	2FE
62935Z MX 7	CANADA NHA PASS THRU P 1.750	C	03/15/2014	PAID ON PRINCIPAL		31,639	31,639	31,129	31,141	0	498	0	498	0	31,639	0	0	0	93	10/01/2018	1FE
1099999. Total Bonds - All Other Government						21,019,719	20,792,839	20,821,839	20,986,547	0	(13,827)	0	(13,827)	(267,900)	20,704,819	307,811	7,088	314,900	366,720	XXX	XXX

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. States, Territories and Possessions																					
373383 XT 0	GEORGIA GENERAL OBLIGA 4.000		03/01/2014	REDEEMED		15,760,000	15,760,000	15,706,889	15,756,203	0	3,797	0	3,797	0	15,760,000	0	0	0	315,200	03/01/2019	1FE
467520 UU 4	JACKSON CO SD#7 LEES S 5.000		03/01/2014	REDEEMED		510,000	510,000	555,737	510,982	0	(982)	0	(982)	0	510,000	0	0	0	12,750	03/01/2016	1FE
467520 UX 8	JACKSON CO SD#7 LEES S 5.000		03/01/2014	REDEEMED		490,000	490,000	533,943	490,943	0	(943)	0	(943)	0	490,000	0	0	0	12,250	03/01/2016	1FE
658256 QH 8	NORTH CAROLINA GENERAL 4.500		03/01/2014	REDEEMED		24,250,000	24,250,000	25,080,463	24,264,188	0	(14,188)	0	(14,188)	0	24,250,000	0	0	0	545,625	03/01/2021	1FE
677519 5W 6	OHIO GENERAL OBLIGATIO 5.000		03/01/2014	REDEEMED		6,780,000	6,780,000	7,170,392	6,787,666	0	(7,666)	0	(7,666)	0	6,780,000	0	0	0	169,500	03/01/2021	1FE
677519 5X 4	OHIO GENERAL OBLIGATIO 5.000		03/01/2014	REDEEMED		8,170,000	8,170,000	8,608,484	8,178,536	0	(8,536)	0	(8,536)	0	8,170,000	0	0	0	204,250	03/01/2022	1FE
677519 2Y 5	OHIO HIGHER ED GO S200 5.000		02/01/2014	REDEEMED		8,680,000	8,680,000	9,309,387	8,686,145	0	(6,145)	0	(6,145)	0	8,680,000	0	0	0	217,000	02/01/2019	1FE
677519 2Z 2	OHIO HIGHER ED GO S200 5.000		02/01/2014	REDEEMED		9,115,000	9,115,000	9,717,410	9,120,818	0	(5,818)	0	(5,818)	0	9,115,000	0	0	0	227,875	02/01/2020	1FE
677519 3A 6	OHIO HIGHER ED GO S200 5.000		02/01/2014	REDEEMED		9,570,000	9,570,000	10,133,960	9,575,370	0	(5,370)	0	(5,370)	0	9,570,000	0	0	0	239,250	02/01/2021	1FE
709141 G6 6	PENNSYLVANIA GO FIRST 4.000		02/01/2014	REDEEMED		21,370,000	21,370,000	21,132,579	21,361,583	0	8,417	0	8,417	0	21,370,000	0	0	0	427,400	02/01/2019	1FE
83710D GD 4	SOUTH CAROLINA GO UNLT 3.000		01/01/2014	REDEEMED		5,000,000	5,000,000	4,500,850	5,000,000	0	0	0	0	0	5,000,000	0	0	0	75,000	01/01/2017	1FE
924258 KN 5	VERMONT GENERAL OBLIGA 4.000		03/01/2014	REDEEMED		2,170,000	2,170,000	2,194,933	2,170,289	0	(289)	0	(289)	0	2,170,000	0	0	0	43,400	03/01/2017	1FE
924258 KP 0	VERMONT GENERAL OBLIGA 4.000		03/01/2014	REDEEMED		2,220,000	2,220,000	2,227,237	2,219,934	0	66	0	66	0	2,220,000	0	0	0	44,400	03/01/2018	1FE
924258 KR 6	VERMONT GENERAL OBLIGA 4.000		03/01/2014	REDEEMED		2,220,000	2,220,000	2,178,819	2,217,661	0	2,339	0	2,339	0	2,220,000	0	0	0	44,400	03/01/2020	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						116,305,000	116,305,000	119,051,084	116,340,319	0	(35,319)	0	(35,319)	0	116,305,000	0	0	0	2,578,300	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
005158 RX 0	ADA & CANYON COS JT SD 4.500		02/15/2014	MATURED		2,685,000	2,685,000	2,877,568	2,687,967	0	(2,967)	0	(2,967)	0	2,685,000	0	0	0	60,413	02/15/2014	1FE
041826 TF 5	ARLINGTON ISD GENERAL 5.000		02/15/2014	MATURED		2,000,000	2,000,000	2,220,000	2,003,247	0	(3,247)	0	(3,247)	0	2,000,000	0	0	0	50,000	02/15/2014	1FE
041826 TJ 7	ARLINGTON ISD GENERAL 5.000		02/15/2014	REDEEMED		1,575,000	1,575,000	1,708,261	1,576,959	0	(1,959)	0	(1,959)	0	1,575,000	0	0	0	39,375	02/15/2017	1FE
041826 TM 0	ARLINGTON ISD GENERAL 5.000		02/15/2014	REDEEMED		1,830,000	1,830,000	1,945,382	1,831,651	0	(1,651)	0	(1,651)	0	1,830,000	0	0	0	45,750	02/15/2020	1FE
114889 TD 0	BROWARD CO PARKS & LAN 5.000		01/01/2014	REDEEMED		5,000,000	5,000,000	5,457,650	5,000,000	0	0	0	0	0	5,000,000	0	0	0	125,000	01/01/2017	1FE
114889 TF 5	BROWARD CO PARKS & LAN 5.000		01/01/2014	REDEEMED		5,000,000	5,000,000	5,415,550	5,000,000	0	0	0	0	0	5,000,000	0	0	0	125,000	01/01/2018	1FE
114889 TK 4	BROWARD CO PARKS & LAN 5.000		01/01/2014	REDEEMED		10,000,000	10,000,000	10,640,100	10,000,000	0	0	0	0	0	10,000,000	0	0	0	250,000	01/01/2021	1FE
145628 LG 6	CARROLLTON FMRS BRH IS 4.750		02/15/2014	REDEEMED		1,765,000	1,765,000	1,880,131	1,766,565	0	(1,565)	0	(1,565)	0	1,765,000	0	0	0	41,919	02/15/2017	1FE
145628 LH 4	CARROLLTON FMRS BRH IS 4.750		02/15/2014	REDEEMED		1,855,000	1,855,000	1,960,550	1,856,420	0	(1,420)	0	(1,420)	0	1,855,000	0	0	0	44,056	02/15/2018	1FE
145628 LJ 0	CARROLLTON FMRS BRH IS 4.750		02/15/2014	REDEEMED		1,950,000	1,950,000	2,043,249	1,951,224	0	(1,224)	0	(1,224)	0	1,950,000	0	0	0	46,313	02/15/2019	1FE
160075 RX 7	CHARLESTON CO SCH DIST 4.000		02/01/2014	REDEEMED		5,760,000	5,760,000	5,813,338	5,760,226	0	(226)	0	(226)	0	5,760,000	0	0	0	115,200	02/01/2016	1FE
160075 RY 5	CHARLESTON CO SCH DIST 4.000		02/01/2014	REDEEMED		5,990,000	5,990,000	6,003,597	5,989,769	0	231	0	231	0	5,990,000	0	0	0	119,800	02/01/2017	1FE
160075 RZ 2	CHARLESTON CO SCH DIST 4.000		02/01/2014	REDEEMED		6,310,000	6,310,000	6,271,004	6,308,681	0	1,319	0	1,319	0	6,310,000	0	0	0	126,200	02/01/2018	1FE
184540 2V 3	CLEAR CREEK ISD GO S20 4.750		02/15/2014	REDEEMED		4,880,000	4,880,000	5,074,468	4,882,484	0	(2,484)	0	(2,484)	0	4,880,000	0	0	0	115,900	02/15/2023	1FE
184540 2Z 4	CLEAR CREEK ISD GO S20 4.750		02/15/2014	REDEEMED		9,130,000	9,130,000	9,493,831	9,134,647	0	(4,647)	0	(4,647)	0	9,130,000	0	0	0	216,838	02/15/2023	1FE
190760 EB 0	COBB-MARIETTA EXHIBITI 5.000		01/01/2014	REDEEMED		1,200,000	1,200,000	1,296,732	1,200,000	0	0	0	0	0	1,200,000	0	0	0	30,000	01/01/2018	1FE
190760 ED 6	COBB-MARIETTA EXHIBITI 5.000		01/01/2014	REDEEMED		2,560,000	2,560,000	2,736,563	2,560,000	0	0	0	0	0	2,560,000	0	0	0	64,000	01/01/2020	1FE
190760 EE 4	COBB-MARIETTA EXHIBITI 5.000		01/01/2014	REDEEMED		2,550,000	2,550,000	2,709,095	2,550,000	0	0	0	0	0	2,550,000	0	0	0	63,750	01/01/2021	1FE
194738 5M 8	COLLIN CO GENERAL OBLI 4.750		02/15/2014	REDEEMED		1,545,000	1,545,000	1,652,316	1,546,468	0	(1,468)	0	(1,468)	0	1,545,000	0	0	0	36,694	02/15/2018	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)
194738 5N 6	COLLIN CO GENERAL OBLI 4.750		02/15/2014	REDEEMED		1,275,000	1,275,000	1,355,019	1,276,087	0	(1,087)	0	(1,087)	0	1,275,000	0	0	0	30,281	02/15/2019	1
194738 5P 1	COLLIN CO GENERAL OBLI 4.750		02/15/2014	REDEEMED		2,190,000	2,190,000	2,309,224	2,191,595	0	(1,595)	0	(1,595)	0	2,190,000	0	0	0	52,013	02/15/2020	1
194738 5R 7	COLLIN CO GENERAL OBLI 4.750		02/15/2014	REDEEMED		340,000	340,000	363,616	340,323	0	(323)	0	(323)	0	340,000	0	0	0	8,075	02/15/2018	1FE
194738 5S 5	COLLIN CO GENERAL OBLI 4.750		02/15/2014	REDEEMED		280,000	280,000	297,573	280,239	0	(239)	0	(239)	0	280,000	0	0	0	6,650	02/15/2019	1FE
194738 5T 3	COLLIN CO GENERAL OBLI 4.750		02/15/2014	REDEEMED		485,000	485,000	511,403	485,353	0	(353)	0	(353)	0	485,000	0	0	0	11,519	02/15/2020	1FE
194740 AB 2	COLLIN CO GENERAL OBLI 4.750		02/15/2014	REDEEMED		2,300,000	2,300,000	2,406,283	2,301,390	0	(1,390)	0	(1,390)	0	2,300,000	0	0	0	54,625	02/15/2021	1
194740 AG 1	COLLIN CO GENERAL OBLI 4.750		02/15/2014	REDEEMED		505,000	505,000	528,336	505,305	0	(305)	0	(305)	0	505,000	0	0	0	11,994	02/15/2021	1FE
259291 EM 0	DOUGLAS CO SD #1 GO RE 5.000		02/18/2014	REDEEMED		2,000,000	2,000,000	2,127,660	2,000,446	0	(332)	0	(332)	0	2,000,114	0	(114)	(114)	17,500	12/15/2018	1FE
259291 EN 8	DOUGLAS CO SD #1 GO RE 5.000		02/18/2014	REDEEMED		2,000,000	2,000,000	2,114,920	2,000,392	0	(317)	0	(317)	0	2,000,075	0	(75)	(75)	17,500	12/15/2019	1FE
274345 AS 6	EAST PENNSBORO TWSP GO 6.125		03/01/2014	MATURED		175,000	175,000	175,000	175,000	0	0	0	0	0	175,000	0	0	0	5,359	03/01/2014	1
401784 VM 2	GUILFORD CO GENERAL OB .030		03/01/2014	REDEEMED		945,000	945,000	945,000	945,000	0	0	0	0	0	945,000	0	0	0	85	03/01/2025	1FE
592659 N7 7	METRO WATER DIST SO CA 5.000		03/01/2014	MATURED		7,285,000	7,285,000	8,102,814	7,301,308	0	(16,308)	0	(16,308)	0	7,285,000	0	0	0	182,125	03/01/2014	1FE
667027 VM 5	NORTHSIDE ISD GO REF S 5.000		02/15/2014	REDEEMED		2,255,000	2,255,000	2,445,886	2,257,804	0	(2,804)	0	(2,804)	0	2,255,000	0	0	0	56,375	02/15/2017	1FE
667027 VN 3	NORTHSIDE ISD GO REF S 5.000		02/15/2014	REDEEMED		2,750,000	2,750,000	2,960,650	2,753,065	0	(3,065)	0	(3,065)	0	2,750,000	0	0	0	68,750	02/15/2018	1FE
667027 VP 8	NORTHSIDE ISD GO REF S 5.000		02/15/2014	REDEEMED		2,135,000	2,135,000	2,283,212	2,137,141	0	(2,141)	0	(2,141)	0	2,135,000	0	0	0	53,375	02/15/2019	1FE
667027 VQ 6	NORTHSIDE ISD GO REF S 5.000		02/15/2014	REDEEMED		3,040,000	3,040,000	3,229,362	3,042,728	0	(2,728)	0	(2,728)	0	3,040,000	0	0	0	76,000	02/15/2020	1FE
667027 VS 2	NORTHSIDE ISD GO REF S 5.000		02/15/2014	REDEEMED		1,540,000	1,540,000	1,617,832	1,541,090	0	(1,090)	0	(1,090)	0	1,540,000	0	0	0	38,500	02/15/2022	1FE
727199 AB 7	PLANO ISD GENERAL OBLI 4.750		02/15/2014	REDEEMED		2,000,000	2,000,000	2,190,420	2,002,656	0	(2,656)	0	(2,656)	0	2,000,000	0	0	0	47,500	02/15/2016	1FE
727199 AC 5	PLANO ISD GENERAL OBLI 4.750		02/15/2014	REDEEMED		2,065,000	2,065,000	2,240,236	2,067,425	0	(2,425)	0	(2,425)	0	2,065,000	0	0	0	49,044	02/15/2017	1FE
727199 AD 3	PLANO ISD GENERAL OBLI 4.750		02/15/2014	REDEEMED		3,325,000	3,325,000	3,581,624	3,328,542	0	(3,542)	0	(3,542)	0	3,325,000	0	0	0	78,969	02/15/2018	1FE
727199 BE 0	PLANO ISD GENERAL OBLI 5.000		02/15/2014	REDEEMED		2,395,000	2,395,000	2,622,645	2,398,353	0	(3,353)	0	(3,353)	0	2,395,000	0	0	0	59,875	02/15/2016	1FE
727199 BF 7	PLANO ISD GENERAL OBLI 5.000		02/15/2014	REDEEMED		2,520,000	2,520,000	2,741,080	2,523,249	0	(3,249)	0	(3,249)	0	2,520,000	0	0	0	63,000	02/15/2017	1FE
727199 BG 5	PLANO ISD GENERAL OBLI 5.000		02/15/2014	REDEEMED		2,645,000	2,645,000	2,857,843	2,648,122	0	(3,122)	0	(3,122)	0	2,645,000	0	0	0	66,125	02/15/2018	1FE
727199 BH 3	PLANO ISD GENERAL OBLI 5.000		02/15/2014	REDEEMED		2,785,000	2,785,000	2,989,057	2,787,979	0	(2,979)	0	(2,979)	0	2,785,000	0	0	0	69,625	02/15/2019	1FE
727199 BJ 9	PLANO ISD GENERAL OBLI 5.000		02/15/2014	REDEEMED		2,925,000	2,925,000	3,118,430	2,927,788	0	(2,788)	0	(2,788)	0	2,925,000	0	0	0	73,125	02/15/2020	1FE
727199 BK 6	PLANO ISD GENERAL OBLI 5.000		02/15/2014	REDEEMED		3,075,000	3,075,000	3,256,548	3,077,588	0	(2,588)	0	(2,588)	0	3,075,000	0	0	0	76,875	02/15/2021	1FE
751091 JJ 9	RALEIGH GENERAL OBLIGA 3.500		02/01/2014	MATURED		2,050,000	2,050,000	2,201,618	2,052,926	0	(2,926)	0	(2,926)	0	2,050,000	0	0	0	35,875	02/01/2014	1FE
78916B YE 8	ST CLOUD GO LIBR SALES 4.000		02/01/2014	MATURED		2,580,000	2,580,000	2,631,368	2,580,537	0	(537)	0	(537)	0	2,580,000	0	0	0	51,600	02/01/2014	1FE
791434 UY 7	ST LOUIS CO SD #R-6 (R 5.000		02/01/2014	MATURED		2,000,000	2,000,000	2,296,880	2,005,186	0	(5,186)	0	(5,186)	0	2,000,000	0	0	0	50,000	02/01/2014	1FE
938718 TR 4	WASHINGTON CO GO ST. G 3.750		03/01/2014	REDEEMED		1,475,000	1,475,000	1,483,570	1,475,044	0	(44)	0	(44)	0	1,475,000	0	0	0	27,656	03/01/2015	1FE
938718 TS 2	WASHINGTON CO GO ST. G 3.750		03/01/2014	REDEEMED		1,450,000	1,450,000	1,443,026	1,448,449	0	168	0	168	0	1,448,616	0	1,384	1,384	27,188	03/01/2016	1FE
938718 TT 0	WASHINGTON CO GO ST. G 3.875		03/01/2014	REDEEMED		1,730,000	1,730,000	1,716,852	1,726,100	0	263	0	263	0	1,726,363	0	3,637	3,637	33,519	03/01/2017	1FE
938718 TU 7	WASHINGTON CO GO ST. G 4.000		03/01/2014	REDEEMED		965,000	965,000	957,444	962,245	0	143	0	143	0	962,389	0	2,611	2,611	19,300	03/01/2018	1FE
938718 XC 2	WASHINGTON CO GO ST. G 3.000		03/01/2014	MATURED		1,140,000	1,140,000	1,193,785	1,141,802	0	(1,802)	0	(1,802)	0	1,140,000	0	0	0	17,100	03/01/2014	1FE
969887 D2 1	WILLIAMSON CO GO S2004 4.750		02/15/2014	REDEEMED		1,610,000	1,610,000	1,691,273	1,611,071	0	(1,071)	0	(1,071)	0	1,610,000	0	0	0	38,238	02/15/2021	1FE
969887 D3 9	WILLIAMSON CO GO S2004 4.750		02/15/2014	REDEEMED		1,690,000	1,690,000	1,764,191	1,690,963	0	(963)	0	(963)	0	1,690,000	0	0	0	40,138	02/15/2022	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)
969887 D7 0	WILLIAMSON CO GO S2004 4.750		02/15/2014	REDEEMED		1,800,000	1,800,000	1,890,864	1,801,197	0	(1,197)	0	(1,197)	0	1,800,000	0	0	0	42,750	02/15/2021	1FE
969887 D8 8	WILLIAMSON CO GO S2004 4.750		02/15/2014	REDEEMED		1,885,000	1,885,000	1,967,752	1,886,074	0	(1,074)	0	(1,074)	0	1,885,000	0	0	0	44,769	02/15/2022	1FE
969887 LA 4	WILLIAMSON CO GO S2004 4.750		02/15/2014	REDEEMED		3,255,000	3,255,000	3,446,329	3,257,568	0	(2,568)	0	(2,568)	0	3,255,000	0	0	0	77,306	02/15/2020	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						152,450,000	152,450,000	161,256,005	152,541,440	0	(98,883)	0	(98,883)	0	152,442,557	0	7,443	7,443	3,496,507	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
67109P AA 1	COOK & DUPAGE COS (OAK 8.000		01/21/2014	REDEEMED		44,000	44,000	0	0	0	44,000	0	44,000	0	44,000	0	0	0	0	02/01/2023	5*
349515 QS 8	FORT WORTH WATER & SEW 5.000		02/15/2014	REDEEMED		2,255,000	2,255,000	2,407,979	2,257,513	0	(2,513)	0	(2,513)	0	2,255,000	0	0	0	56,375	02/15/2017	1FE
392056 FS 1	GREATER KY HSG ASSIST 6.100		01/02/2014	REDEEMED		5,000	5,000	5,000	5,000	0	0	0	0	0	5,000	0	0	0	153	01/01/2024	2FE
485424 KQ 7	KANSAS DEPT TRANS HWY 5.000		03/01/2014	REDEEMED		20,000,000	20,000,000	20,414,400	20,006,188	0	(6,188)	0	(6,188)	0	20,000,000	0	0	0	500,000	03/01/2020	1FE
485424 KS 3	KANSAS DEPT TRANS HWY 5.000		03/01/2014	REDEEMED		20,000,000	20,000,000	20,305,600	20,003,800	0	(3,800)	0	(3,800)	0	20,000,000	0	0	0	500,000	03/01/2021	1FE
485424 KW 4	KANSAS DEPT TRANS HWY 5.000		03/01/2014	REDEEMED		5,000,000	5,000,000	5,297,100	5,005,915	0	(5,915)	0	(5,915)	0	5,000,000	0	0	0	125,000	03/01/2023	1FE
495289 KK 5	KING CO SEWER REV REF 4.500		01/01/2014	REDEEMED		6,425,000	6,425,000	6,751,776	6,425,000	0	0	0	0	0	6,425,000	0	0	0	144,563	01/01/2017	1FE
495289 KL 3	KING CO SEWER REV REF 4.500		01/01/2014	REDEEMED		6,700,000	6,700,000	6,979,725	6,700,000	0	0	0	0	0	6,700,000	0	0	0	150,750	01/01/2018	1FE
495289 KM 1	KING CO SEWER REV REF 4.500		01/01/2014	REDEEMED		7,000,000	7,000,000	7,234,850	7,000,000	0	0	0	0	0	7,000,000	0	0	0	157,500	01/01/2019	1FE
495289 KN 9	KING CO SEWER REV REF 4.500		01/01/2014	REDEEMED		7,305,000	7,305,000	7,490,693	7,305,000	0	0	0	0	0	7,305,000	0	0	0	164,363	01/01/2020	1FE
575566 3Q 5	MASSACHUSETTS BAY TRAN 5.875		03/01/2014	REDEEMED		4,865,000	4,865,000	5,725,570	4,978,845	0	(113,845)	0	(113,845)	0	4,865,000	0	0	0	142,909	03/01/2015	1FE
57585K KV 9	MASSACHUSETTS H/E (HAR .010		01/03/2014	MORGAN STANLEY		54,290,000	54,290,000	54,290,000	54,290,000	0	0	0	0	0	54,290,000	0	0	0	1,294	07/01/2035	1FE
604114 NY 0	MINNESOTA PUB FAC AUTH 5.000		03/01/2014	REDEEMED		18,000,000	18,000,000	19,363,860	18,026,935	0	(26,935)	0	(26,935)	0	18,000,000	0	0	0	450,000	03/01/2020	1FE
64972F SF 4	NEW YORK CITY FIN AUTH .030		01/03/2014	RBC CAPITAL MARKETS		29,500,000	29,500,000	29,500,000	29,500,000	0	0	0	0	0	29,500,000	0	0	0	695	06/15/2024	1FE
681793 A2 1	OMAHA PUB POWER DIST E 5.700		02/01/2014	REDEEMED		1,085,000	1,085,000	1,073,007	1,085,000	0	0	0	0	0	1,085,000	0	0	0	30,923	02/01/2017	1
776032 KA 1	ROME WATER & SEWER REF 4.500		01/01/2014	REDEEMED		4,585,400	4,540,000	4,824,703	4,585,400	0	0	0	0	0	4,585,400	0	0	0	102,150	01/01/2018	1FE
79061A BD 8	ST JOSEPH CO (UNIV NOT .020		03/03/2014	REDEEMED		1,355,000	1,355,000	1,355,000	1,355,000	0	0	0	0	0	1,355,000	0	0	0	105	03/01/2038	1FE
92817R AL 4	VIRGINIA PUBLIC SCHOOL 4.750		01/15/2014	REDEEMED		2,760,000	2,760,000	3,019,054	2,761,126	0	(1,126)	0	(1,126)	0	2,760,000	0	0	0	65,550	01/15/2016	1FE
92817R AM 2	VIRGINIA PUBLIC SCHOOL 4.750		01/15/2014	REDEEMED		2,815,000	2,815,000	3,052,445	2,816,025	0	(1,025)	0	(1,025)	0	2,815,000	0	0	0	66,856	01/15/2017	1FE
963864 ET 6	WHITE HOUSE UTIL DIST 7.250		01/01/2014	MATURED		655,000	655,000	655,000	655,000	0	0	0	0	0	655,000	0	0	0	23,744	01/01/2014	1
31349G 5Z 8	FH (ARM) #755364 2.208		03/15/2014	PAID ON PRINCIPAL		3,173	3,173	3,199	3,165	0	8	0	8	0	3,173	0	0	0	12	01/01/2029	1
31349S KR 3	FH (3/1 ARM) #781204 2.355		03/15/2014	PAID ON PRINCIPAL		5,008	5,008	5,002	4,971	0	37	0	37	0	5,008	0	0	0	21	02/01/2034	1
31295N AQ 1	FH (5/1 ARM) #789015 2.355		03/15/2014	PAID ON PRINCIPAL		622	622	624	619	0	3	0	3	0	622	0	0	0	3	02/01/2032	1
31292G PC 4	FHLMC GOLD PASSTHRU 7.500		03/15/2014	PAID ON PRINCIPAL		3,598	3,598	3,542	3,548	0	50	0	50	0	3,598	0	0	0	49	09/15/2025	1
31292G 6K 7	FHLMC GOLD PASSTHRU 7.000		03/15/2014	PAID ON PRINCIPAL		1,464	1,464	1,445	1,444	0	20	0	20	0	1,464	0	0	0	17	10/15/2029	1
31335G LZ 6	FHLMC GOLD PASSTHRU 7.500		03/15/2014	PAID ON PRINCIPAL		1,357	1,357	1,336	1,339	0	19	0	19	0	1,357	0	0	0	17	09/15/2025	1
31335G NC 5	FHLMC GOLD PASSTHRU 6.500		03/15/2014	PAID ON PRINCIPAL		3,089	3,089	2,884	2,966	0	123	0	123	0	3,089	0	0	0	33	04/15/2026	1
3128FA BK 2	FHLMC GOLD PASSTHRU 6.500		02/15/2014	PAID ON PRINCIPAL		4,980	4,980	4,650	4,872	0	107	0	107	0	4,980	0	0	0	53	04/15/2026	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500		03/15/2014	PAID ON PRINCIPAL		155,763	155,763	156,518	156,693	0	(930)	0	(930)	0	155,763	0	0	0	919	05/15/2026	1
3128GW SZ 2	FHLMC GOLD PASSTHRU 5.000		03/15/2014	PAID ON PRINCIPAL		56,812	56,812	57,105	56,888	0	(76)	0	(76)	0	56,812	0	0	0	430	11/15/2017	1
3128GW US 5	FHLMC GOLD PASSTHRU 5.000		03/15/2014	PAID ON PRINCIPAL		24,634	24,634	24,650	24,617	0	17	0	17	0	24,634	0	0	0	202	11/15/2017	1

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
3128MM QB 2	FHLMC GOLD PASSTHRU 2.500		03/15/2014	PAID ON PRINCIPAL		119,548	119,548	124,666	124,272	0	(4,724)	0	(4,724)	0	119,548	0	0	0	506	11/15/2027	1
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500		03/15/2014	PAID ON PRINCIPAL		21,478	21,478	22,312	22,318	0	(840)	0	(840)	0	21,478	0	0	0	236	04/15/2022	1
3132GR LV 1	FHLMC GOLD PASSTHRU 3.500		03/15/2014	PAID ON PRINCIPAL		26,259	26,259	26,919	26,991	0	(733)	0	(733)	0	26,259	0	0	0	166	02/15/2042	1
3132GS LQ 0	FHLMC GOLD PASSTHRU 3.500		03/15/2014	PAID ON PRINCIPAL		463,268	463,268	475,067	474,080	0	(10,812)	0	(10,812)	0	463,268	0	0	0	3,846	03/15/2042	1
3128MJ TB 6	FHLMC GOLD PASSTHRU 3.500		03/15/2014	PAID ON PRINCIPAL		53,304	53,304	52,596	52,606	0	698	0	698	0	53,304	0	0	0	315	09/15/2043	1
31345F XK 6	FHLMC 75 DAY PASSTHRU 7.500		03/15/2014	PAID ON PRINCIPAL		154	154	152	153	0	0	0	0	0	154	0	0	0	2	08/15/2018	1
3133T5 LL 5	FHR 1727 I CMO 6.500		03/15/2014	PAID ON PRINCIPAL		175,902	175,902	175,490	175,425	0	476	0	476	0	175,902	0	0	0	1,915	05/15/2024	1
3133TB JR 2	FHR 1998 PE CMO 7.500		03/17/2014	PAID ON PRINCIPAL		12,578	12,578	13,049	12,537	0	40	0	40	0	12,578	0	0	0	211	10/17/2027	1
31385S B4 9	FN (ARM) #550959 2.786		03/25/2014	PAID ON PRINCIPAL		12,674	12,674	12,875	12,685	0	(11)	0	(11)	0	12,674	0	0	0	59	08/01/2029	1
31379X VF 9	FN (10/1 ARM #432714 2.128		03/25/2014	PAID ON PRINCIPAL		6,384	6,384	6,482	6,365	0	19	0	19	0	6,384	0	0	0	23	12/01/2027	1
31402Q 5N 7	FN (10/1 ARM #735353 5.171		03/25/2014	PAID ON PRINCIPAL		11,225	11,225	11,859	11,447	0	(222)	0	(222)	0	11,225	0	0	0	97	03/25/2035	1
31405T ZC 9	FN (10/1 ARM #799139 5.170		02/25/2014	PAID ON PRINCIPAL		134	134	135	134	0	0	0	0	0	134	0	0	0	1	04/01/2035	1
31402D GG 9	FN (3/1 ARM) #725699 2.462		03/25/2014	PAID ON PRINCIPAL		4,718	4,718	4,738	4,694	0	23	0	23	0	4,718	0	0	0	19	08/01/2034	1
31404M BN 7	FN (3/1 ARM) #772345 1.994		03/25/2014	PAID ON PRINCIPAL		28,173	28,173	28,191	28,051	0	122	0	122	0	28,173	0	0	0	97	03/01/2034	1
31405N 4F 9	FN (3/1 ARM) #794722 2.295		03/25/2014	PAID ON PRINCIPAL		3,877	3,877	3,846	3,839	0	38	0	38	0	3,877	0	0	0	15	10/01/2034	1
31385H 6B 3	FN (5/1 ARM) #545466 2.406		03/25/2014	PAID ON PRINCIPAL		404	404	406	403	0	1	0	1	0	404	0	0	0	2	01/01/2032	1
31389D W4 5	FN (5/1 ARM) #622667 2.125		03/25/2014	PAID ON PRINCIPAL		3,702	3,702	3,720	3,692	0	10	0	10	0	3,702	0	0	0	13	12/01/2031	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		03/25/2014	PAID ON PRINCIPAL		8,131	8,131	8,395	8,268	0	(137)	0	(137)	0	8,131	0	0	0	93	12/25/2041	1
31359V YH 0	FNGT 99-T2 A1 CMO 7.500		03/19/2014	PAID ON PRINCIPAL		6,785	6,785	7,062	7,058	0	(274)	0	(274)	0	6,785	0	0	0	82	09/19/2025	1
31418A VF 2	FNMA PASS TH #FN MA151 2.500		03/25/2014	PAID ON PRINCIPAL		6,198	6,198	6,167	6,167	0	31	0	31	0	6,198	0	0	0	13	07/01/2028	1
31360M 4P 2	FNMA PASS TH #10730 13.500		03/25/2014	PAID ON PRINCIPAL		578	578	603	579	0	(0)	0	(0)	0	578	0	0	0	13	12/25/2014	1
31371F B4 3	FNMA PASS TH #250359 7.000		03/25/2014	PAID ON PRINCIPAL		2,394	2,394	2,297	2,325	0	70	0	70	0	2,394	0	0	0	21	10/25/2025	1
31371F E9 9	FNMA PASS TH #250460 7.000		03/25/2014	PAID ON PRINCIPAL		2,351	2,351	2,255	2,283	0	68	0	68	0	2,351	0	0	0	27	01/25/2026	1
31371M DT 1	FNMA PASS TH #255814 5.500		03/25/2014	PAID ON PRINCIPAL		21,191	21,191	21,186	21,162	0	29	0	29	0	21,191	0	0	0	180	08/25/2035	1
31371M 3W 5	FNMA PASS TH #256513 5.500		03/25/2014	PAID ON PRINCIPAL		5,285	5,285	5,161	5,151	0	134	0	134	0	5,285	0	0	0	47	12/25/2036	1
31373D EF 8	FNMA PASS TH #290034 7.500		03/25/2014	PAID ON PRINCIPAL		4,239	4,239	4,170	4,190	0	49	0	49	0	4,239	0	0	0	57	08/25/2024	1
31373U BT 3	FNMA PASS TH #303450 7.000		03/25/2014	PAID ON PRINCIPAL		2,257	2,257	2,165	2,190	0	67	0	67	0	2,257	0	0	0	26	08/25/2025	1
31375F MB 1	FNMA PASS TH #333454 7.000		03/25/2014	PAID ON PRINCIPAL		951	951	912	922	0	29	0	29	0	951	0	0	0	11	02/25/2026	1
31382M ZX 5	FNMA PASS TH #486858 7.000		03/25/2014	PAID ON PRINCIPAL		1,801	1,801	1,822	1,816	0	(15)	0	(15)	0	1,801	0	0	0	21	03/25/2029	1
31383V ED 1	FNMA PASS TH #514132 7.000		03/25/2014	PAID ON PRINCIPAL		375	375	369	369	0	6	0	6	0	375	0	0	0	4	08/25/2029	1
31384D EP 3	FNMA PASS TH #520442 7.000		03/25/2014	PAID ON PRINCIPAL		447	447	454	455	0	(7)	0	(7)	0	447	0	0	0	5	10/25/2029	1
31389S 3C 6	FNMA PASS TH #634495 5.500		03/25/2014	PAID ON PRINCIPAL		17,573	17,573	17,915	17,714	0	(140)	0	(140)	0	17,573	0	0	0	158	03/25/2017	1
31391T UL 0	FNMA PASS TH #676587 5.500		03/25/2014	PAID ON PRINCIPAL		32,125	32,125	32,256	32,210	0	(85)	0	(85)	0	32,125	0	0	0	345	12/25/2032	1
31402R F9 5	FNMA PASS TH #735592 5.000		03/25/2014	PAID ON PRINCIPAL		387,281	387,281	370,156	374,422	0	12,859	0	12,859	0	387,281	0	0	0	3,171	05/25/2034	1
31403D SP 5	FNMA PASS TH #745826 6.000		03/25/2014	PAID ON PRINCIPAL		20,743	20,743	20,665	20,661	0	83	0	83	0	20,743	0	0	0	209	07/25/2036	1
31405N TV 7	FNMA PASS TH #794464 6.000		03/25/2014	PAID ON PRINCIPAL		124,250	124,250	127,453	128,248	0	(3,999)	0	(3,999)	0	124,250	0	0	0	1,841	09/25/2034	1

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										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)
31406Y TU 4	FNMA PASS TH #824163 5.500		03/25/2014	PAID ON PRINCIPAL		119,016	119,016	120,224	119,715	0	(700)	0	(700)	0	119,016	0	0	0	907	04/25/2035	1
31407B XH 7	FNMA PASS TH #826080 5.000		03/25/2014	PAID ON PRINCIPAL		613,777	613,777	639,107	642,322	0	(28,546)	0	(28,546)	0	613,777	0	0	0	5,178	07/25/2035	1
31408G ZW 0	FNMA PASS TH #851357 6.000		03/25/2014	PAID ON PRINCIPAL		39,740	39,740	40,229	40,126	0	(386)	0	(386)	0	39,740	0	0	0	383	02/25/2036	1
31408J D4 0	FNMA PASS TH #852523 5.500		03/25/2014	PAID ON PRINCIPAL		11,130	11,130	11,066	11,068	0	62	0	62	0	11,130	0	0	0	96	01/25/2036	1
31409T QM 3	FNMA PASS TH #878060 5.500		03/25/2014	PAID ON PRINCIPAL		36,806	36,806	36,195	36,314	0	492	0	492	0	36,806	0	0	0	416	03/25/2036	1
31410P VC 4	FNMA PASS TH #893511 6.000		03/25/2014	PAID ON PRINCIPAL		3,445	3,445	3,449	3,452	0	(6)	0	(6)	0	3,445	0	0	0	44	08/25/2036	1
31410U 3G 5	FNMA PASS TH #898199 6.000		03/25/2014	PAID ON PRINCIPAL		27,373	27,373	27,509	27,481	0	(109)	0	(109)	0	27,373	0	0	0	313	11/25/2036	1
31411A RJ 6	FNMA PASS TH #902389 5.500		03/25/2014	PAID ON PRINCIPAL		13,126	13,126	12,955	12,969	0	156	0	156	0	13,126	0	0	0	133	11/25/2036	1
31411Y VZ 3	FNMA PASS TH #918732 5.500		03/25/2014	PAID ON PRINCIPAL		5,643	5,643	5,521	5,523	0	120	0	120	0	5,643	0	0	0	70	06/25/2037	1
313921 DF 2	FNR 2001-55 PC CMO 6.500		03/25/2014	PAID ON PRINCIPAL		52,655	52,655	53,148	53,131	0	(476)	0	(476)	0	52,655	0	0	0	593	10/25/2031	1
3136AG XN 7	FNR 2013-102 DG CMO 3.000		03/25/2014	PAID ON PRINCIPAL		180,800	180,800	180,518	180,500	0	300	0	300	0	180,800	0	0	0	799	05/25/2032	1
3136AG QV 7	FNR 2013-109 BA CMO 3.000		03/25/2014	PAID ON PRINCIPAL		150,815	150,815	149,672	149,685	0	1,129	0	1,129	0	150,815	0	0	0	751	10/25/2032	1
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000		03/25/2014	PAID ON PRINCIPAL		184,126	184,126	177,488	177,729	0	6,396	0	6,396	0	184,126	0	0	0	1,752	02/25/2042	1
3133TL 4S 4	FSPC T-17 A5 7.160		03/25/2014	PAID ON PRINCIPAL		82,431	82,431	82,419	82,025	0	406	0	406	0	82,431	0	0	0	996	07/25/2029	1FE
31392M EJ 7	FSPC T-41 1A4 CMO 6.500		03/25/2014	PAID ON PRINCIPAL		105,491	105,491	104,851	104,918	0	573	0	573	0	105,491	0	0	0	1,215	06/25/2032	1
31392M GY 2	FSPC T-42 A4 CMO 6.500		03/25/2014	PAID ON PRINCIPAL		39,654	39,654	39,598	39,544	0	110	0	110	0	39,654	0	0	0	391	02/25/2042	1
31393N TB 5	FSPC T-55 1A1 CMO 6.500		03/25/2014	PAID ON PRINCIPAL		14,263	14,263	15,096	15,656	0	(1,393)	0	(1,393)	0	14,263	0	0	0	174	04/25/2033	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						198,173,925	198,128,525	203,299,731	198,320,908	0	(146,983)	0	(146,983)	0	198,173,925	0	0	0	2,712,746	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00817Y AE 8	AETNA INC 6.000		03/14/2014	REDEEMED		3,358,860	3,000,000	2,982,150	2,994,493	0	188	0	188	0	2,994,681	0	364,179	364,179	44,500	06/15/2016	1FE
01877K AB 9	ALLIANCE PIPELINE (144 6.996	I	02/10/2014	MORGAN STANLEY		867,873	774,015	774,015	774,015	0	0	0	0	0	774,015	0	93,857	93,857	6,468	12/31/2019	2FE
12189T AH 7	BNSF 1998-A TRUST 6.600		01/02/2014	VARIOUS		241,827	241,827	241,827	241,827	0	0	0	0	0	241,827	0	0	0	7,980	01/02/2019	1FE
12189P AM 4	BNSF 2002-2 TRUST 5.140		01/15/2014	REDEEMED		373,766	373,766	377,491	375,615	0	(1,849)	0	(1,849)	0	373,766	0	0	0	9,606	01/15/2021	1FE
12200B AA 6	BNSF 2004-1 TRUST 4.575		01/15/2014	REDEEMED		236,806	236,806	237,120	237,016	0	(210)	0	(210)	0	236,806	0	0	0	5,417	01/15/2021	1FE
05577@ AG 5	BNSF 2009-A SER A 6.550		02/26/2014	REDEEMED		46,454	46,454	46,454	46,454	0	0	0	0	0	46,454	0	0	0	1,521	02/26/2021	1
05577@ AH 3	BNSF 2009-A SER B 6.550		02/26/2014	REDEEMED		44,709	44,709	44,709	44,709	0	0	0	0	0	44,709	0	0	0	1,464	02/26/2021	1
05577@ AJ 9	BNSF 2009-A SER C 6.550		02/26/2014	REDEEMED		13,943	13,943	13,943	13,943	0	0	0	0	0	13,943	0	0	0	457	02/26/2021	1
05577@ AK 6	BNSF 2009-A SER D 6.550		02/26/2014	REDEEMED		14,059	14,059	14,059	14,059	0	0	0	0	0	14,059	0	0	0	460	02/26/2021	1
05577@ AM 2	BNSF 2009-A SER E 6.550		02/26/2014	REDEEMED		5,760	5,760	5,760	5,760	0	0	0	0	0	5,760	0	0	0	189	02/26/2021	1
110122 AR 9	BRISTOL-MYERS SQUIBB 5.450		02/28/2014	REDEEMED		1,161,460	1,000,000	1,133,060	1,088,083	0	(3,009)	0	(3,009)	0	1,085,074	0	76,386	76,386	17,713	05/01/2018	1FE
14912L Z4 6	CATERPILLAR FINANCIAL 4.600		01/15/2014	MATURED		7,000,000	7,000,000	7,004,550	6,999,757	0	243	0	243	0	7,000,000	0	0	0	161,000	01/15/2014	1FE
14912L 4F 5	CATERPILLAR FINANCIAL 6.125		02/17/2014	MATURED		1,000,000	1,000,000	998,790	999,787	0	213	0	213	0	1,000,000	0	0	0	30,625	02/17/2014	1FE
15200D AD 9	CENTERPOINT ENERGY 200 5.170		02/01/2014	REDEEMED		22,162	22,162	22,156	22,159	0	3	0	3	0	22,162	0	0	0	573	08/01/2019	1FE
209111 EE 9	CONSOLIDATED EDISON CO 4.700		02/01/2014	MATURED		7,000,000	7,000,000	7,133,040	7,002,572	0	(2,572)	0	(2,572)	0	7,000,000	0	0	0	164,500	02/01/2014	1FE
209615 BZ 5	CONSOLIDATED NATURAL G 5.000		03/01/2014	MATURED		3,000,000	3,000,000	2,980,770	2,999,184	0	816	0	816	0	3,000,000	0	0	0	75,000	03/01/2014	2FE

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										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)
210805 A@ 6	CONTINENTAL AIR PASS C 7.020		01/01/2014	REDEEMED		127,473	127,473	127,473	127,473	0	0	0	0	0	127,473	0	0	0	2,237	06/01/2015	3
126650 AW 0	CVS LEASE PASS THRU CE 5.298		03/10/2014	REDEEMED		32,456	32,456	32,811	32,864	0	(408)	0	(408)	0	32,456	0	0	0	287	01/11/2027	2FE
126659 AA 9	CVS LEASE PASS THRU CE 8.353		03/10/2014	REDEEMED		23,406	23,406	23,406	23,406	0	0	0	0	0	23,406	0	0	0	327	07/10/2031	2FE
25179M AG 8	DEVON ENERGY CORPORATI 5.625		01/15/2014	MATURED		1,000,000	1,000,000	1,021,110	1,000,137	0	(137)	0	(137)	0	1,000,000	0	0	0	28,125	01/15/2014	2FE
278058 DG 4	EATON CORP 5.950		03/20/2014	MATURED		1,000,000	1,000,000	999,650	999,767	0	233	0	233	0	1,000,000	0	0	0	29,750	03/20/2014	2FE
28932M AA 3	ELM RD GENERATING STAT 5.209		02/11/2014	REDEEMED		73,000	73,000	73,000	73,000	0	0	0	0	0	73,000	0	0	0	1,901	02/11/2030	1FE
36877P AA 6	GENERAL AMERICAN RAILC 6.210		01/20/2014	REDEEMED		2,353,064	2,134,129	2,134,129	2,134,129	0	0	0	0	0	2,134,129	0	218,934	218,934	11,106	09/20/2020	3FE
412690 AB 5	HARLAND CLARKE 9.500		03/06/2014	REDEEMED		1,019,000	1,019,000	1,024,095	1,018,819	0	(41)	0	(41)	0	1,018,778	0	222	222	29,848	05/15/2015	5FE
428236 AT 0	HEWLETT-PACKARD CO 6.125		03/01/2014	MATURED		1,000,000	1,000,000	1,018,620	1,000,501	0	(501)	0	(501)	0	1,000,000	0	0	0	30,625	03/01/2014	2FE
44981W AG 5	ING SEC LIFE INST FUND 4.875	R	02/15/2014	MATURED		2,500,000	2,500,000	2,498,775	2,499,709	0	291	0	291	0	2,500,000	0	0	0	60,938	02/15/2014	1FE
88550* AA 7	INVITATION HOMES - REV 3.750		03/15/2014	PAID ON PRINCIPAL		14,664	14,664	14,664	14,591	74	0	0	74	0	14,664	0	0	0	94	03/13/2015	5*
475070 AD 0	JEFFERSON-PILOT CORP 4.750		01/30/2014	MATURED		4,000,000	4,000,000	3,994,920	3,999,634	0	366	0	366	0	4,000,000	0	0	0	95,000	01/30/2014	2FE
46623E JY 6	JP MORGAN CHASE 1.350		02/26/2014	J P MORGAN CHASE SECU		1,003,290	1,000,000	999,500	999,500	0	8	0	8	0	999,508	0	3,782	3,782	563	02/15/2017	1FE
46625H BJ 8	JP MORGAN CHASE 4.875		03/15/2014	MATURED		2,000,000	2,000,000	1,888,800	1,996,644	0	3,356	0	3,356	0	2,000,000	0	0	0	48,750	03/15/2014	1FE
49228R AE 3	KERN RIVER FUNDING (14 4.893		03/31/2014	REDEEMED		197,569	197,569	195,585	196,712	0	857	0	857	0	197,569	0	0	0	1,611	04/30/2018	1FE
71343P AF 8	KPEPSIAMERICAS 4.375		02/15/2014	MATURED		1,000,000	1,000,000	993,690	999,737	0	263	0	263	0	1,000,000	0	0	0	21,875	02/15/2014	1FE
50075N AX 2	KRAFT FOODS INC 6.750		02/19/2014	MATURED		1,000,000	1,000,000	1,077,050	1,002,144	0	(2,144)	0	(2,144)	0	1,000,000	0	0	0	33,750	02/19/2014	2FE
581557 AW 5	MCKESSON CORP 6.500		02/15/2014	MATURED		1,000,000	1,000,000	1,029,750	1,000,672	0	(672)	0	(672)	0	1,000,000	0	0	0	32,500	02/15/2014	1FE
637432 DC 6	NATIONAL RURAL UTILITI 4.750		03/01/2014	MATURED		766,000	766,000	770,749	766,014	0	(14)	0	(14)	0	766,000	0	0	0	18,193	03/01/2014	1FE
66989H AA 6	NOVARTIS CAPITAL 4.125	R	02/10/2014	MATURED		2,000,000	2,000,000	2,044,080	2,000,922	0	(922)	0	(922)	0	2,000,000	0	0	0	41,250	02/10/2014	1FE
677415 CG 4	OHIO POWER CO 4.850		01/15/2014	MATURED		2,000,000	2,000,000	1,971,960	1,999,763	0	237	0	237	0	2,000,000	0	0	0	48,500	01/15/2014	2FE
69373U AA 5	PACCAR INC 6.875		02/15/2014	MATURED		1,000,000	1,000,000	999,740	999,776	0	224	0	224	0	1,000,000	0	0	0	34,375	02/15/2014	1FE
718172 AG 4	PHILIP MORRIS INTERNAT 6.875		03/17/2014	MATURED		1,000,000	1,000,000	1,093,220	1,004,167	0	(4,167)	0	(4,167)	0	1,000,000	0	0	0	34,375	03/17/2014	1FE
771196 AS 1	ROCHE HOLDINGS INC (14 6.000	R	03/03/2014	REDEEMED		866,597	728,000	716,556	721,161	0	263	0	263	0	721,425	0	145,172	145,172	22,083	03/01/2019	1FE
871829 AH 0	SYSCO CORP (144A) 4.600		03/15/2014	MATURED		4,065,000	4,065,000	4,065,412	4,064,688	0	312	0	312	0	4,065,000	0	0	0	93,495	03/15/2014	1FE
89566E AA 6	TRISTATE GENERATION (1 6.040		01/31/2014	REDEEMED		184,640	184,640	184,640	184,640	0	0	0	0	0	184,640	0	0	0	5,576	01/31/2018	1FE
87305N AV 0	TTX PASS THRU CERT S20 5.453		01/02/2014	REDEEMED		344,881	344,881	344,881	344,881	0	0	0	0	0	344,881	0	0	0	9,403	01/02/2022	1
87305N AW 8	TTX PASS THRU CERT S20 5.503		01/02/2014	REDEEMED		169,193	169,193	169,193	169,193	0	0	0	0	0	169,193	0	0	0	4,655	01/02/2022	1
904764 AJ 6	UNILEVER CAPITAL 3.650	R	02/15/2014	MATURED		1,000,000	1,000,000	1,005,500	1,000,088	0	(88)	0	(88)	0	1,000,000	0	0	0	18,250	02/15/2014	1FE
90783S AA 0	UNION PACIFIC PASS THR 4.698		01/02/2014	REDEEMED		150,821	150,821	158,380	157,224	0	(6,402)	0	(6,402)	0	150,821	0	0	0	3,543	01/02/2024	1FE
92344S AK 6	VERIZON WIRELESS 8.500		03/30/2014	REDEEMED		1,355,259	1,066,000	1,375,817	1,276,521	0	(9,800)	0	(9,800)	0	1,266,720	0	88,539	88,539	33,979	11/15/2018	1FE
94106L AR 0	WASTE MANAGEMENT INC 5.000		03/15/2014	MATURED		2,000,000	2,000,000	1,992,480	1,999,502	0	498	0	498	0	2,000,000	0	0	0	50,000	03/15/2014	2FE
94874R CN 4	WEINGARTEN REALTY INVS 4.857		01/15/2014	MATURED		6,000,000	6,000,000	6,023,990	5,999,869	0	131	0	131	0	6,000,000	0	0	0	97,140	01/15/2014	2FE
94973B AA 9	WELLS ENTERPRISE (144A 6.750		03/28/2014	REDEEMED		426,420	414,000	422,280	416,070	5,879	(216)	0	5,663	0	421,733	0	4,687	4,687	16,260	02/01/2020	4FE
13591Z KY 5	CANADIAN IMPERIAL BANK 4.950	C	01/23/2014	MATURED		2,000,000	2,000,000	2,018,823	2,000,032	0	(32)	0	(32)	0	2,000,000	0	0	0	49,500	01/23/2014	1FE
26875U AA 8	EOG RESOURCES (144A) 4.750	G	03/15/2014	MATURED		5,000,000	5,000,000	4,988,950	4,999,035	0	965	0	965	0	5,000,000	0	0	0	118,750	03/15/2014	1FE

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
50015Q AF 7	KODIAK OIL 5.500	A..	01/14/2014	KEYBANC CAPITAL MARK		998,750	1,000,000	986,250	986,688	0	92	0	92	0	986,780	0	11,970	11,970	27,806	01/15/2021	4FE
77509N AK 9	ROGERS CABLE INC 5.500	A..	03/03/2014	TENDERED		3,000,000	3,000,000	2,989,020	2,999,160	0	807	0	807	0	2,999,967	0	33	33	89,083	03/15/2014	2FE
77531Q AD 0	ROGERS WIRELESS 6.375	A..	02/03/2014	TENDERED		5,000,000	5,000,000	4,832,490	4,995,012	0	4,627	0	4,627	0	4,999,640	0	360	360	168,333	03/01/2014	2FE
780087 5N 8	ROYAL BANK OF CANADA 5.000	C..	01/20/2014	MATURED		1,000,000	1,000,000	999,060	999,933	0	67	0	67	0	1,000,000	0	0	0	25,000	01/20/2014	1FE
785712 AA 8	SABLE INTERNATIONAL FI 7.750	F...	02/28/2014	REDEEMED		2,077,500	2,000,000	2,035,000	2,014,578	0	(864)	0	(864)	0	2,013,714	0	63,786	63,786	83,097	02/15/2017	3FE
88166D AA 4	TEVA PHARM FIN III 1.700	F...	03/21/2014	MATURED		1,000,000	1,000,000	999,420	999,938	0	62	0	62	0	1,000,000	0	0	0	8,500	03/21/2014	1FE
92857W AD 2	VODAFONE GROUP PLC 5.375	F...	03/26/2014	REDEEMED		3,127,530	3,000,000	2,940,300	2,992,036	0	1,598	0	1,598	0	2,993,635	0	133,896	133,896	105,708	01/30/2015	1FE
92857W AG 5	VODAFONE GROUP PLC 5.000	F...	03/26/2014	REDEEMED		1,066,270	1,000,000	1,075,870	1,026,044	0	(3,484)	0	(3,484)	0	1,022,560	0	43,710	43,710	26,528	09/15/2015	1FE
004375 CS 8	ACCR 2005-1 A2C .504		03/25/2014	PAID ON PRINCIPAL		1,045,967	1,045,967	878,613	946,522	0	99,445	0	99,445	0	1,045,967	0	0	0	838	04/25/2035	1FM
000780 HX 7	AMAC 2003-8 A4 CMO 5.250		02/25/2014	PAID ON PRINCIPAL		1,336,855	1,336,855	1,271,265	1,293,043	0	43,812	0	43,812	0	1,336,855	0	0	0	11,627	06/25/2033	1FM
05949C HU 3	BOAMS 2005-I 2A5 CMO 2.760		03/25/2014	PAID ON PRINCIPAL		48,910	48,910	33,014	28,204	0	20,706	0	20,706	0	48,910	0	0	0	186	10/25/2035	1FM
05949C HU 3	BOAMS 2005-I 2A5 CMO 2.760		03/25/2014	WRITTEN OFF		0	24,945	16,838	14,385	0	462	0	462	0	14,846	0	(14,846)	(14,846)	79	10/25/2035	1FM
073882 AY 8	BSARM 2006-4 4A3 CMO 5.334		03/25/2014	VARIOUS		10,381,666	11,273,878	8,930,246	7,815,509	0	242,968	0	242,968	0	8,058,478	0	2,323,189	2,323,189	189,604	10/25/2046	1FM
12498N AB 9	CBASS 2006-CB2 AF2 3.839		03/25/2014	PAID ON PRINCIPAL		1,813	1,813	1,012	933	0	880	0	880	0	1,813	0	0	0	14	12/25/2036	1FM
172973 W5 4	CMSI 2005-4 1A6 CMO 5.500		03/25/2014	PAID ON PRINCIPAL		89,933	89,933	66,775	76,604	0	13,329	0	13,329	0	89,933	0	0	0	833	07/25/2035	1FM
172973 5F 2	CMSI 2006-1 2A1 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		39,819	39,819	37,928	32,389	0	7,430	0	7,430	0	39,819	0	0	0	407	02/25/2021	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.218		03/28/2014	PAID ON PRINCIPAL		23,376	23,376	23,004	23,003	0	374	0	374	0	23,376	0	0	0	209	12/28/2033	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.904		12/28/2013	PAID ON PRINCIPAL		0	0	0	0	0	0	0	0	0	0	0	0	0	33	12/28/2033	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		53,587	53,587	53,402	53,355	0	232	0	232	0	53,587	0	0	0	447	02/25/2020	1FM
12647P AJ 7	CSMC 2013-7 A10 (CMO) 3.500		03/25/2014	PAID ON PRINCIPAL		74,584	74,584	72,013	72,114	0	2,470	0	2,470	0	74,584	0	0	0	419	08/25/2043	1FE
12667F J6 3	CWALT 2004-30CB 3A1 CM 5.000		03/25/2014	PAID ON PRINCIPAL		188,175	188,175	154,304	127,780	0	60,395	0	60,395	0	188,175	0	0	0	1,646	02/25/2020	1FM
12669F DS 9	CWHL 2003-J10 1A9 CMO 5.250		03/25/2014	PAID ON PRINCIPAL		538,061	538,061	509,477	521,702	0	16,359	0	16,359	0	538,061	0	0	0	4,977	11/25/2033	1FM
12669F GV 9	CWHL 2003-J13 2A1 CMO 5.250		03/25/2014	PAID ON PRINCIPAL		63,474	63,474	63,831	63,254	0	221	0	221	0	63,474	0	0	0	696	01/25/2024	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500		03/25/2014	PAID ON PRINCIPAL		67,938	67,938	58,873	19,598	(0)	48,340	0	48,340	0	67,938	0	0	0	489	08/25/2035	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500		03/25/2014	PAID ON PRINCIPAL		69,363	69,363	62,080	50,667	0	18,697	0	18,697	0	69,363	0	0	0	666	11/25/2035	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500		03/25/2014	WRITTEN OFF		0	5,888	5,270	4,301	0	(330)	0	(330)	0	3,972	0	(3,972)	(3,972)	43	11/25/2035	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		02/25/2014	PAID ON PRINCIPAL		302,580	302,580	234,556	211,432	0	91,148	0	91,148	0	302,580	0	0	0	1,938	07/25/2037	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		02/25/2014	WRITTEN OFF		0	53,187	41,230	37,165	0	3,256	0	3,256	0	40,421	0	(40,421)	(40,421)	379	07/25/2037	1FM
29977J AB 2	EVER 2013-1 A2 (CMO) 2.500		03/25/2014	PAID ON PRINCIPAL		206,840	206,840	187,359	187,383	0	19,457	0	19,457	0	206,840	0	0	0	767	03/25/2043	1FE
32051G LD 5	FHASI 2005-2 2A1 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		276,217	276,217	276,130	275,407	0	810	0	810	0	276,217	0	0	0	1,222	05/25/2020	1FM
36185N M8 0	GMACM 2003-J10 A2 CMO 4.750		03/25/2014	PAID ON PRINCIPAL		119,694	119,694	118,731	119,061	0	633	0	633	0	119,694	0	0	0	710	01/25/2019	1FM
3622EB AC 2	GSAA 2007-4 A3A CMO .454		03/25/2014	PAID ON PRINCIPAL		20,996	20,996	8,634	4,668	0	16,327	0	16,327	0	20,996	0	0	0	17	03/25/2037	1FM
36228F AE 6	GSMPS 1998-2 A CMO 7.750		03/19/2014	PAID ON PRINCIPAL		10,183	10,183	10,073	10,074	0	110	0	110	0	10,183	0	0	0	147	05/19/2027	1FM
36228F CL 8	GSMPS 1999-3 A CMO (14 8.000		03/19/2014	PAID ON PRINCIPAL		2,299	2,299	2,355	2,234	0	65	0	65	0	2,299	0	0	0	25	08/19/2029	1FM
36228F EC 6	GSMPS 2001-2 A CMO 7.500		03/19/2014	PAID ON PRINCIPAL		6,617	6,617	6,845	6,812	0	(195)	0	(195)	0	6,617	0	0	0	74	06/15/2032	4FM
36242D UQ 4	GSR 2005-AR1 4A1 CMO 4.853		02/25/2014	PAID ON PRINCIPAL		94,938	94,938	85,832	84,255	0	10,683	0	10,683	0	94,938	0	0	0	389	01/25/2035	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
36298B AG 5	GSR 2006-6F 2A4 CMO 6.000		03/25/2014	PAID ON PRINCIPAL		669,507	669,507	571,270	571,270	0	98,237	0	98,237	0	669,507	0	0	0	7,185	06/20/2036	1FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 4.239		03/25/2014	PAID ON PRINCIPAL		261,396	261,396	238,311	102,040	0	159,355	0	159,355	0	261,396	0	0	0	2,677	03/25/2037	1FM
46628M AE 6	JPMAC 2006-CW1 A4 .304		03/25/2014	PAID ON PRINCIPAL		240,674	240,674	196,150	226,653	0	14,022	0	14,022	0	240,674	0	0	0	120	05/25/2036	1FM
466247 UP 6	JPMMT 2005-S2 1A3 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		27,457	27,457	26,633	23,341	0	4,116	0	4,116	0	27,457	0	0	0	226	08/25/2020	1FM
46630G AD 7	JPMMT 2007-A1 2A2 (CMO 2.618		03/25/2014	PAID ON PRINCIPAL		71,128	71,128	62,770	58,793	0	12,335	0	12,335	0	71,128	0	0	0	233	07/25/2035	1FM
46641C AU 5	JPMMT 2014-1 2A1 (CMO) 3.500		03/25/2014	PAID ON PRINCIPAL		31,920	31,920	31,457	31,457	0	463	0	463	0	31,920	0	0	0	93	01/25/2044	1FE
52521R AE 1	LMT 2007-5 1A3 CMO 5.750		03/25/2014	PAID ON PRINCIPAL		695,439	695,439	606,896	588,062	0	107,377	0	107,377	0	695,439	0	0	0	8,290	05/25/2037	1FM
576434 EM 2	MALT 2003-4 4A1 CMO 5.500		03/25/2014	PAID ON PRINCIPAL		102,684	102,684	102,857	102,484	0	199	0	199	0	102,684	0	0	0	921	06/25/2018	1FM
55265K NM 7	MASTR 2002-8 1A4 CMO 5.500		03/25/2014	PAID ON PRINCIPAL		9,567	9,567	9,661	9,539	0	28	0	28	0	9,567	0	0	0	73	12/25/2017	1FM
55265K VB 2	MASTR 2003-4 2A4 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		236,892	236,892	233,124	235,606	0	1,286	0	1,286	0	236,892	0	0	0	1,955	05/25/2018	1FM
55265K 5Y 1	MASTR 2004-1 4A1 CMO 4.500		03/25/2014	PAID ON PRINCIPAL		380,855	380,855	380,889	379,959	0	896	0	896	0	380,855	0	0	0	2,006	02/25/2019	1FM
57643M LE 2	MASTR 2005-2 1A5 (CMO) 5.250		03/25/2014	PAID ON PRINCIPAL		156,489	156,489	151,795	145,776	0	10,713	0	10,713	0	156,489	0	0	0	1,314	11/25/2035	1FM
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000		03/25/2014	PAID ON PRINCIPAL		30,802	30,802	31,524	31,744	0	(942)	0	(942)	0	30,802	0	0	0	334	02/25/2034	3FM
76110H BL 2	RALI 2003-QS7 A2 CMO 4.750		03/25/2014	PAID ON PRINCIPAL		289,141	289,141	292,936	290,050	0	(909)	0	(909)	0	289,141	0	0	0	2,293	04/25/2033	1FM
76111X DE 0	RFMSI 2003-S18 A2 CMO 4.500		03/25/2014	PAID ON PRINCIPAL		105,551	105,551	104,413	104,928	0	623	0	623	0	105,551	0	0	0	843	10/25/2018	1FM
76111X SE 4	RFMSI 2005-S1 2A2 CMO 4.750		03/25/2014	PAID ON PRINCIPAL		115,524	115,524	116,039	115,309	0	215	0	215	0	115,524	0	0	0	798	02/25/2020	1FM
81745R AB 6	SEMT 2013-3 A2 2.500		03/25/2014	PAID ON PRINCIPAL		143,500	143,500	127,463	127,453	0	16,047	0	16,047	0	143,500	0	0	0	633	03/25/2043	1FE
81744Y AA 4	SEMT 2013-4 A1 CMO 2.325		03/25/2014	PAID ON PRINCIPAL		117,639	117,639	104,426	104,530	0	13,109	0	13,109	0	117,639	0	0	0	443	04/25/2043	1FE
81744Y AB 2	SEMT 2013-4 A2 CMO 2.500		03/25/2014	PAID ON PRINCIPAL		171,642	171,642	155,206	155,403	0	16,238	0	16,238	0	171,642	0	0	0	695	04/25/2043	1FE
94983F AA 8	WFMBS 2006-1 A1 CMO 5.000		03/25/2014	PAID ON PRINCIPAL		123,358	123,358	120,533	120,208	0	3,150	0	3,150	0	123,358	0	0	0	1,015	09/25/2020	1FM
94984E AD 4	WFMBS 2006-10 A4 CMO 6.000		03/25/2014	PAID ON PRINCIPAL		275,995	275,995	266,197	263,906	0	12,089	0	12,089	0	275,995	0	0	0	2,231	08/25/2036	1FM
94983L AY 3	WFMBS 2006-2 2A5 CMO 5.500		03/25/2014	PAID ON PRINCIPAL		377,090	377,090	319,388	306,482	0	70,608	0	70,608	0	377,090	0	0	0	3,992	03/25/2036	1FM
94983L AY 3	WFMBS 2006-2 2A5 CMO 5.500		03/25/2014	WRITTEN OFF		0	51,029	43,220	41,474	0	627	0	627	0	42,101	0	(42,101)	(42,101)	469	03/25/2036	1FM
94985L AH 8	WFMBS 2007-13 A8 CMO 6.000		03/25/2014	PAID ON PRINCIPAL		130,992	130,992	110,033	71,271	0	59,721	0	59,721	0	130,992	0	0	0	1,245	09/25/2037	1FM
94985L AH 8	WFMBS 2007-13 A8 CMO 6.000		03/25/2014	WRITTEN OFF		0	22,936	19,266	12,479	0	2,833	0	2,833	0	15,312	0	(15,312)	(15,312)	125	09/25/2037	1FM
17319W AA 7	CGCMT 2013-SMP A 2.110		03/12/2014	PAID ON PRINCIPAL		31,262	31,262	32,042	31,339	601	(679)	0	(78)	0	31,262	0	0	0	112	01/12/2018	1FM
45779B BT 5	IMSCI 2013-4 A1 (144A) 2.837	C	03/12/2014	PAID ON PRINCIPAL		9,957	9,957	9,957	9,954	0	3	0	3	0	9,957	0	0	0	44	04/12/2023	1FE
75585R GC 3	REALT 2006-3 A1 4.449	C	03/12/2014	PAID ON PRINCIPAL		40,316	40,316	40,315	40,271	0	46	0	46	0	40,316	0	0	0	315	12/12/2038	1FE
80802T AR 9	SCSC 2004-CF2 A1 4.639	C	01/12/2014	PAID ON PRINCIPAL		136,083	136,083	136,082	135,873	0	210	0	210	0	136,083	0	0	0	526	09/12/2019	1FE
00442Q AD 0	ACE 2003-MH1 A4 (144A) 6.500		03/15/2014	PAID ON PRINCIPAL		143,386	143,386	135,951	138,427	0	4,960	0	4,960	0	143,386	0	0	0	1,420	08/15/2030	1FE
126342 DZ 4	AMHPT 1996-1 B1 8.000		03/15/2014	PAID ON PRINCIPAL		559,784	559,784	579,302	559,782	0	1	0	1	0	559,784	0	0	0	7,568	03/15/2027	1FE
06606B AK 6	BAMH 1997-1 M 6.800		03/10/2014	PAID ON PRINCIPAL		186,704	186,704	240,848	185,359	0	1,345	0	1,345	0	186,704	0	0	0	2,092	01/10/2028	1FE
20846Q HN 1	CNF 2001-3 A4 6.910		03/01/2014	PAID ON PRINCIPAL		134,386	134,386	134,379	134,357	0	29	0	29	0	134,386	0	0	0	1,605	05/01/2033	5AM
20846Q JW 9	CNF 2002-2 A2 6.030		03/01/2014	PAID ON PRINCIPAL		64,042	64,042	64,182	64,070	0	(28)	0	(28)	0	64,042	0	0	0	655	03/01/2033	4AM
393505 BC 5	GT 1993-2 B 8.000		03/15/2014	PAID ON PRINCIPAL		5,303	5,303	4,930	5,121	0	182	0	182	0	5,303	0	0	0	294	07/15/2018	6FE
393505 RJ 3	GT 1996-10 M1 7.240		03/15/2014	PAID ON PRINCIPAL		361,074	361,074	371,398	361,058	0	16	0	16	0	361,074	0	0	0	4,445	11/15/2028	4AM

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)
393505 Y2 2	GT 1999-3 M1 6.960		03/01/2014	WRITTEN OFF		0	112,862	37,431	11	0	0	0	0	0	11	0	(11)	(11)	1,041	02/01/2031	6FE
393505 Z4 7	GT 1999-4 A7 7.410		03/01/2014	PAID ON PRINCIPAL		69,356	69,356	58,356	45,852	0	23,504	0	23,504	0	69,356	0	0	0	821	05/01/2031	6FE
393505 3P 5	GT 1999-5 A5 7.860		03/01/2014	PAID ON PRINCIPAL		102,941	102,941	102,895	69,240	0	33,701	0	33,701	0	102,941	0	0	0	1,307	03/01/2030	6FE
674135 DQ 8	OAK 1998-B M2 7.025		03/15/2014	WRITTEN OFF		0	30,141	1,878	0	0	0	0	0	0	0	0	0	0	490	05/15/2023	6FE
67087T DW 8	OAK 2002-C A1 5.410		03/15/2014	PAID ON PRINCIPAL		96,739	96,739	88,484	80,367	0	16,372	0	16,372	0	96,739	0	0	0	912	11/15/2032	4AM
921796 MZ 8	VMF 2003-A A4 6.210		03/07/2014	PAID ON PRINCIPAL		101,037	101,037	91,944	96,520	0	4,517	0	4,517	0	101,037	0	0	0	1,566	05/07/2026	1FE
3899999. Total Bonds - Industrial and Miscellaneous						113,201,958	112,848,430	110,123,505	108,355,479	6,554	1,383,887	0	1,390,441	0	109,745,920	0	3,456,038	3,456,038	2,474,445	XXX	XXX
8399997. Total Bonds - Part 4						615,226,441	614,600,633	628,627,266	610,655,464	6,554	1,053,942	0	1,060,497	(267,900)	611,448,060	307,811	3,470,570	3,778,381	11,753,082	XXX	XXX
8399999. Total Bonds						615,226,441	614,600,633	628,627,266	610,655,464	6,554	1,053,942	0	1,060,497	(267,900)	611,448,060	307,811	3,470,570	3,778,381	11,753,082	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
02917T 10 4	AMERICAN REALTY CAPITAL PROP		02/14/2014	VARIOUS	500.850	6,951	XXX	6,110	6,436	(326)	0	0	(326)	0	6,110	0	841	841	40	XXX	L
101121 10 1	BOSTON PROPERTIES INC		01/31/2014	JP MORGAN	400.000	43,161	XXX	16,880	40,148	(23,268)	0	0	(23,268)	0	16,880	0	26,281	26,281	1,160	XXX	L
105368 20 3	BRANDYWINE REALTY TRUST		01/31/2014	JP MORGAN	3,000.000	42,822	XXX	39,540	42,270	(2,730)	0	0	(2,730)	0	39,540	0	3,282	3,282	450	XXX	L
19329V 10 5	COLE REAL ESTATE INVESTMENT		02/07/2014	MERGER	66,500.000	806,608	XXX	806,608	933,660	(127,052)	0	0	(127,052)	0	806,608	0	0	0	8,835	XXX	L
229663 10 9	CUBESMART		01/31/2014	JP MORGAN	4,100.000	67,397	XXX	32,408	65,354	(32,946)	0	0	(32,946)	0	32,408	0	34,989	34,989	533	XXX	L
253868 10 3	DIGITAL REALTY TRUST INC		01/31/2014	JP MORGAN	700.000	35,651	XXX	34,384	34,384	0	0	0	0	0	34,384	0	1,267	1,267	546	XXX	L
25960P 10 9	DOUGLAS EMMETT INC		01/31/2014	JP MORGAN	4,700.000	119,072	XXX	80,370	109,463	(29,093)	0	0	(29,093)	0	80,370	0	38,702	38,702	940	XXX	L
26884U 10 9	EPR PROPERTIES		03/28/2014	VARIOUS	1,500.000	78,775	XXX	71,092	73,740	(2,648)	0	0	(2,648)	0	71,092	0	7,682	7,682	1,164	XXX	L
283702 10 8	EL PASO PIPELINE PARTNERS LP		03/17/2014	RBC CAPITAL MARKETS	102,500.000	3,064,809	XXX	3,791,997	3,690,000	101,997	0	0	101,997	0	3,791,997	0	(727,189)	(727,189)	66,625	XXX	L
29250R 10 6	ENBRIDGE ENERGY PARTNERS LP		03/17/2014	RBC CAPITAL MARKETS	185,000.000	4,978,021	XXX	5,592,092	5,525,950	66,142	0	0	66,142	0	5,592,092	0	(614,071)	(614,071)	100,548	XXX	L
370023 10 3	GENERAL GROWTH PROPERTIES INC		02/24/2014	ROBERT BAIRD ALGO	2,900.000	65,447	XXX	34,088	58,203	(24,115)	0	0	(24,115)	0	34,088	0	31,359	31,359	406	XXX	L
40414L 10 9	HCP INC		01/31/2014	JP MORGAN	900.000	35,222	XXX	31,554	32,688	(1,134)	0	0	(1,134)	0	31,554	0	3,668	3,668	0	XXX	L
42217K 10 6	HEALTH CARE REIT INC		01/31/2014	JP MORGAN	1,700.000	98,220	XXX	79,560	91,069	(11,509)	0	0	(11,509)	0	79,560	0	18,660	18,660	0	XXX	L
49427F 10 8	KILROY REALTY CORP		01/31/2014	JP MORGAN	1,400.000	73,927	XXX	42,332	70,252	(27,920)	0	0	(27,920)	0	42,332	0	31,595	31,595	490	XXX	L
49446R 10 9	KIMCO REALTY CORP		02/11/2014	VARIOUS	12,700.000	270,632	XXX	186,396	250,825	(64,429)	0	0	(64,429)	0	186,396	0	84,236	84,236	2,858	XXX	L
49455U 10 0	KINDER MORGAN MANAGEMENT LLC		02/26/2014	SELL FRACTIONAL SHARE	0.860	59	XXX	0	0	0	0	0	0	0	0	0	59	59	0	XXX	L
531172 10 4	LIBERTY PROPERTY TRUST		01/31/2014	JP MORGAN	2,700.000	98,518	XXX	47,357	91,449	(44,092)	0	0	(44,092)	0	47,357	0	51,160	51,160	1,283	XXX	L
59560V 10 9	MID-CON ENERGY PARTNERS LP		02/14/2014	CITIGROUP GLOBAL MKTS	2,619.000	61,339	XXX	59,844	59,844	0	0	0	0	0	59,844	0	1,495	1,495	1,349	XXX	L
737464 10 7	POST PROPERTIES INC		02/10/2014	JP MORGAN	2,800.000	132,735	XXX	109,231	126,644	(17,413)	0	0	(17,413)	0	109,231	0	23,504	23,504	924	XXX	L
74460D 10 9	PUBLIC STORAGE INC		01/31/2014	JP MORGAN	200.000	31,569	XXX	15,459	30,104	(14,645)	0	0	(14,645)	0	15,459	0	16,110	16,110	0	XXX	L
756109 10 4	REALTY INCOME CORP		01/31/2014	VARIOUS	1,900.000	77,505	XXX	70,927	70,927	0	0	0	0	0	70,927	0	6,578	6,578	692	XXX	L
81721M 10 9	SENIOR HOUSING PROP TRUST		01/31/2014	VARIOUS	100.000	2,250	XXX	2,223	2,223	0	0	0	0	0	2,223	0	27	27	39	XXX	L
84860W 10 2	SPIRIT REALTY CAPITAL INC		01/31/2014	JP MORGAN	1,400.000	14,829	XXX	13,762	13,762	0	0	0	0	0	13,762	0	1,067	1,067	233	XXX	L
866674 10 4	SUN COMMUNITIES INC		01/31/2014	JP MORGAN	1,000.000	46,672	XXX	42,620	42,640	(20)	0	0	(20)	0	42,620	0	4,052	4,052	630	XXX	L
92276F 10 0	VENTAS INC		01/31/2014	JP MORGAN	1,200.000	74,686	XXX	55,500	68,736	(13,236)	0	0	(13,236)	0	55,500	0	19,186	19,186	0	XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						10,326,875	XXX	11,262,336	11,530,772	(268,436)	0	0	(268,436)	0	11,262,336	0	(935,460)	(935,460)	189,744	XXX	XXX

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)
9799997 Total Common Stocks - Part 4						10,326,875	XXX	11,262,336	11,530,772	(268,436)	0	0	(268,436)	0	11,262,336	0	(935,460)	(935,460)	189,744	XXX	XXX
9799999. Total Common Stocks						10,326,875	XXX	11,262,336	11,530,772	(268,436)	0	0	(268,436)	0	11,262,336	0	(935,460)	(935,460)	189,744	XXX	XXX
9899999. Total Preferred and Common Stocks						10,326,875	XXX	11,262,336	11,530,772	(268,436)	0	0	(268,436)	0	11,262,336	0	(935,460)	(935,460)	189,744	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						625,553,316	XXX	639,889,601	622,186,236	(261,882)	1,053,942	0	792,061	(267,900)	622,710,395	307,811	2,535,110	2,842,921	11,942,826	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 - BARC A TREASURY		1	19,887,303	19,887,303	04/01/2014
	REPO - DEUTSCHE A TREASURY		1	19,887,303	19,887,303	04/01/2014
	REPO - MIZUHO A TREASURY		1	19,887,303	19,887,303	04/01/2014
	REPO - NOMURA A TREASURY		1	149,279	149,279	04/01/2014
0199999. U.S. Government - Issuer Obligations				59,811,188	59,811,188	XXX
0599999. Total - U.S. Government				59,811,188	59,811,188	XXX
6199999. Total - Issuer Obligations				59,811,188	59,811,188	XXX
6599999. Subtotal - Bonds				59,811,188	59,811,188	XXX
9999999. Totals				59,811,188	59,811,188	XXX

General Interrogatories:

1. The activity for the year to date: Fair Value $.....27,788,236 Book/Adjusted Carrying Value $.....27,788,236
2. Average balance for the year to date: Fair Value $.....41,749,065 Book/Adjusted Carrying Value $.....41,749,065
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....59,811,188 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 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter 6 First Month	 7 Second Month	 8 Third Month	9 *
Open Depositories									
American Business Bank	Los Angeles, CA		0.000	0	0	627,453	691,341	1,389,200	XXX
Bank of America	Concord, CA		0.000	0	0	608,637	537,348	719,751	XXX
Citibank, N.A.	New Castle,DE		0.000	0	0	137,769	171,039	177,234	XXX
First National Bank of Anchorage	Anchorage,AK		0.000	0	0	10,000	10,000	10,000	XXX
Johnson Bank	Racine, WI		0.000	0	0	296,426	855,125	604,778	XXX
JP Morgan Chase Bank, N.A.	New York,NY		0.000	0	0	756,796	978,104	950,254	XXX
JP Morgan Chase Bank, N.A.	San Antonio, TX		0.000	0	0	478,528	103,531	85,855	XXX
Northern Trust	Chicago, IL		0.000	0	0	196,905	346,859	108,887	XXX
Regions Bank of Arkansas	Little Rock,AR		0.000	0	0	111,484	111,484	111,485	XXX
Royal Bank of Canada	Toronto,ON		0.000	0	0	18,500,291	6,655,524	12,062,223	XXX
RBC Investor Services	Toronto,ON		0.000	0	0	429,788	255,577	248,154	XXX
Steele Street Bank and Trust	Denver, CO		0.000	0	0	81,817	100,910	82,718	XXX
Suntrust Bank	Orlando, FL		0.000	0	0	154,492	339,859	379,960	XXX
The Bank of New York Mellon	Pittsburgh,PA		0.000	0	0	44,641	7,915	30,320	XXX
US Bank	St. Paul, MN		0.000	0	0	3,789,499	4,273,778	4,445,739	XXX
Wells Fargo	San Francisco, CA		0.000	0	0	1,247,096	1,405,041	1,358,170	XXX
Wells Fargo	Santa Clara, CA		0.000	0	0	445,261	582,548	596,892	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	27,916,882	17,425,984	23,361,621	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	27,916,882	17,425,984	23,361,621	XXX
0599999. Total Cash		XXX	XXX	0	0	27,916,882	17,425,984	23,361,621	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
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 MICHIGAN		02/04/2014	0.060	04/02/2014	30,200,000	2,730	0
UNIVERSITY OF VIRGINIA S2003-A		03/06/2014	0.070	05/15/2014	13,000,000	623	0
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations					43,200,000	3,354	0
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations					43,200,000	3,354	0
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
LEHMAN BROTHERS HOLDINGS		02/01/2010	3.950	11/10/2009	0	0	0
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					43,200,000	3,354	0
8399999. Subtotals - Bonds					43,200,000	3,354	0
8699999. Total - Cash Equivalents					43,200,000	3,354	0

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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

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	(2,248)	0	0	32,392
2. Alaska AK	0	0	0	0	9	0	0	212
3. Arizona AZ	0	0	0	0	(4,861)	0	0	64,619
4. Arkansas AR	0	0	0	0	4,107	1,300,000	3	69,184
5. California CA	0	0	0	0	173	0	0	51,084
6. Colorado CO	0	0	0	0	(573)	0	0	52,377
7. Connecticut CT	0	0	0	0	2,430	7,423,515	0	29,871
8. Delaware DE	0	0	0	0	438	0	0	8,946
9. District of Columbia DC	0	0	0	0	2,875	350,000	2	27,272
10. Florida FL	0	0	0	0	5,902	0	0	96,353
11. Georgia GA	0	0	0	0	(1,912)	0	0	41,321
12. Hawaii HI	0	0	0	0	(105)	0	0	2,831
13. Idaho ID	0	0	0	0	64	0	0	465
14. Illinois IL	0	0	0	0	(1,892)	1,900,001	4	122,307
15. Indiana IN	0	0	0	1	(73,065)	0	0	27,823
16. Iowa IA	0	0	0	0	3,407	0	0	81,949
17. Kansas KS	0	0	0	0	1,174	0	0	20,897
18. Kentucky KY	0	0	0	0	2,914	0	0	33,227
19. Louisiana LA	0	0	0	0	3,255	275,000	3	93,808
20. Maine ME	0	0	0	0	576	200,000	1	16,317
21. Maryland MD	0	0	0	0	700	2	2	7,420
22. Massachusetts MA	0	0	0	5	(406,029)	0	0	35,257
23. Michigan MI	0	0	0	0	670	0	0	29,049
24. Minnesota MN	0	0	0	0	6,848	0	0	71,208
25. Mississippi MS	0	0	0	0	(1,631)	12,000	7	62,107
26. Missouri MO	0	0	0	1	3,038	500,000	1	50,826
27. Montana MT	0	0	0	0	63	0	0	22,336
28. Nebraska NE	0	0	0	1	(48,471)	0	0	29,384
29. Nevada NV	0	0	0	0	283	0	0	9,089
30. New Hampshire NH	0	0	0	0	190	10,000	2	4,512
31. New Jersey NJ	0	0	0	2	283	0	0	20,067
32. New Mexico NM	0	0	0	0	34	0	0	1,376
33. New York NY	0	0	6,393	1	9,203	108,895	0	18,969
34. North Carolina NC	0	0	0	0	2,625	0	0	93,274
35. North Dakota ND	0	0	0	0	2,314	0	0	22,075
36. Ohio OH	0	0	0	0	(2,432)	0	0	79,016
37. Oklahoma OK	0	0	0	0	235	0	0	4,964
38. Oregon OR	0	0	0	0	562	0	0	4,781
39. Pennsylvania PA	0	0	0	0	686	5,000	1	31,554
40. Rhode Island RI	0	0	0	0	1,178	0	0	3,757
41. South Carolina SC	0	0	0	0	846	500,000	1	25,408
42. South Dakota SD	0	0	0	0	1,368	0	0	23,362
43. Tennessee TN	0	0	60,000	1	(220,157)	0	0	70,949
44. Texas TX	0	0	295,000	1	(705,107)	0	0	86,517
45. Utah UT	0	0	0	0	555	0	0	27,587
46. Vermont VT	0	0	0	0	374	0	0	1,183
47. Virginia VA	0	0	0	0	6,613	0	0	147,503
48. Washington WA	0	0	0	0	239	0	0	16,737
49. West Virginia WV	0	0	0	(1)	(11,128)	1	1	141,855
50. Wisconsin WI	0	0	0	0	(5,319)	0	0	58,160
51. Wyoming WY	0	0	0	0	27	0	0	1,962
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	349	0	0	5,190
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	58	0	0	173
59. Totals	0	0	361,393	12	(1,418,264)	12,584,414	28	2,108,579
DETAILS OF WRITE-INS								
58001. Other Alien Combined	0	0	0	0	25	0	0	115
58002. GBR United Kingdom	0	0	0	0	33	0	0	57
58003. AUS Australia	0	0	0	0	0	0	0	1
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	58	0	0	173



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

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	(3,344)	0	0	48,178
2. Alaska AK	0	0	0	0	30	0	0	665
3. Arizona AZ	0	0	0	0	(3,339)	0	0	44,390
4. Arkansas AR	0	0	0	0	2,833	0	0	47,727
5. California CA	0	0	0	0	504	0	0	149,017
6. Colorado CO	0	0	395,000	1	(1,117)	600,000	1	101,986
7. Connecticut CT	0	0	0	0	12,627	0	0	155,214
8. Delaware DE	0	0	0	0	2,205	0	0	45,020
9. District of Columbia DC	0	0	0	0	2,435	1,000,000	1	23,093
10. Florida FL	0	0	0	0	15,101	0	0	246,514
11. Georgia GA	0	0	0	0	(3,931)	0	0	84,929
12. Hawaii HI	0	0	0	0	(59)	0	0	1,594
13. Idaho ID	0	0	0	0	1	0	0	8
14. Illinois IL	0	0	0	0	1,996,494	6,370,081	8	226,671
15. Indiana IN	0	0	0	0	(37)	0	0	15,475
16. Iowa IA	0	0	0	0	1,014	0	0	24,390
17. Kansas KS	0	0	0	0	1,764	0	0	31,386
18. Kentucky KY	0	0	0	0	2,204	0	0	25,126
19. Louisiana LA	0	0	0	0	2,105	200,000	2	60,668
20. Maine ME	0	0	0	0	807	0	0	22,873
21. Maryland MD	0	0	0	0	3,359	0	0	35,626
22. Massachusetts MA	0	0	0	0	(943)	0	0	12,346
23. Michigan MI	0	0	0	0	972	0	0	42,170
24. Minnesota MN	0	0	0	0	5,876	0	0	61,107
25. Mississippi MS	0	0	0	0	(282)	0	0	10,722
26. Missouri MO	0	0	0	0	869	0	0	14,544
27. Montana MT	0	0	0	0	63	0	0	22,284
28. Nebraska NE	0	0	0	0	1,709	0	0	32,850
29. Nevada NV	0	0	0	0	296	0	0	9,485
30. New Hampshire NH	0	0	0	0	596	0	0	14,136
31. New Jersey NJ	0	0	0	0	396	0	0	28,055
32. New Mexico NM	0	0	0	0	466	0	0	18,708
33. New York NY	0	0	0	0	3,618	500,000	2	64,578
34. North Carolina NC	0	0	0	0	5,242	0	0	186,241
35. North Dakota ND	0	0	0	0	1,763	0	0	16,819
36. Ohio OH	0	0	0	0	(2,105)	0	0	68,369
37. Oklahoma OK	0	0	0	0	1,356	0	0	28,662
38. Oregon OR	0	0	0	0	3,628	0	0	30,882
39. Pennsylvania PA	0	0	0	0	2,166	200,000	1	99,575
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	12,500	1	(185,671)	0	0	54,909
42. South Dakota SD	0	0	0	0	1,053	0	0	17,971
43. Tennessee TN	0	0	0	0	(75,910)	0	0	178,586
44. Texas TX	0	0	0	0	(109)	0	0	88,680
45. Utah UT	0	0	0	0	243	0	0	12,094
46. Vermont VT	0	0	0	0	1,934	0	0	6,124
47. Virginia VA	0	0	0	0	1,644	0	0	36,660
48. Washington WA	0	0	0	0	1,068	0	0	74,764
49. West Virginia WV	0	0	0	0	(3,859)	0	0	49,187
50. Wisconsin WI	0	0	0	0	(2,219)	0	0	24,264
51. Wyoming WY	0	0	0	0	35	0	0	2,507
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	1,414	300,000	2	21,036
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	407,500	3	1,796,967	9,170,081	17	2,815,643
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	(222)	0	0	3,194
2. Alaska AK	0	0	0	0	26	0	0	593
3. Arizona AZ	0	0	0	0	(217)	0	0	2,890
4. Arkansas AR	0	0	0	0	686	0	0	11,554
5. California CA	0	0	0	0	51	0	0	15,087
6. Colorado CO	0	0	0	0	(203)	0	0	18,579
7. Connecticut CT	0	0	0	0	302	0	0	3,710
8. Delaware DE	0	0	0	0	66	0	0	1,345
9. District of Columbia DC	0	0	0	0	39	0	0	366
10. Florida FL	0	0	0	0	2,325	0	0	37,957
11. Georgia GA	0	0	0	0	(131)	0	0	2,827
12. Hawaii HI	0	0	0	0	(23)	0	0	619
13. Idaho ID	0	0	0	0	392	0	0	2,860
14. Illinois IL	0	0	0	0	(79)	0	0	5,127
15. Indiana IN	0	0	0	0	(7)	0	0	3,128
16. Iowa IA	0	0	0	0	385	0	0	9,268
17. Kansas KS	0	0	0	0	1,047	0	0	18,620
18. Kentucky KY	0	0	0	0	608	0	0	6,934
19. Louisiana LA	0	0	0	0	383	0	0	11,047
20. Maine ME	0	0	0	0	105	0	0	2,967
21. Maryland MD	0	0	0	0	723	0	0	7,665
22. Massachusetts MA	0	0	0	0	(471)	0	0	6,173
23. Michigan MI	0	0	0	0	152	0	0	6,606
24. Minnesota MN	0	0	0	0	987	0	0	10,267
25. Mississippi MS	0	0	0	0	(52)	0	0	1,980
26. Missouri MO	0	0	0	0	321	0	0	5,375
27. Montana MT	0	0	0	0	10	0	0	3,492
28. Nebraska NE	0	0	0	0	335	0	0	6,438
29. Nevada NV	0	0	0	0	44	0	0	1,405
30. New Hampshire NH	0	0	0	0	43	0	0	1,014
31. New Jersey NJ	0	0	0	0	144	0	0	10,166
32. New Mexico NM	0	0	0	0	36	0	0	1,443
33. New York NY	0	0	0	0	2,672	2,550,000	5	47,701
34. North Carolina NC	0	0	0	0	337	0	0	11,966
35. North Dakota ND	0	0	0	0	85	0	0	809
36. Ohio OH	0	0	0	0	(200)	0	0	6,488
37. Oklahoma OK	0	0	0	0	614	0	0	12,970
38. Oregon OR	0	0	0	0	170	0	0	1,450
39. Pennsylvania PA	0	0	0	0	5,217	255,000	2	9,972
40. Rhode Island RI	0	0	0	0	212	0	0	674
41. South Carolina SC	0	0	0	0	85	0	0	2,558
42. South Dakota SD	0	0	0	0	213	0	0	3,643
43. Tennessee TN	0	0	0	0	(2,752)	0	0	6,474
44. Texas TX	0	0	0	0	(30)	0	0	24,441
45. Utah UT	0	0	0	0	31	0	0	1,549
46. Vermont VT	0	0	0	0	356	0	0	1,126
47. Virginia VA	0	0	0	0	696	0	0	15,527
48. Washington WA	0	0	0	0	56	0	0	3,909
49. West Virginia WV	0	0	0	0	(185)	0	0	2,361
50. Wisconsin WI	0	0	0	0	(266)	0	0	2,908
51. Wyoming WY	0	0	0	0	12	0	0	832
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	4	0	0	55
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	0	0	0	210
59. Totals	0	0	0	0	15,129	2,805,000	7	587,374

DETAILS OF WRITE-INS

58001. Other Alien Combined	0	0	0	0	0	0	0	210
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	210

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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 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	0	(519)	4,500,000	1	7,482
2. Alaska AK	0	0	0	0	5	0	0	102
3. Arizona AZ	0	0	0	0	(278)	0	0	3,699
4. Arkansas AR	0	0	0	0	539	0	0	9,078
5. California CA	0	0	0	0	167	0	0	49,496
6. Colorado CO	0	0	0	0	(270)	0	0	24,706
7. Connecticut CT	0	0	0	0	524	0	0	6,443
8. Delaware DE	0	0	0	0	155	0	0	3,157
9. District of Columbia DC	0	0	0	0	160	0	0	1,515
10. Florida FL	0	0	0	0	2,223	0	0	36,289
11. Georgia GA	0	0	0	0	(255)	0	0	5,518
12. Hawaii HI	0	0	0	0	(4)	0	0	113
13. Idaho ID	0	0	0	0	605	0	0	4,419
14. Illinois IL	0	0	0	0	(187)	0	0	12,084
15. Indiana IN	0	0	0	0	(20)	25,000	1	8,451
16. Iowa IA	0	0	0	0	264	0	0	6,341
17. Kansas KS	0	0	0	0	585	0	0	10,408
18. Kentucky KY	0	0	0	0	295	0	0	3,364
19. Louisiana LA	0	0	0	0	341	0	0	9,819
20. Maine ME	0	0	0	0	201	0	0	5,694
21. Maryland MD	0	0	0	0	1,000	0	0	10,608
22. Massachusetts MA	0	0	0	0	(753)	0	0	9,864
23. Michigan MI	0	0	0	0	292	0	0	12,669
24. Minnesota MN	0	0	0	0	2,214	0	0	23,019
25. Mississippi MS	0	0	0	0	(201)	0	0	7,671
26. Missouri MO	0	0	0	0	496	0	0	8,300
27. Montana MT	0	0	0	0	9	76,000	4	3,235
28. Nebraska NE	0	0	0	0	722	0	0	13,866
29. Nevada NV	0	0	0	0	62	0	0	1,976
30. New Hampshire NH	0	0	0	0	44	0	0	1,035
31. New Jersey NJ	0	0	0	0	109	0	0	7,723
32. New Mexico NM	0	0	0	0	17	0	0	666
33. New York NY	0	0	0	0	461	250,000	1	8,229
34. North Carolina NC	0	0	0	0	432	0	0	15,341
35. North Dakota ND	0	0	0	0	76	0	0	728
36. Ohio OH	0	0	0	0	(384)	0	0	12,476
37. Oklahoma OK	0	0	0	0	321	0	0	6,779
38. Oregon OR	0	0	0	0	244	0	0	2,077
39. Pennsylvania PA	0	0	0	0	168	0	0	7,740
40. Rhode Island RI	0	0	0	0	587	0	0	1,872
41. South Carolina SC	0	0	0	0	79	0	0	2,387
42. South Dakota SD	0	0	0	0	211	0	0	3,594
43. Tennessee TN	0	0	0	0	(5,848)	0	0	13,758
44. Texas TX	0	0	0	0	(21)	0	0	16,654
45. Utah UT	0	0	0	0	36	0	0	1,808
46. Vermont VT	0	0	0	0	326	0	0	1,032
47. Virginia VA	0	0	0	0	715	0	0	15,958
48. Washington WA	0	0	0	0	69	0	0	4,811
49. West Virginia WV	0	0	0	0	(262)	0	0	3,345
50. Wisconsin WI	0	0	0	0	(507)	0	0	5,543
51. Wyoming WY	0	0	0	0	8	0	0	556
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	89	250,000	1	1,325
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	0	0	0	4,556
59. Totals	0	0	0	0	5,338	5,101,000	8	575,619
DETAILS OF WRITE-INS								
58001. Other Alien Combined	0	0	0	0	0	0	0	4,556
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	4,556

Overflow Page for Write-Ins

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 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
1,550,619	2,026,411	1,264

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