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QUARTERLY STATEMENT

AS OF JUNE 30, 2014

OF THE CONDITION AND AFFAIRS OF THE

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

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

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

Statutory Home Office: **One Tower Square, Hartford, CT, US 06183**
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT, US 06183**
Primary Location of Books and Records: **385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Michael J. Doody (860) 277-3966**
Annual.Statement.Contact@travelers.com (860) 277-7002
(E-Mail Address) (Fax Number)

OFFICERS

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

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

DIRECTORS

JAY STEVEN BENET
BRIAN WILLIAM MacLEAN
KENNETH FRANKLIN SPENCE, III
WILLIAM HERBERT HEYMAN
DOREEN SPADORCIA
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 July, 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	10,168,197,546	0	10,168,197,546	10,494,654,861
2. Stocks:				
2.1 Preferred stocks	1,195,000	0	1,195,000	1,195,000
2.2 Common stocks	4,066,152,598	13,054,883	4,053,097,716	3,838,041,696
3. Mortgage loans on real estate:				
3.1 First liens	41,900,000	0	41,900,000	42,900,000
3.2 Other than first liens	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less $.....0 encumbrances)	75,623,236	0	75,623,236	76,758,189
4.2 Properties held for the production of income (less $.....0 encumbrances)	692,446,388	0	692,446,388	710,584,737
4.3 Properties held for sale (less $.....0 encumbrances)	14,055,636	0	14,055,636	0
5. Cash ($.....38,274,816), cash equivalents ($.....22,699,251) and short-term investments ($.....310,685,768)	371,659,835	0	371,659,835	318,764,570
6. Contract loans (including $.....0 premium notes)	0	0	0	0
7. Derivatives	0	0	0	0
8. Other invested assets	866,335,656	34,715,193	831,620,463	824,545,127
9. Receivables for securities	215,369	0	215,369	176,867
10. Securities lending reinvested collateral assets	62,730,730	0	62,730,730	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)	16,360,447,209	47,770,076	16,312,677,133	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	117,024,622	0	117,024,622	122,603,421
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection	614,732,793	43,472,280	571,260,513	568,875,618
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $.....22,370,740 earned but unbilled premiums)	1,071,435,911	5,222,656	1,066,213,255	992,090,638
15.3 Accrued retrospective premiums	22,331,640	578,367	21,753,273	23,588,341
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers	31,239,407	0	31,239,407	61,765,655
16.2 Funds held by or deposited with reinsured companies	14,250,535	0	14,250,535	15,531,386
16.3 Other amounts receivable under reinsurance contracts	0	0	0	0
17. Amounts receivable relating to uninsured plans	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon	50,002,715	0	50,002,715	0
18.2 Net deferred tax asset	391,398,354	49,000,319	342,398,035	352,494,028
19. Guaranty funds receivable or on deposit	42,719	0	42,719	327,114
20. Electronic data processing equipment and software	3,438	0	3,438	34,243
21. Furniture and equipment, including health care delivery assets ($.....0)	15,815,136	15,815,136	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	16,810,788	0	16,810,788	0
24. Health care ($.....0) and other amounts receivable	0	0	0	0
25. Aggregate write-ins for other than invested assets	68,757,535	3,068,685	65,688,850	89,426,661
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)	18,774,292,801	164,927,518	18,609,365,283	18,566,316,320
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0	0
28. Total (Lines 26 and 27)	18,774,292,801	164,927,518	18,609,365,283	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. Equities and deposits in pools and associations	21,274,265	0	21,274,265	19,162,955
2502. Real estate operating fund	20,752,510	0	20,752,510	22,134,170
2503. State surcharges receivable	11,676,098	0	11,676,098	11,682,601
2598. Summary of remaining write-ins for Line 25 from overflow page	15,054,661	3,068,685	11,985,976	36,446,935
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	68,757,535	3,068,685	65,688,850	89,426,661

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Losses (current accident year $.....951,430,632)	7,723,240,482	7,648,975,444
2.	Reinsurance payable on paid losses and loss adjustment expenses	253,856,325	275,194,117
3.	Loss adjustment expenses	1,684,195,634	1,721,718,149
4.	Commissions payable, contingent commissions and other similar charges	103,349,515	155,227,718
5.	Other expenses (excluding taxes, licenses and fees)	114,460,869	161,327,693
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	81,290,616	90,940,717
7.1	Current federal and foreign income taxes (including $.....0 on realized capital gains (losses))	0	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 $.....324,378,938 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	2,338,862,994	2,274,421,678
10.	Advance premium	1	1,918
11.	Dividends declared and unpaid:		
	11.1 Stockholders	0	0
	11.2 Policyholders	11,567,267	11,646,381
12.	Ceded reinsurance premiums payable (net of ceding commissions)	67,853,353	83,515,399
13.	Funds held by company under reinsurance treaties	1,478,044	656,414
14.	Amounts withheld or retained by company for account of others	28,393,441	57,763,369
15.	Remittances and items not allocated	14,722,647	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	28,893,086	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	85,224,100	0
22.	Payable for securities lending	62,730,730	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	37,610,926	36,369,949
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	12,673,634,366	12,651,619,036
27.	Protected cell liabilities	0	0
28.	Total liabilities (Lines 26 and 27)	12,673,634,366	12,651,619,036
29.	Aggregate write-ins for special surplus funds	23,527,545	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)	2,653,820,839	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)	5,935,730,917	5,914,697,284
38.	Totals (Page 2, Line 28, Col. 3)	18,609,365,283	18,566,316,320
	DETAILS OF WRITE-INS		
2501.	Other liabilities	43,120,000	43,120,000
2502.	Investment real estate liability	17,205,165	18,058,646
2503.	Interest deposit liability	600,321	600,321
2598.	Summary of remaining write-ins for Line 25 from overflow page	(23,314,559)	(25,409,018)
2599.	Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)	37,610,926	36,369,949
2901.	Special surplus from retroactive reinsurance	22,527,545	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)	23,527,545	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 $.....400,647,554)	444,360,547	497,050,386	978,179,144
1.2 Assumed (written $.....2,527,654,087)	2,459,998,394	2,415,146,254	4,953,221,757
1.3 Ceded (written $.....349,951,086)	392,716,978	433,393,401	851,717,740
1.4 Net (written $.....2,578,350,555)	2,511,641,963	2,478,803,239	5,079,683,160
DEDUCTIONS:			
2. Losses incurred (current accident year $.....1,377,506,335):			
2.1 Direct	131,959,715	200,546,889	246,011,830
2.2 Assumed	1,280,060,043	1,228,513,723	2,446,816,466
2.3 Ceded	85,360,298	159,067,842	212,249,330
2.4 Net	1,326,659,460	1,269,992,770	2,480,578,965
3. Loss adjustment expenses incurred	259,534,432	292,205,918	592,165,437
4. Other underwriting expenses incurred	754,522,667	783,066,922	1,575,160,546
5. Aggregate write-ins for underwriting deductions	0	0	0
6. Total underwriting deductions (Lines 2 through 5)	2,340,716,559	2,345,265,610	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)	170,925,404	133,537,629	431,778,213
INVESTMENT INCOME			
9. Net investment income earned	288,393,826	287,212,623	644,745,603
10. Net realized capital gains (losses) less capital gains tax of $.....5,883,415	10,166,946	20,560,164	26,223,144
11. Net investment gain (loss) (Lines 9 + 10)	298,560,772	307,772,786	670,968,747
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered $.....1,342,038 amount charged off $.....7,630,343)	(6,288,305)	(5,561,362)	(11,715,081)
13. Finance and service charges not included in premiums	9,827,749	10,098,469	20,817,555
14. Aggregate write-ins for miscellaneous income	(1,802,880)	21,639,833	23,622,778
15. Total other income (Lines 12 through 14)	1,736,564	26,176,940	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)	471,222,740	467,487,356	1,135,472,211
17. Dividends to policyholders	3,525,483	4,954,989	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)	467,697,257	462,532,366	1,128,258,276
19. Federal and foreign income taxes incurred	98,997,964	92,563,145	244,350,932
20. Net income (Line 18 minus Line 19) (to Line 22)	368,699,293	369,969,222	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)	368,699,293	369,969,222	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 $.....28,295,618	199,684,667	193,926,813	170,438,776
25. Change in net unrealized foreign exchange capital gain (loss)	(4,364,379)	(32,255,540)	(29,068,734)
26. Change in net deferred income tax	(29,251,965)	(16,382,024)	(43,934,322)
27. Change in nonadmitted assets	42,926,152	25,204,703	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	(556,800,000)	(850,000,000)	(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)	21,033,633	(310,875,487)	(85,966,397)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	5,935,730,917	5,689,788,194	5,914,697,284
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)	0	0	0
1401. Change in COLI cash values	456,409	450,894	885,237
1402. Fines and penalties of regulatory authorities	(152,320)	(44,369)	(87,660)
1403. Retroactive reinsurance gain/loss	(853,339)	(960,969)	(1,375,046)
1498. Summary of remaining write-ins for Line 14 from overflow page	(1,253,630)	22,194,277	24,200,246
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)	(1,802,880)	21,639,833	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	2,483,794,277	2,433,823,571	5,073,131,702
2.	Net investment income	332,305,151	338,032,859	741,549,687
3.	Miscellaneous income	1,736,564	26,176,940	32,725,251
4.	Total (Lines 1 through 3)	2,817,835,992	2,798,033,370	5,847,406,641
5.	Benefit and loss related payments	1,241,925,115	1,319,038,779	2,580,469,486
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts	0	0	0
7.	Commissions, expenses paid and aggregate write-ins for deductions	1,157,405,008	1,158,241,011	2,151,861,413
8.	Dividends paid to policyholders	3,604,598	3,770,599	8,448,551
9.	Federal and foreign income taxes paid (recovered) net of $.....(2,782,545) tax on capital gains (losses)	157,221,112	147,680,565	268,684,383
10.	Total (Lines 5 through 9)	2,560,155,832	2,628,730,954	5,009,463,833
11.	Net cash from operations (Line 4 minus Line 10)	257,680,160	169,302,416	837,942,808
	CASH FROM INVESTMENTS			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,377,103,612	1,236,990,061	2,141,009,293
	12.2 Stocks	30,042,297	38,968,508	404,708,446
	12.3 Mortgage loans	1,000,000	2,125,000	2,125,000
	12.4 Real estate	3,257,885	0	16,772,351
	12.5 Other invested assets	85,092,354	73,503,035	136,764,501
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	14,117	(91,813)	2,441
	12.7 Miscellaneous proceeds	85,224,100	64,643,417	53,562,260
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,581,734,364	1,416,138,208	2,754,944,292
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,064,682,794	625,634,878	1,846,738,415
	13.2 Stocks	35,948,379	24,218,293	274,052,691
	13.3 Mortgage loans	0	0	0
	13.4 Real estate	12,164,508	55,227,946	99,988,021
	13.5 Other invested assets	73,640,876	52,020,796	114,722,213
	13.6 Miscellaneous applications	30,746,280	8,164,284	9,339,751
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,217,182,837	765,266,196	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)	364,551,528	650,872,012	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	556,800,000	850,000,000	1,115,000,000
	16.6 Other cash provided (applied)	(12,536,423)	(62,283,179)	(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)	(569,336,423)	(912,283,179)	(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)	52,895,265	(92,108,751)	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)	371,659,835	133,371,529	318,764,570

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

20.0001	Exchange of bonds	2,180,000	0	0
20.0002	Exchange of stock	971,471	0	0
20.0003	Interest payment received in securities	647,807	603,191	1,258,244
20.0004	Stock distributed from limited partnerships	246,016	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	June 30, 2014	December 31, 2013
1. St. Paul Fire and Marine Insurance Company state basis	CT	$ 368,699,293	$ 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)		$ 368,699,293	$ 883,907,344
Surplus			
5. St. Paul Fire and Marine Insurance Company state basis	CT	$ 5,935,730,917	$ 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)		$ 5,935,730,917	$ 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
(OTTI recognized in the quarter ending June 30, 2014)			
Present value of cash flows is less than amortized cost	$ -	$ -	$ -

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	$	29,570
2. 12 Months or Longer	$	2,548,392

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

1. Less than 12 Months	$	8,404,106
2. 12 Months or Longer	$	143,583,830

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

E. Repurchase Agreements and/or Securities Lending Transactions:

No significant change.

(3)b: Not applicable.

F. Real Estate:

No significant change.

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

No significant change.

H. Restricted Assets:

No significant change.

I. Working Capital Finance Investments:

Not applicable.

Note 6 - Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 - Investment Income

No significant change.

Note 8 - Derivative Instruments

No significant change.

Note 9 - Income Taxes

No significant change.

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

No significant change.

Note 11 - Debt

A. No significant change.

B. Not applicable.

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

A.– D. Defined Benefit Plan:

No significant change.

A(4): Not applicable.

NOTES TO FINANCIAL STATEMENTS

E. Defined Contribution Plan:

No significant change.

F. Multiemployer Plan:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act of Postretirement Benefits:

No significant change.

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

Through June 30, 2014, the Company paid dividends totaling $556.8 million to its parent company, The Travelers Companies Inc. as follows:

(in thousands)	Ordinary	Extraordinary	Total
March 20	$ -	$ 232,000	$ 232,000
June 20	324,800	-	324,800

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2)b: Not applicable.

(4)a: Not applicable.

(4)b: Not applicable.

C. Wash Sales:

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

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

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	1	$ 1,059,341	$ 1,056,250	$ 658

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

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

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

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

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

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	$ -	$ 26,178,120	$ 12,628,015	$ 38,806,135
Common stock	487,263,333	-	-	487,263,333
Total securities at fair value	$ 487,263,333	$ 26,178,120	$ 12,628,015	$ 526,069,468

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

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

Description	Beginning Balance at 3/31/2014	Transfer into Level 3	Transfer out of Level 3	Total gains & (losses) included in Net Income	Total gains & (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2014
Bonds	$ 20,848,629	$ -	$ -	$ 6	$ 41,303	$ -	$ -	$ -	$ (8,261,923)	$ 12,628,015

(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 June 30, 2014) Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Short term bonds	$ 310,685,768	$ 310,685,768	$ 100,937,103	$ 209,707,342	$ 41,323	$ -
Cash equivalents	22,696,508	22,699,251	-	22,696,508	-	-
Long term bonds	10,596,724,668	10,168,197,546	577,646,145	10,004,171,963	14,906,560	-
Preferred stock	1,714,600	1,195,000	1,714,600	-	-	-
Common stock	487,263,333	487,263,333	487,263,333	-	-	-
Mortgage loans	-	41,900,000	-	-	-	41,900,000

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

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

NOTES TO FINANCIAL STATEMENTS

Note 21 – Other Items

A. Extraordinary Items:

No significant change.

B. Troubled Debt Restructuring:

No significant change.

C. Other Disclosures and Unusual Items:

No significant change.

D. Business Interruption Insurance Recoveries:

No significant change.

E. State Transferable and Non-transferable Tax Credits:

No significant change.

F. Subprime Mortgage-Related Risk Exposure:

No significant change.

G. Offsetting and Netting of Assets and Liabilities:

Not applicable.

H. Joint and Several Liabilities:

No significant change.

I. Risk Sharing Provisions of the Affordable Care Act:

Not applicable.

Note 22 – Events Subsequent

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

Note 23 - Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2014 to June 30, 2014, the prior year-end total loss and loss adjustment expense reserves developed favorably by $98,748,000, resulting from better than expected loss and defense and cost containment (DCC) development primarily in the homeowners, special property, and other liability – occurrence lines, and from lower estimates for adjusting and other expenses, partially offset by loss and DCC deterioration primarily in the commercial multi-peril line.

The improvement in the homeowners line was driven primarily by better than expected development for non-catastrophe weather-related claims for accident year 2013 and for catastrophe claims for accident years 2011 through 2013. The improvement in the special property line was driven primarily by better than expected development for catastrophe and non-catastrophe claims for accident years 2010 through 2013. The improvement in the other liability – occurrence line was concentrated in the excess coverages for accident years 2008 through 2011 reflecting more favorable legal and judicial environments than what the Company previously expected. This improvement was partially offset by unfavorable development in environmental reserves for “Prior” accident years. Lastly, the improvement in adjusting and other expense reserves was driven by improvement in the underlying loss and DCC reserves and by the allocation of adjusting and other expense reserves by year as disclosed in the Schedule P Interrogatories of the Company.

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

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [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: $.....24,197,655

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	$ 3,578,889,265
14.24	Short-Term Investments	$ 0	$ 0
14.25	Mortgage Loans on Real Estate	$ 0	$ 0
14.26	All Other	$ 51,225,520	$ 54,360,645
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 3,487,783,302	$ 3,633,249,910
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: $.....62,730,730
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: $.....62,730,730
16.3 Total payable for securities lending reported on the liability page: $.....62,730,730

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017-2070
The Bank of New York Mellon	One Wall Street, New York, NY 10286

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
CIBC Mellon	320 Bay Street	Custodial account for Canadian Branch
	Toronto, ON M5H 4A6	
RBC Investor & Treasury Services	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	39,619,335	39,619,335	0	0	220,383	220,383
Total.....	.....XXX...	.....XXX.....	0	0	39,619,335	39,619,335	0	0	220,383	220,383

5. Operating Percentages:

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

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	1,784,522	3,044,762	3,415,664	1,542,768	60,140,468	64,275,473
2. Alaska AK	L	1,832,610	2,069,697	1,046,077	290,611	7,745,934	9,522,631
3. Arizona AZ	L	1,362,263	2,503,494	3,187,870	1,325,478	39,550,221	42,584,888
4. Arkansas AR	L	833,683	1,980,798	488,815	307,545	16,727,855	21,787,524
5. California CA	L	34,357,141	40,263,297	15,764,977	27,229,190	257,666,553	284,573,131
6. Colorado CO	L	9,147,396	11,475,515	5,904,735	2,168,669	64,410,819	71,229,433
7. Connecticut CT	L	3,252,273	5,421,015	1,152,742	2,257,142	42,305,242	51,562,981
8. Delaware DE	L	746,815	562,931	(135,667)	518,220	6,879,213	7,551,513
9. District of Columbia DC	L	693,223	1,451,048	336,731	328,567	13,730,674	15,119,671
10. Florida FL	L	18,364,030	21,213,347	8,352,522	9,280,844	83,649,486	114,674,772
11. Georgia GA	L	2,805,635	3,744,906	907,168	2,941,393	43,440,794	54,541,596
12. Hawaii HI	L	254,287	674,686	(14,133)	696,644	6,679,394	9,108,650
13. Idaho ID	L	252,514	398,141	107,449	369,573	3,090,818	3,351,362
14. Illinois IL	L	7,266,157	16,679,070	12,470,906	7,497,853	157,805,687	188,782,540
15. Indiana IN	L	2,710,813	3,885,774	182,808	7,072,713	27,623,984	31,233,523
16. Iowa IA	L	2,204,385	2,984,873	1,357,301	11,972,644	26,984,937	31,059,065
17. Kansas KS	L	6,612,219	7,056,828	717,922	661,800	36,095,135	37,560,364
18. Kentucky KY	L	1,398,483	1,905,811	397,286	1,969,397	23,758,538	24,036,403
19. Louisiana LA	L	12,437,259	14,936,720	9,440,099	19,154,120	68,346,462	89,394,632
20. Maine ME	L	219,692	406,933	10,141	382,926	4,333,632	4,903,294
21. Maryland MD	L	2,806,904	3,568,382	2,678,229	2,000,827	48,804,872	55,142,072
22. Massachusetts MA	L	2,624,219	4,792,856	1,407,987	14,008,183	102,126,460	112,499,476
23. Michigan MI	L	4,238,423	8,096,359	2,310,014	2,166,080	77,588,550	82,612,458
24. Minnesota MN	L	3,329,102	4,725,434	4,451,464	2,815,087	82,176,586	91,831,036
25. Mississippi MS	L	2,537,900	3,181,094	19,740,883	5,862,754	24,036,235	26,246,431
26. Missouri MO	L	1,355,168	4,752,934	4,498,078	1,937,635	52,649,662	64,655,411
27. Montana MT	L	2,368,704	2,763,335	1,671,954	5,464,466	11,135,675	11,764,973
28. Nebraska NE	L	766,646	1,611,121	1,039,398	1,036,795	20,781,592	22,455,071
29. Nevada NV	L	910,429	1,926,309	3,246,982	829,589	31,928,399	34,138,087
30. New Hampshire NH	L	452,481	414,648	163,586	489,274	12,004,511	13,958,691
31. New Jersey NJ	L	5,154,051	9,766,378	5,872,101	10,774,499	111,250,852	134,684,797
32. New Mexico NM	L	15,432,644	15,417,122	6,243,653	2,731,321	45,614,415	46,988,711
33. New York NY	L	28,401,624	40,218,117	22,179,054	17,383,313	295,278,728	333,321,609
34. North Carolina NC	L	1,481,830	4,323,984	3,310,147	762,219	33,042,678	38,164,225
35. North Dakota ND	L	10,263,795	11,080,621	4,883,462	5,080,271	18,144,768	15,883,412
36. Ohio OH	L	5,486,717	6,664,853	1,001,579	9,004,175	54,894,111	56,422,654
37. Oklahoma OK	L	9,041,887	11,275,416	6,157,565	6,093,192	42,921,864	43,643,631
38. Oregon OR	L	763,969	1,459,826	9,124,180	545,767	10,870,139	13,095,368
39. Pennsylvania PA	L	14,339,254	18,878,777	9,385,880	6,549,912	141,599,969	144,890,076
40. Rhode Island RI	L	550,483	1,030,391	50,008	388,202	16,877,281	17,824,851
41. South Carolina SC	L	1,022,082	1,443,312	554,450	1,412,257	18,898,331	23,374,261
42. South Dakota SD	L	467,722	1,117,993	247,982	401,417	12,206,824	14,729,279
43. Tennessee TN	L	1,581,722	2,511,892	470,711	1,590,092	40,306,365	39,857,417
44. Texas TX	L	81,976,400	86,256,218	29,434,513	47,728,320	355,262,060	353,678,942
45. Utah UT	L	2,201,944	3,250,448	1,165,767	2,306,827	19,017,655	22,020,882
46. Vermont VT	L	290,154	156,673	47,177	613,286	5,051,000	6,241,639
47. Virginia VA	L	3,886,061	4,718,603	1,529,531	4,479,404	44,309,108	51,462,903
48. Washington WA	L	1,684,437	2,760,071	5,463,940	4,177,255	38,160,992	53,395,359
49. West Virginia WV	L	5,169,269	4,959,692	811,698	1,100,511	20,136,746	21,954,113
50. Wisconsin WI	L	3,479,972	7,743,871	4,004,390	1,742,660	52,540,157	57,134,538
51. Wyoming WY	L	8,927,849	9,228,561	1,212,078	2,282,706	22,374,020	22,026,412
52. American Samoa AS	N	0	0	0	0	0	0
53. Guam GU	L	1,400	1,300	0	0	7,870	4,958
54. Puerto Rico PR	L	80,192	(51,602)	343,500	962,803	2,242,423	3,545,592
55. US Virgin Islands VI	L	5,083	36,090	38,984	36,973	487,501	763,597
56. Northern Mariana Islands MP	N	0	0	0	0	0	0
57. Canada CAN	L	67,710,507	81,334,836	64,347,677	33,065,263	284,007,383	347,937,664
58. Aggregate Other Alien OT	XXX	1,321,130	2,751,991	(954,817)	3,322,400	28,783,367	36,936,492
59. Totals	(a) 54	400,647,554	506,827,552	283,225,196	299,113,832	3,168,484,995	3,572,140,533
DETAILS OF WRITE-INS							
58001. Other Alien Combined	XXX	740,610	1,024,778	(1,530,444)	203,172	13,412,805	18,069,533
58002. BMU Bermuda	XXX	230,606	486,693	0	2,768,860	4,468,625	5,237,304
58003. CHN China	XXX	101,922	18,450	22,901	0	297,726	337,066
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	247,992	1,222,070	552,727	350,368	10,604,211	13,292,589
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above)	XXX	1,321,130	2,751,991	(954,817)	3,322,400	28,783,367	36,936,492

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;
(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

(a) Insert the number of L responses except for Canada and Other Alien.

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

The Travelers Companies, Inc.	Minnesota	41-0518860
… St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690
… … St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659
… … St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301
… … St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276
… … St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819
… … The Travelers Casualty Company (41769) *	Connecticut	41-1435765
… … Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766
… … Northbrook Holdings, Inc.	Delaware	51-0375653
… … … Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370
… … … St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404
… … Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132
… … United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280
… … … Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768
… … … Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525
… … … Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225
… … … … Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702
… … … … … Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260
… … … … … Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261
… … … … … Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263
… … … … … Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264
… … … … … Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266
… … … … … Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312
… … … … … Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267
… … … … … Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255
… … … USF&G Retail Associates GP, Inc.	Maryland	52-1704255
… … … … USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256
… … … USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256
… … … BMR Sports Properties, Inc.	Maryland	52-1852190
… … … … Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778
… … Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778
… … MMI Capital Trust I	Delaware	52-2073764
… … Promenade Partners, LLC	Delaware	41-0406690
… … USF&G Capital I	Delaware	52-1953822
… … USF&G Capital III	Delaware	52-2044075
… … 350 Market Street, LLC	Delaware	41-0406690
… … Travelers Special Services Limited	United Kingdom	
… … Yonkers Financing Corp.	Delaware	20-3033027
… … Castle Pines Fidelity Realty, Inc.	Maryland	52-1735211
… … … Castle Pines Fidelity Associates Limited Partnership (1%)	Maryland	52-1735213
… … … … Fidelity Castle Pines Limited Partnership (50%)	Maryland	52-1631820
… … Castle Pines Fidelity Associates Limited Partnership (99%)	Maryland	52-1735213
… … English Turn Fidelity Realty, Inc.	Maryland	52-1466734
… … … English Turn Limited Partnership (99%)	Maryland	59-2635727
… … … Fidelity English Turn Club General Partnership (99%)	Maryland	59-2709441
… … English Turn Limited Partnership (1%)	Maryland	59-2635727
… … English Turn Realty Management, Inc.	Maryland	52-1715225
… … … Fidelity English Turn Club General Partnership (1%)	Maryland	59-2709441
… … 8527512 Canada Inc. (22.48%)	Canada	
… … … The Dominion of Canada General Insurance Company *	Canada	
… … Fog City Fund, LLC (99%)	Minnesota	41-1985480
… … Symmetry Growth Capital II, LLC	Minnesota	76-0753165
… … Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945
… … Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630
… … Windamere II, LLC (98.9%)	Minnesota	41-1963936
… … Windamere III, LLC (99%)	Minnesota	41-2007089
… … Windamere, LLC (90.2%)	Minnesota	41-1926305
… Camperdown Corporation	Delaware	41-1762781
… SPC Insurance Agency, Inc.	Minnesota	41-1888760
… Aprilgrange Limited	United Kingdom	
… F&G U.K. Underwriters Limited	United Kingdom	
… Travelers Underwriting Agency Limited	United Kingdom	
… Travelers Syndicate Management Limited	United Kingdom	
… … Travelers Asia Pte. Ltd.	Singapore	
… St. Paul Surety Europe Limited	United Kingdom	
… Travelers Corporate Trustee Ltd.	United Kingdom	
… Travelers London Limited	United Kingdom	
… St. Paul London Properties, Inc.	Minnesota	41-1880024
… TCI Global Services, Inc.	Delaware	52-1965525
… Travelers Management Limited	United Kingdom	
… Travelers Insurance Company Limited *	United Kingdom	AA-1121375
… … Travelers Professional Risks Limited	United Kingdom	
… Travelers Property Casualty Corp.	Connecticut	06-1008174
… … Constitution Plaza, Inc.	Connecticut	06-0566030
… … Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
… … … The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
… … … … Standard Fire Properties, LLC	Delaware	06-6033509
… … … … … Bayhill Restaurant II Associates (50%)	California	94-3097171
… … … … Standard Fire UK Investments, LLC	Delaware	06-6033509
… … … … The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
… … … … … Auto Hartford Investments, LLC	Delaware	06-0848755
… … … … Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
… … … … Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
… … … … Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
… … … … Travelers Texas MGA, Inc.	Texas	27-4469564
… … … … Oregon Evergreen Investor I, LLC	Delaware	06-6033509
… … … … … Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
… … … … … Lone Rock Timber Investments II, LLC (90%)	Delaware	
… … … Travelers (Bermuda) Limited *	Bermuda	98-0190863
… … … Travelers Lloyds Management Company	Texas	20-4312440
… … … TPC Investments Inc.	Connecticut	06-1534005
… … … Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
… … … … Farmington Casualty Company (41483) *	Connecticut	06-1067463
… … … … 8527512 Canada Inc. (77.52%)	Canada	

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

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

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

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 Federal ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 *
3548	The Travelers Companies, Inc.	00000					St. Paul Surety Europe Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Corporate Trustee Ltd	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1880024				St. Paul London Properties, Inc.	MN	NIA	The Travelers Companies, Inc.	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1965525				TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	AA-1121375				Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Professional Risks Limited	GBR	NIA	Travelers Insurance Company Limited	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-1008174				Travelers Property Casualty Corp.	CT	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566030				Constitution Plaza, Inc.	CT	NIA	Travelers Property Casualty Corp.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-1445591				Travelers Insurance Group Holdings Inc.	DE	NIA	Travelers Property Casualty Corp.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	19070	06-6033509				The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-6033509				Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	94-3097171				Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	O	50.000	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000	06-6033509				Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	19062	06-0848755				The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0848755				Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	36145	06-1286264				Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	36161	06-1286274				Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	38130	36-3703200				Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	27-4469564				Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-6033509				Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	61-1639956				Lone Rock Timber Investments I, LLC	DE	NIA	Oregon Evergreen Investor I, LLC	O	75.000	The Travelers Companies, Inc.	0108
3548	The Travelers Companies, Inc.	00000					Lone Rock Timber Investments II, LLC	DE	NIA	Oregon Evergreen Investor I, LLC	O	90.000	The Travelers Companies, Inc.	0113
3548	The Travelers Companies, Inc.	00000	98-0190863				Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-4312440				Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-1534005				TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	19038	06-6033504				Travelers Casualty and Surety Company	CT	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	41483	06-1067463				Farmington Casualty Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					8527512 Canada Inc.	CAN	NIA	Travelers Casualty and Surety Company	O/B/M	77.520	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Insurance Company of Canada	CAN	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	31194	06-0907370				Travelers Casualty and Surety Company of America	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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3548.....	The Travelers Companies, Inc.....	00000.....	06-0907370	.....	.....	.....	Travelers Brazil Holding LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company of America	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-0907370	.....	.....	.....	Travelers Brazil Acquisition LLC.....	DE.....	NIA.....	Travelers Brazil Holding, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	.....49.500	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	J. Malucelli Resseguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Resseguradora S.A.....	O/B.....	.....0.010	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	J. Malucelli Seguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Seguradora S.A.....	O/B.....	.....99.990	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	J. Malucelli Seguros S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0109.....
3548.....	The Travelers Companies, Inc.....	19046.....	06-0876835	.....	.....	.....	Travelers Casualty Insurance Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	36170.....	06-1286266	.....	.....	.....	Travelers Casualty Company of Connecticut.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-6033504	.....	.....	.....	Travelers Casualty UK Investments LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	36137.....	06-1286268	.....	.....	.....	Travelers Commercial Insurance Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	29696.....	06-1203698	.....	.....	.....	Travelers Excess and Surplus Lines Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	41564.....	75-1732040	.....	.....	.....	Travelers Lloyds of Texas Insurance Company.....	TX.....	IA.....	Travelers Casualty and Surety Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	75-2676034	.....	.....	.....	Travelers MGA, Inc.....	TX.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	25658.....	06-0566050	.....	.....	.....	The Travelers Indemnity Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050	.....	.....	.....	Arch Street North LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	25615.....	06-0291290	.....	.....	.....	The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050	.....	.....	.....	Travelers Real Estate, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	10647.....	59-3372141	.....	.....	.....	First Floridian Auto and Home Insurance Company	FL.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	42811.....	56-1371361	.....	.....	.....	Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	22233.....	75-6013697	.....	.....	.....	Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	.....	.....	.....	.....	Travelers Casualty and Surety Company of Europe, Limited	GBR.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	38385.....	75-1679830	.....	.....	.....	Commercial Guaranty Insurance Company.....	DE.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050	.....	.....	.....	Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050	.....	.....	.....	Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000.....	06-0566050	.....	.....	.....	Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
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.....	.....

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Asterisk	Explanation
0100.	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
0101.	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company 1% owned by USF&G Retail Associates GP, Inc.
0102.	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
0103.	Castle Pines Fidelity Associates Limited Partnership is 99% owned by St. Paul Fire and Marine Insurance Company and 1% owned by Castle Pines Fidelity Realty, Inc.
0104.	Fidelity Castle Pines Limited Partnership is 50% owned by an unrelated party with no current economic interest.
0105.	English Turn Limited Partnership is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
0106.	Fidelity English Turn Club General Partnership is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
0107.	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
0108.	Lone Rock Timber Investments I, LLC's other 25% member and manager are unafiliated with Travelers
0109.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.
0110.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate
0111.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate
0112.	St. Paul Fire and Marine owns a significant portion of the investment entity. Although it is managed by an unaffiliated partner, St. Paul Fire and Marine still has control of the entity
0113.	Lone Rock Timber Investments II, LLC's other 10% member and manager are unafiliated with Travelers

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1. Fire	27,890,093	515,798	1.8	164.3
2. Allied lines	7,279,557	1,378,042	18.9	43.8
3. Farmowners multiple peril	0	0	0.0	0.0
4. Homeowners multiple peril	0	21	0.0	0.0
5. Commercial multiple peril	1,570,754	(715,722)	(45.6)	(43.7)
6. Mortgage guaranty	0	0	0.0	0.0
8. Ocean marine	13,695,770	2,115,250	15.4	48.5
9. Inland marine	16,755,139	6,823,552	40.7	66.3
10. Financial guaranty	0	0	0.0	0.0
11.1. Medical professional liability - occurrence	0	549,130	0.0	0.0
11.2. Medical professional liability - claims-made	0	(1,026,838)	0.0	0.0
12. Earthquake	427,390	149,574	35.0	40.7
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	16,713	(193,275)	(1,156.5)	(622.7)
16. Workers' compensation	433,254	310,838	71.7	817.1
17.1 Other liability-occurrence	254,073,657	98,174,152	38.6	19.0
17.2 Other liability-claims made	18,849,198	7,501,884	39.8	33.5
17.3 Excess workers' compensation	0	59,895	0.0	0.0
18.1 Products liability-occurrence	29,219,875	10,391,711	35.6	42.8
18.2 Products liability-claims made	979,669	(2,665,603)	(272.1)	(501.2)
19.1, 19.2 Private passenger auto liability	0	(49)	0.0	0.0
19.3, 19.4 Commercial auto liability	46,008,148	24,188,012	52.6	53.5
21. Auto physical damage	14,891,117	8,663,450	58.2	64.6
22. Aircraft (all perils)	0	(1,143,838)	0.0	0.0
23. Fidelity	8,504,954	4,254,796	50.0	64.6
24. Surety	1,034,796	(27,855,190)	(2,691.9)	569.8
26. Burglary and theft	294,611	(209,808)	(71.2)	(362.2)
27. Boiler and machinery	1,210,352	394,903	32.6	37.6
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	1,225,503	306,761	25.0	41.8
35. Totals	444,360,547	131,959,715	29.7	40.3
DETAILS OF WRITE-INS				
3401. Tribal workers' compensation	1,225,503	306,761	25.0	41.8
3402.	0	0	0.0	0.0
3403.	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	1,225,503	306,761	25.0	41.8

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1. Fire	16,199,974	29,389,428	30,582,074
2. Allied lines	2,655,657	6,776,944	8,167,580
3. Farmowners multiple peril	0	0	0
4. Homeowners multiple peril	0	0	0
5. Commercial multiple peril	237,209	753,672	4,034,225
6. Mortgage guaranty	0	0	0
8. Ocean marine	12,648,310	18,978,636	24,458,739
9. Inland marine	9,137,647	17,143,523	17,823,511
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	245,858	406,103	614,918
13. Group accident and health	0	0	0
14. Credit accident and health	0	0	0
15. Other accident and health	10,193	20,678	25,395
16. Workers' compensation	206,259	433,253	(236,576)
17.1 Other liability-occurrence	95,821,062	217,108,176	294,789,714
17.2 Other liability-claims made	7,272,302	13,325,130	18,185,977
17.3 Excess workers' compensation	0	0	0
18.1 Products liability-occurrence	14,634,347	26,398,795	31,047,402
18.2 Products liability-claims made	493,404	1,392,348	758,408
19.1 19.2 Private passenger auto liability	0	0	0
19.3 19.4 Commercial auto liability	22,368,284	44,462,599	51,776,675
21. Auto physical damage	6,616,428	14,559,590	14,870,582
22. Aircraft (all perils)	0	0	0
23. Fidelity	3,371,980	6,779,866	7,598,186
24. Surety	98,150	946,001	326,896
26. Burglary and theft	86,173	152,814	306,720
27. Boiler and machinery	655,970	1,205,496	1,351,119
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	162,951	414,501	346,008
35. Totals	192,922,158	400,647,554	506,827,552
DETAILS OF WRITE-INS			
3401. Tribal workers' compensation	162,951	414,501	346,008
3402.	0	0	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34)	162,951	414,501	346,008

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Q14

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	4 2014 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2014 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2014 Loss and LAE Payments (Cols. 4 + 5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2011 + Prior	2,737,662	3,369,451	6,107,114	407,781	40,103	447,884	2,516,317	32,386	3,064,426	5,613,130	186,436	(232,536)	(46,100)
2. 2012	533,738	777,891	1,311,629	165,035	12,405	177,441	453,872	17,377	644,409	1,115,657	85,169	(103,700)	(18,531)
3. Subtotals 2012 + Prior	3,271,400	4,147,342	7,418,743	572,816	52,509	625,325	2,970,189	49,763	3,708,835	6,728,787	271,605	(336,236)	(64,631)
4. 2013	703,171	1,248,780	1,951,951	341,426	55,894	397,319	559,159	48,839	912,516	1,520,515	197,413	(231,530)	(34,117)
5. Subtotals 2013 + Prior	3,974,572	5,396,122	9,370,694	914,242	108,402	1,022,644	3,529,348	98,602	4,621,351	8,249,302	469,018	(567,766)	(98,748)
6. 2014	XXX	XXX	XXX	XXX	526,807	526,807	XXX	325,256	832,878	1,158,135	XXX	XXX	XXX
7. Totals	3,974,572	5,396,122	9,370,694	914,242	635,210	1,549,451	3,529,348	423,858	5,454,229	9,407,436	469,018	(567,766)	(98,748)
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. 11.8 %	2. (10.5)%	3. (1.1)%
													Col. 13, Line 7 Line 8
													4. (1.7)%

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	13,609,040	2,597,169	11,011,871	17,529,633
2505. COLI supplemental benefits trust	5,913,703	0	5,913,703	5,457,294
2506. Other assets	283,481	0	283,481	13,435,471
2507. Ceded deposit asset	127,636	0	127,636	405,249
2508. Other assets nonadmitted	471,516	471,516	0	0
2509. Assumed reinsurance receivable and payable	(79,945)	0	(79,945)	(12,619)
2510. Suspense, undistributed payments	(5,270,771)	0	(5,270,771)	(368,094)
2597. Summary of remaining write-ins for Line 25	15,054,661	3,068,685	11,985,976	36,446,935

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve assumed	557,403	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	(23,679,915)	(25,364,653)
2597. Summary of remaining write-ins for Line 25	(23,314,559)	(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	(1,253,630)	22,194,277	24,200,246
1497. Summary of remaining write-ins for Line 14	(1,253,630)	22,194,277	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	65,009	5,943	(2,449)	0	326,817	153,060
58005. MEX Mexico	XXX	27,899	17,085	(6,000)	(9,992)	3,349	5,600
58006. CYM Cayman Islands	XXX	25,986	59,654	0	0	194,936	202,826
58007. IND India	XXX	13,918	6,576	0	0	60,388	67,706
58008. ARE United Arab Emirates	XXX	13,585	13,441	0	0	10,784	24,060
58009. IDN Indonesia	XXX	13,560	13,469	0	0	16,714	31,411
58010. GBR United Kingdom	XXX	12,505	12,617	0	1,091	3,106,092	1,672,758
58011. AUT Austria	XXX	12,000	0	0	0	16,363	20,601
58012. RUS Russian Federation	XXX	7,650	1,644	0	0	28,753	49,129
58013. JPN Japan	XXX	5,792	8,303	0	0	79,935	134,493
58014. THA Thailand	XXX	4,881	1,345	0	0	16,789	10,085
58015. HKG Hong Kong, Special Adminis	XXX	4,376	16,503	2,920	51,370	77,992	58,368
58016. MOZ Mozambique	XXX	3,845	0	0	0	4,070	0
58017. NLD Netherlands	XXX	3,832	(196,269)	0	96,558	107,621	289,838
58018. DEU Germany	XXX	3,695	3,432	0	0	158,506	174,563
58019. BRA Brazil	XXX	3,631	24,192	0	5,135	445,149	383,712
58020. NIC Nicaragua	XXX	3,614	0	0	0	(21,917)	(7,742)
58021. MYS Malaysia	XXX	3,135	14,204	0	0	28,454	37,300
58022. DNK Denmark	XXX	2,550	1,600	0	413	12,539	14,877
58023. TWN Taiwan, Republic of China	XXX	2,254	2,554	0	0	30,626	41,431
58024. KOR Korea, Republic of	XXX	2,007	2,382	0	0	14,580	27,479
58025. TUR Turkey	XXX	1,958	1,708	0	0	4,429	9,939
58026. AUS Australia	XXX	1,778	5,278	0	4,220	126,363	110,388
58027. IRQ Iraq	XXX	1,321	0	0	0	767	0
58028. IRL Ireland	XXX	1,056	663	0	0	164,196	141,980
58029. LIE Liechtenstein	XXX	869	0	0	0	125	0
58030. BGR Bulgaria	XXX	798	971	0	0	1,021	1,226
58031. CHL Chile	XXX	750	21,747	304,000	14,499	360,115	833,449
58032. SGP Singapore	XXX	675	1,241,915	211,371	19,758	3,482,692	4,151,873
58033. FRA France	XXX	623	97	(195,510)	77,103	347,187	2,969,117
58034. PHL Philippines	XXX	500	0	0	0	1,492	9,956
58035. VEN Venezuela (Bolivarian Repul	XXX	403	1,292	0	0	9,289	11,697
58036. COL Colombia	XXX	314	6,847	0	0	11,365	15,016
58037. NOR Norway	XXX	300	0	0	0	68,017	90,006
58038. PAN Panama	XXX	226	144	0	40,000	10,151	14,388
58039. DOM Dominican Republic	XXX	146	2,204	0	0	8,306	17,092
58040. PER Peru	XXX	128	(7,151)	0	0	6,182	8,301
58041. TTO Trinidad and Tobago	XXX	94	44	0	13,133	13,070	36,282
58042. PAK Pakistan	XXX	78	0	0	0	498	(13)
58043. ECU Ecuador	XXX	66	44	0	0	624	1,542
58044. TCA Turks and Caicos Islands	XXX	66	44	0	0	40	66
58045. BEL Belgium	XXX	43	0	0	(1,830)	46,907	98,688
58046. ITA Italy	XXX	43	399	0	0	37,006	33,981
58047. NGA Nigeria	XXX	15	0	0	0	1,008	0
58048. KAZ Kazakhstan	XXX	13	0	0	0	128	0
58049. GNQ Equatorial Guinea	XXX	5	0	0	0	214	0
58050. AFG Afghanistan	XXX	0	(94,195)	183,395	0	414,249	488,292
58051. BRB Barbados	XXX	0	0	0	0	171,192	208,767
58052. JAM Jamaica	XXX	0	0	0	(24,975)	122,395	103,091
58053. ISR Israel	XXX	0	297	0	6,227	91,529	95,652
58054. TUN Tunisia	XXX	0	0	0	0	67,768	70,642
58055. HUN Hungary	XXX	0	9,487	0	0	65,941	22,173
58056. POL Poland	XXX	0	0	0	0	29,028	38,944
58057. CHE Switzerland	XXX	0	47	0	0	17,249	22,840
58058. ESP Spain	XXX	0	2,160	0	0	15,230	10,201
58059. GTM Guatemala	XXX	0	0	0	0	14,285	24,408
58060. SWE Sweden	XXX	0	0	0	0	13,360	18,514
58061. HND Honduras	XXX	0	0	0	0	12,208	8,240
58062. NZL New Zealand	XXX	0	0	0	0	11,217	8,039
58063. CZE Czech Republic	XXX	0	0	0	0	10,475	19,003
58064. FIN Finland	XXX	0	0	0	0	9,288	12,025
58065. GIN Guinea	XXX	0	0	0	0	8,223	8,225
58066. CMR Cameroon	XXX	0	0	0	0	8,217	8,223
58067. ZAF South Africa	XXX	0	0	0	0	7,056	11,524
58068. SLV El Salvador	XXX	0	742	0	5,746	6,693	9,361
58069. SAU Saudi Arabia	XXX	0	0	0	0	6,519	5,312
58070. ROU Romania	XXX	0	0	0	0	6,352	6,733
58071. CRI Costa Rica	XXX	0	8,860	0	51,912	5,814	12,910
58072. QAT Qatar	XXX	0	13,439	0	0	5,269	11,258
58073. ALB Albania	XXX	0	0	0	0	4,534	14,312
58074. ABW Aruba	XXX	0	0	0	0	4,141	3,450
58075. MDV Maldives	XXX	0	0	0	0	4,063	0
58076. VNM Viet Nam	XXX	0	0	0	0	3,660	7,058
58077. GRC Greece	XXX	0	0	0	0	3,512	5,090
58078. MNG Mongolia	XXX	0	0	0	0	3,286	(1,931)
58079. TZA Tanzania, United Republic of	XXX	0	0	0	0	3,015	5,169
58080. MDG Madagascar	XXX	0	0	0	0	2,918	4,449
58081. MAR Morocco	XXX	0	0	0	0	2,606	5,538
58082. UKR Ukraine	XXX	0	0	0	0	2,381	4,121
58083. BOL Bolivia	XXX	0	0	0	0	2,099	2,663
58084. LBY Libya	XXX	0	0	0	0	2,093	0
58085. PNG Papua New Guinea	XXX	0	0	0	0	1,951	3,092
58086. EGY Egypt	XXX	0	(3,688)	0	0	1,704	2,047
58087. MLT Malta	XXX	0	0	0	0	1,662	4,642
58088. GUY Guyana	XXX	0	0	0	0	1,610	125
58089. LUX Luxembourg	XXX	0	0	0	0	1,323	(5,889)
58090. BGD Bangladesh	XXX	0	0	0	0	1,168	832
58091. BLZ Belize	XXX	0	0	0	0	1,145	1,312
58092. VGB British Virgin Islands	XXX	0	0	0	0	1,119	2,646
58093. NER Niger	XXX	0	0	55,000	0	1,082	49,833
58094. HTI Haiti	XXX	0	0	0	0	1,054	752
58095. MUS Mauritius	XXX	0	0	0	0	986	1,653
58096. BHR Bahrain	XXX	0	0	0	0	963	1,727
58097. ZWE Zimbabwe	XXX	0	0	0	0	951	0

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. PRT Portugal	XXX	0	0	0	0	867	264
58099. MAC Macao, Special Administrati	XXX	0	0	0	0	748	1,278
58100. URY Uruguay	XXX	0	0	0	0	719	900
58101. MRT Mauritania	XXX	0	0	0	0	646	0
58102. SEN Senegal	XXX	0	0	0	0	622	1,164
58103. GHA Ghana	XXX	0	0	0	0	616	595
58104. MHL Marshall Islands	XXX	0	0	0	0	531	0
58105. LKA Sri Lanka	XXX	0	0	0	0	496	285
58106. FJI Fiji	XXX	0	0	0	0	421	(1,180)
58107. SVN Slovenia	XXX	0	0	0	0	414	605
58108. MTQ Martinique	XXX	0	0	0	0	380	0
58109. LBN Lebanon	XXX	0	0	0	0	322	498
58110. SWZ Swaziland	XXX	0	0	0	0	315	218
58111. LVA Latvia	XXX	0	0	0	0	302	652
58112. CYP Cyprus	XXX	0	0	0	0	301	397
58113. ARM Armenia	XXX	0	0	0	0	188	191
58114. PRY Paraguay	XXX	0	0	0	0	185	254
58115. KEN Kenya	XXX	0	0	0	0	184	366
58116. MKD Macedonia, Republic of	XXX	0	0	0	0	183	0
58117. LTU Lithuania	XXX	0	0	0	0	154	0
58118. HRV Croatia	XXX	0	0	0	0	152	0
58119. ZMB Zambia	XXX	0	0	0	0	146	0
58120. JOR Jordan	XXX	0	0	0	0	132	269
58121. ATG Antigua and Barbuda	XXX	0	0	0	0	107	187
58122. KWT Kuwait	XXX	0	0	0	0	99	436
58123. GLP Guadeloupe	XXX	0	0	0	0	97	0
58124. EST Estonia	XXX	0	0	0	0	91	0
58125. LAO Lao PDR	XXX	0	0	0	0	84	536
58126. BRN Brunei Darussalam	XXX	0	0	0	0	83	0
58127. LCA Saint Lucia	XXX	0	0	0	0	82	0
58128. ALA Aland Islands	XXX	0	0	0	0	80	0
58129. KHM Cambodia	XXX	0	0	0	0	77	71
58130. GRL Greenland	XXX	0	0	0	0	76	0
58131. SVK Slovakia	XXX	0	0	0	0	73	230
58132. VCT Saint Vincent and Grenadine	XXX	0	0	0	0	73	21
58133. UZB Uzbekistan	XXX	0	0	0	0	71	0
58134. DZA Algeria	XXX	0	0	0	0	64	143
58135. GAB Gabon	XXX	0	0	0	0	64	0
58136. VAT Holy See (Vatican City State)	XXX	0	0	0	0	58	388
58137. COD Congo, Democratic Republic	XXX	0	0	0	0	57	119
58138. NPL Nepal	XXX	0	0	0	0	43	0
58139. SUR Suriname	XXX	0	0	0	0	41	0
58140. TKM Turkmenistan	XXX	0	0	0	0	29	0
58141. AIA Anguilla	XXX	0	0	0	0	20	19
58142. BLR Belarus	XXX	0	0	0	0	15	0
58143. ISL Iceland	XXX	0	0	0	0	13	257
58144. MLI Mali	XXX	0	0	0	0	13	0
58145. RWA Rwanda	XXX	0	0	0	0	12	0
58146. KGZ Kyrgyzstan	XXX	0	0	0	0	9	0
58147. AZE Azerbaijan	XXX	0	0	0	0	8	0
58148. GRD Grenada	XXX	0	0	0	0	3	6
58149. ETH Ethiopia	XXX	0	0	0	0	2	26
58150. MSR Montserrat	XXX	0	0	0	0	2	0
58151. MWI Malawi	XXX	0	0	0	0	2	0
58152. NCL New Caledonia	XXX	0	0	0	0	2	0
58153. GUF French Guiana	XXX	0	0	0	0	0	0
58154. UGA Uganda	XXX	0	0	0	0	(1)	23
58155. SPM Saint Pierre and Miquelon	XXX	0	0	0	0	(2)	0
58156. CAF Central African Republic	XXX	0	0	0	0	(4)	3
58157. MDA Moldova	XXX	0	0	0	0	(4)	0
58158. LBR Liberia	XXX	0	0	0	0	(6)	0
58159. PLW Palau	XXX	0	0	0	0	(8)	0
58160. GEO Georgia	XXX	0	0	0	0	(12)	0
58161. FSM Micronesia, Federated State	XXX	0	0	0	0	(16)	0
58162. PYF French Polynesia	XXX	0	0	0	0	(16)	(4)
58163. BIH Bosnia and Herzegovina	XXX	0	0	0	0	(19)	0
58164. BWA Botswana	XXX	0	0	0	0	(21)	(3)
58165. AGO Angola	XXX	0	0	0	0	(35)	0
58166. OMN Oman	XXX	0	0	0	0	(79)	(161)
58167. MCO Monaco	XXX	0	0	0	0	(139)	0
58168. ANT Netherlands Antilles	XXX	0	0	0	0	(316)	(61)
58997. Summary of remaining write-ins for Line 58 from overflow	XXX	247,992	1,222,070	552,727	350,368	10,604,211	13,292,589

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	12,164,508	18,320,766
3.	Current year change in encumbrances	0	0
4.	Total gain (loss) on disposals	2,376,708	9,102,536
5.	Deduct amounts received on disposals	3,257,885	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	16,500,998	32,877,958
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)	782,125,257	787,342,924
10.	Deduct total nonadmitted amounts	0	0
11.	Statement value at end of current period (Line 9 minus Line 10)	782,125,257	787,342,924

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	42,900,000	45,025,000
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	0	0
	2.2 Additional investment made after acquisition	0	0
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	0	0
5.	Unrealized valuation increase (decrease)	0	0
6.	Total gain (loss) on disposals	0	0
7.	Deduct amounts received on disposals	1,000,000	2,125,000
8.	Deduct amortization of premium and mortgage interest points and commitment fees	0	0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest	0	0
10.	Deduct current year's other than temporary impairment recognized	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	41,900,000	42,900,000
12.	Total valuation allowance	0	0
13.	Subtotal (Line 11 plus Line 12)	41,900,000	42,900,000
14.	Deduct total nonadmitted amounts	0	0
15.	Statement value at end of current period (Line 13 minus Line 14)	41,900,000	42,900,000

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	855,899,141	859,629,856
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	8,920,770	7,270,593
	2.2 Additional investment made after acquisition	64,720,106	107,451,620
3.	Capitalized deferred interest and other	0	0
4.	Accrual of discount	9,177	17,701
5.	Unrealized valuation increase (decrease)	22,198,947	30,244,068
6.	Total gain (loss) on disposals	0	(31,605)
7.	Deduct amounts received on disposals	85,092,354	136,764,501
8.	Deduct amortization of premium and depreciation	9,772	18,637
9.	Total foreign exchange change in book/adjusted carrying value	(310,358)	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)	866,335,656	855,899,141
12.	Deduct total nonadmitted amounts	34,715,193	31,354,013
13.	Statement value at end of current period (Line 11 minus Line 12)	831,620,463	824,545,127

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	14,347,181,239	14,647,455,731
2.	Cost of bonds and stocks acquired	1,100,631,173	2,120,791,106
3.	Accrual of discount	7,157,628	6,804,849
4.	Unrealized valuation increase (decrease)	205,638,584	167,098,708
5.	Total gain (loss) on disposals	17,542,225	17,199,747
6.	Deduct consideration for bonds and stocks disposed of	1,407,145,909	2,545,717,739
7.	Deduct amortization of premium	30,377,096	63,573,218
8.	Total foreign exchange change in book/adjusted carrying value	(276,131)	767,703
9.	Deduct current year's other than temporary impairment recognized	4,806,570	3,645,648
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	14,235,545,144	14,347,181,239
11.	Deduct total nonadmitted amounts	13,054,883	13,289,682
12.	Statement value at end of current period (Line 10 minus Line 11)	14,222,490,261	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)	9,368,871,344	1,563,677,860	1,813,068,893	18,378,410	9,368,871,344	9,137,858,721	0	9,579,478,521
2.	NAIC 2 (a)	1,036,754,844	74,785,345	43,934,969	(40,582,347)	1,036,754,844	1,027,022,873	0	993,426,015
3.	NAIC 3 (a)	160,081,354	53,256,514	14,306,652	13,003,747	160,081,354	212,034,963	0	130,245,491
4.	NAIC 4 (a)	57,976,255	48,792,296	4,177,459	(12,145,878)	57,976,255	90,445,213	0	45,772,940
5.	NAIC 5 (a)	25,183,334	3,050,982	8,666,660	3,973,391	25,183,334	23,541,047	0	27,321,206
6.	NAIC 6 (a)	7,171,671	0	794,347	4,302,427	7,171,671	10,679,750	0	6,405,346
7.	Total Bonds	10,656,038,800	1,743,562,997	1,884,948,980	(13,070,251)	10,656,038,800	10,501,582,567	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	1,195,000	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	1,195,000	0	1,195,000
15.	Total Bonds and Preferred Stock	10,657,233,800	1,743,562,997	1,884,948,980	(13,070,251)	10,657,233,800	10,502,777,567	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	310,685,768	XXX	310,685,976	22,191	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	2,107,098,393	3,970,773,651
3. Accrual of discount	8,424	58,912
4. Unrealized valuation increase (decrease)	(208)	0
5. Total gain (loss) on disposals	(721)	872
6. Deduct consideration received on disposals	2,046,070,040	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)	310,685,768	249,649,920
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	310,685,768	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	173,784,654	817,151,453
3. Accrual of discount	77,364	476,314
4. Unrealized valuation increase (decrease)	142,962	253,924
5. Total gain (loss) on disposals	(523)	1,569
6. Deduct consideration received on disposals	189,649,944	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)	22,699,251	38,344,738
11. Deduct total nonadmitted amounts	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	22,699,251	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			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				
Acquired by Purchase								
Office building located at:					0	0	0	0
385 Washington Street	Saint Paul	MN	12/30/1983	Various	0	0	0	557,229
					0	0	0	0
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	244,974
					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	885,725
					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	341,614
					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	799,651
					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	261,347
					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	63,183
					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	(106,885)
					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	138,462
					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	103,191
					0	0	0	0
1520 Broadmoor Blvd	Buford	GA	08/31/1998	Various	0	0	0	2,125
					0	0	0	0
6 warehouses/office					0	0	0	0
Various addresses	Tampa/St Petersburg	FL	03/22/2004	Various	0	0	0	22,681
					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	434,384
					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	584,940

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
					0	0	0	0
55 North Arizona Place	Chandler	AZ	11/01/2011	Various	0	0	0	357,672
					0	0	0	0
1901 West 14th Street	Tempe	AZ	12/28/1995	Various	0	0	0	29,453
					0	0	0	0
5401 West Kennedy	Tampa	FL	03/31/1998	Various	0	0	0	276,115
					0	0	0	0
Two Centerpoint Drive	Portland	OR	10/01/1998	Various	0	0	0	164,421
					0	0	0	0
3001 Butterfield Road	Oak Brook	IL	05/12/1999	Various	0	0	0	8,034
					0	0	0	0
9060 East Via Linda	Scottsdale	AZ	02/01/2007	Various	0	0	0	555
					0	0	0	0
4440 El Camino Real	Los Altos	CA	06/27/2012	Various	0	0	0	(100,000)
					0	0	0	0
10303 & 10333 E Dry Creek Rd	Englewood	CO	10/10/2013	Various	0	0	0	144,793
					0	0	0	0
10375 East Harvard Avenue	Denver	CO	10/10/1996	Various	0	0	0	450
0199999. Totals					0	0	0	5,214,114
0399999. Totals					0	0	0	5,214,114

QE01.1

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Property Disposed																			
2 warehouses and land located at					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Trammell Crow Industrial Park					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
4700 Forest Street	Denver	CO.	05/16/2014	Burlington Investments LLC	1,771,106	8,743	896,385	23,951	0	0	(23,951)	0	881,177	3,257,885	0	2,376,708	2,376,708	105,062	36,809
0199999. Totals					1,771,106	8,743	896,385	23,951	0	0	(23,951)	0	881,177	3,257,885	0	2,376,708	2,376,708	105,062	36,809
0399999. Totals					1,771,106	8,743	896,385	23,951	0	0	(23,951)	0	881,177	3,257,885	0	2,376,708	2,376,708	105,062	36,809

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	Consideration	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												
Mortgages With Partial Repayments																	
Oakbrook 1	Oak Brook	IL		09/30/2008	05/30/2014	1,000,000	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
0299999. Total - Mortgages With Partial Repayments						1,000,000	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0
0599999. Total Mortgages						1,000,000	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0

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	11,273	0	1,230,658	9.4
	Hancock Capital Partners V, L.P.	Boston	MA	Hancock Mezzanine Investments LLC		11/29/2012	2	0	1,256,115	0	11,890,905	4.8
	Hancock Mezzanine Partners III, L.P.	Boston	MA	Hancock Mezzanine Investments LLC		12/29/2003	2	0	1,455	0	315,954	6.7
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								0	1,268,843	0	13,437,517	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	One Rock Capital Partners, LP	New York	NY	One Rock Capital Partners		02/07/2014	3	2,718,760	0	0	12,559,340	0.0
	CapGen Financial Group LP	New York	NY	CapGen Financial Group		03/27/2008	3	0	69,866	0	1,867,162	6.0
	Carlyle Europe Partners III, L.P.	London	GBR	The Carlyle Group		02/01/2007	3	0	88,959	0	2,598,703	0.3
	Carlyle Partners IV, L.P.	Washington	DC	The Carlyle Group		12/31/2004	3	0	1,903	0	2,401,394	0.3
	Carlyle Partners V, L.P.	Washington	DC	The Carlyle Group		05/30/2007	3	0	98,634	0	3,472,665	0.1
	Carlyle Partners VI, L.P.	Washington	DC	The Carlyle Group		12/21/2012	3	0	3,228,779	0	15,826,273	0.2
	Element Partners II, L.P.	Radnor	PA	Element Venture Partners		04/25/2008	1	0	978,000	0	2,980,395	2.4
	Eureka II, L.P.	Philadelphia	PA	Eureka Growth Capital		02/28/2007	3	0	207,934	0	2,325,538	7.4
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Friedman Fleischer & Lowe		08/13/2007	3	0	888,071	0	6,647,390	2.1
	HCI Equity Partners III, L.P.	Washington	DC	HCI Equity Partners		02/22/2008	3	0	165,264	0	1,776,182	12.3
	Hellman & Friedman Capital Partners VII, L.P.	San Francisco	CA	Hellman & Friedman LLC		07/21/2009	3	0	540,705	0	3,622,525	0.2
	Icon Venture Partners, LP	Menlo Park	CA	Icon Venture Partners		03/15/2013	1	0	300,000	0	7,800,000	14.3
	JFL Equity Investors III, L.P.	New York	NY	J.F. Lehman & Company		09/30/2010	3	0	189,839	0	12,864,405	5.3
	Onex Partners III LP	Toronto	CAN	Onex Partners		09/30/2009	3	0	40,592	0	1,064,097	0.3
	Split Rock Partners II, LP	Minneapolis	MN	Split Rock Partners Management, LLC		05/01/2008	1	0	1,239,583	0	6,968,749	8.1
	Trident IV, L.P.	Greenwich	CT	Stone Point Capital LLC		04/12/2007	3	0	44,205	0	2,350,832	0.8
	Trilantic Capital Partners IV L.P.	New York	NY	Lehman Brothers		05/09/2007	3	0	26,293	0	1,814,254	0.8
	VMG Equity Partners, L.P.	San Francisco	CA	VMG Equity Partners		05/29/2007	3	0	109,031	0	1,790,663	4.6
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								2,718,760	8,217,658	0	90,730,567	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	607,326	0	0	50.0
	777 Third LLC	New York	NY	777 Third LLC		02/08/1995	0	0	386,683	0	0	49.5
	Madison Ave LLC	New York	NY	Madison Ave LLC		02/08/1995	0	0	1,355,058	0	0	50.0
	Orion European Real Estate Fund III, C.V.	Paris	FRA	Orion European Real Estate		05/14/2009	0	0	531,242	0	17,478,269	1.6
	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	2,890,309	0	17,478,269	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Content Partners Fund 3 LP	Los Angeles	CA	Content Partners		04/10/2014	0	279,664	0	0	25,720,336	17.5
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Kohlberg Kravis Roberts & Co		03/03/2014	0	4,514,091	0	0	20,485,909	1.3
	A&M Capital Partners, LP	New York	NY	Alvarez & Marsal Capital		01/31/2014	0	0	333,333	0	8,258,412	1.8
	ArcLight Energy Partners Fund V, L.P.	Boston	MA	ArcLight Capital Partners		07/29/2011	0	0	1,650,162	0	4,684,734	0.4
	EnCap Energy Capital Fund IX, L.P.	Houston	TX	EnCap Investments		12/19/2012	0	0	1,211,045	0	20,266,783	0.5
	Encap Energy Capital Fund VIII, L.P.	Houston	TX	EnCap Investments		01/31/2011	0	0	501,074	0	3,185,466	0.3
	EnCap Flatrock Midstream Fund II, L.P.	San Antonio	TX	EnCap Investments		05/07/2012	0	0	1,103,200	0	14,732,720	1.1
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Cowen Healthcare Royalty Partners		02/10/2010	2	0	1,619,162	0	9,450,292	3.1
	JLL Partners Fund VI, L.P.	New York	NY	Joseph Littlejohn & Levy		06/02/2008	3	0	122,962	0	6,105,737	2.9
	Natural Gas Partners IX, L.P.	Irving	TX	Natural Gas Partners		12/31/2009	0	0	162,113	0	985,816	0.5
	Natural Gas Partners VIII, L.P.	Irving	TX	Natural Gas Partners		12/31/2009	0	0	61,971	0	19,156	0.8
	NGP Natural Resources X, L.P.	Irving	TX	Natural Gas Partners		10/12/2011	0	0	1,853,875	0	10,064,831	0.8

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Oaktree Principal Fund V, L.P.	Los Angeles	CA	Oaktree Capital Management		02/18/2010	0	0	900,000	0	2,625,000	0.5
	SFC Energy Partners I-A, L.P.	Denver	CO	SFC Energy Partners		09/10/2007	0	0	179,518	0	1,535,331	4.8
	SFC Energy Partners II, L.P.	Denver	CO	SFC Energy Partners		03/31/2011	0	0	410,427	0	12,282,293	3.4
	The Energy & Minerals Group Fund II, L.P.	Houston	TX	The Energy & Minerals Group		12/03/2012	0	0	906,855	0	3,844,756	0.8
	TPF II, L.P.	Omaha	NE	Tenaska Inc.		03/21/2008	0	0	11,438	0	2,821,743	1.2
	TPH Partners II, L.P.	Houston	TX	TPH Partners		12/18/2013	0	0	497,584	0	7,984,042	5.0
	Yorktown Energy Partners X, L.P.	New York	NY	Yorktown Partners		05/17/2013	0	0	1,829,283	0	13,580,834	1.3
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								4,793,755	13,354,003	0	168,634,191	XXX
4499999. Subtotal - Unaffiliated								7,512,515	25,730,812	0	290,280,544	XXX
4699999. Totals								7,512,515	25,730,812	0	290,280,544	XXX

SCHEDULE BA - PART 3

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

QE03.1

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Hancock Capital Partners IV, L.P.	Boston	MA	Distribution	04/04/2008	04/21/2014	56,353	0	0	0	0	0	0	56,353	56,353	0	0	0	0
	Hancock Capital Partners V, L.P.	Boston	MA	Distribution	11/29/2012	04/30/2014	22,570	0	0	0	0	0	0	22,570	22,570	0	0	0	0
	Hancock Mezzanine Partners III, L.P.	Boston	MA	Distribution	12/29/2003	04/18/2014	222,173	0	0	0	0	0	0	222,173	222,173	0	0	0	0
	Ironwood Mezzanine Fund II LP	Avon	CT	Distribution	12/28/2006	04/11/2014	205,535	0	0	0	0	0	0	205,535	205,535	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							506,631	0	0	0	0	0	0	506,631	506,631	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	CapGen Financial Group LP	New York	NY	Distribution	03/27/2008	04/30/2014	57,692	0	0	0	0	0	0	57,692	57,692	0	0	0	0
	Carlyle Europe Partners II, L.P.	London	GBR	Distribution	12/13/2004	06/30/2014	956,508	0	0	0	0	0	0	956,508	956,508	0	0	0	0
	Carlyle Europe Partners III, L.P.	London	GBR	Distribution	02/01/2007	06/30/2014	2,624,999	0	0	0	0	0	0	2,624,999	2,624,999	0	0	0	0
	Carlyle Partners IV, L.P.	Washington	DC	Distribution	12/31/2004	06/25/2014	3,392,521	0	0	0	0	0	0	3,392,521	3,392,521	0	0	0	0
	Carlyle Partners VI, L.P.	Washington	DC	Distribution	12/21/2012	06/20/2014	10,469	0	0	0	0	0	0	10,469	10,469	0	0	0	0
	Century Capital Partners IV, L.P.	Boston	MA	Distribution	04/30/2007	04/07/2014	506	0	0	0	0	0	0	506	506	0	0	0	0
	Eton Park Fund, L.P.	New York	NY	Distribution	11/01/2004	05/21/2014	171,550	0	0	0	0	0	0	171,550	171,550	0	0	0	0
	NB Secondary Opportunities Fund II L.P.	New York	NY	Distribution	04/30/2008	06/18/2014	361,212	0	0	0	0	0	0	361,212	361,212	0	0	0	0
	One Rock Capital Partners, LP	New York	NY	Distribution	02/07/2014	04/15/2014	267,228	0	0	0	0	0	0	267,228	267,228	0	0	0	0
	Split Rock Partners II, LP	Minneapolis	MN	Distribution	05/01/2008	04/21/2014	2,955,655	0	0	0	0	0	0	2,955,655	2,955,655	0	0	0	0
	Split Rock Partners, LP	Minneapolis	MN	Distribution	04/28/2005	05/22/2014	1,864,927	0	0	0	0	0	0	1,864,927	1,864,927	0	0	0	0
	Trident IV, L.P.	Greenwich	CT	Distribution	04/12/2007	06/12/2014	368,280	0	0	0	0	0	0	368,280	368,280	0	0	0	0
	Trilantic Capital Partners IV L.P.	New York	NY	Distribution	05/09/2007	06/30/2014	594,902	0	0	0	0	0	0	594,902	594,902	0	0	0	0
	VMG Equity Partners, L.P.	San Francisco	CA	Distribution	05/29/2007	06/06/2014	1,043,707	0	0	0	0	0	0	1,043,707	1,043,707	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							14,670,156	0	0	0	0	0	0	14,670,156	14,670,156	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	747 Third LLC	New York	NY	Distribution	02/08/1995	06/27/2014	(307,308)	0	0	0	0	0	0	(307,308)	(307,308)	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
	777 Third LLC	New York	NY	Distribution	02/08/1995	06/27/2014	589,781	0	0	0	0	0	0	589,781	589,781	0	0	0	0
	BPG Investment Partnership VIII	Philadelphia	PA	Distribution	08/18/2007	06/30/2014	29,414	0	0	0	0	0	0	29,414	29,414	0	0	0	0
	CT Opportunity Partners I, L.P	New York	NY	Distribution	08/06/2008	06/30/2014	3,459,659	0	0	0	0	0	0	3,459,659	3,459,659	0	0	0	0
	Lowe Hospitality Investment Partners, LLC	Los Angeles	CA	Distribution	04/22/2004	06/30/2014	114,236	0	0	0	0	0	0	114,236	114,236	0	0	0	0
	Madison Ave LLC	New York	NY	Distribution	02/08/1995	06/27/2014	1,476,602	0	0	0	0	0	0	1,476,602	1,476,602	0	0	0	0
	Miller Global Fund VI LLC	Denver	CO	Distribution	02/29/2008	06/30/2014	229,167	0	0	0	0	0	0	229,167	229,167	0	0	0	0
	Orion European Real Estate Fund III, C.V	Paris	FRA	Distribution	05/14/2009	06/30/2014	5,175,489	0	0	0	0	0	0	5,175,489	5,175,489	0	0	0	0
	Pearlmark MultiFamily Partners, LLC	Chicago	IL	Distribution	09/26/2007	05/30/2014	705,654	0	0	0	0	0	0	705,654	705,654	0	0	0	0
	RockBridge Hospitality Fund IV, L.P	Columbus	OH	Distribution	03/31/2008	06/27/2014	1,183,565	0	0	0	0	0	0	1,183,565	1,183,565	0	0	0	0
	Tishman Speyer Real Estate Venture VI, LP	New York	NY	Distribution	12/23/2004	06/05/2014	5,325,946	0	0	0	0	0	0	5,325,946	5,325,946	0	0	0	0
	Tishman Speyer Real Estate Venture VII, L.P	New York	NY	Distribution	05/03/2007	04/25/2014	872,681	0	0	0	0	0	0	872,681	872,681	0	0	0	0
	Water Street LLC	New York	NY	Distribution	02/08/1995	06/27/2014	(2,061,377)	0	0	0	0	0	0	(2,061,377)	(2,061,377)	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							16,793,510	0	0	0	0	0	0	16,793,510	16,793,510	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	EnCap Energy Capital Fund IX, L.P	Houston	TX	Distribution	12/19/2012	06/30/2014	251,089	0	0	0	0	0	0	251,089	251,089	0	0	0	0
	Encap Energy Capital Fund VI, L.P	Houston	TX	Distribution	12/31/2009	05/05/2014	114,965	0	0	0	0	0	0	114,965	114,965	0	0	0	0
	Encap Energy Capital Fund VII, L.P	Houston	TX	Distribution	07/31/2007	06/13/2014	1,057,198	0	0	0	0	0	0	1,057,198	1,057,198	0	0	0	0
	Energy Spectrum Partners V LP	Dallas	TX	Distribution	09/30/2007	06/17/2014	1,582,829	0	0	0	0	0	0	1,582,829	1,582,829	0	0	0	0
	Healthcare Royalty Partners II, L.P	Stamford	CT	Distribution	02/10/2010	06/30/2014	709,886	0	0	0	0	0	0	709,886	709,886	0	0	0	0
	KKR Energy Income and Growth Fund I L.P	Houston	TX	Distribution	03/03/2014	06/30/2014	277,263	0	0	0	0	0	0	277,263	277,263	0	0	0	0
	Lighthouse Capital Partners VI, L.P	Boston	MA	Distribution	05/15/2007	06/17/2014	1,405,134	0	0	0	0	0	0	1,405,134	1,405,134	0	0	0	0
	Natural Gas Partners IX, L.P	Irving	TX	Distribution	12/31/2009	06/25/2014	2,780,660	0	0	0	0	0	0	2,780,660	2,780,660	0	0	0	0
	Natural Gas Partners VIII, L.P	Irving	TX	Distribution	12/31/2009	06/25/2014	1,851,065	0	0	0	0	0	0	1,851,065	1,851,065	0	0	0	0
	Oaktree Principal Fund V, L.P	Los Angeles	CA	Distribution	02/18/2010	05/21/2014	585,317	0	0	0	0	0	0	585,317	585,317	0	0	0	0
	SFC Energy Partners I-A, L.P	Denver	CO	Distribution	09/10/2007	06/13/2014	595,727	0	0	0	0	0	0	595,727	595,727	0	0	0	0
	SFC Energy Partners II, L.P	Denver	CO	Distribution	03/31/2011	06/16/2014	644,957	0	0	0	0	0	0	644,957	644,957	0	0	0	0
	Sheridan Production Partners I-A, L.P	Houston	TX	Distribution	08/03/2007	04/24/2014	321,955	0	0	0	0	0	0	321,955	321,955	0	0	0	0
	TPF II, L.P	Omaha	NE	Distribution	03/21/2008	05/30/2014	52,272	0	0	0	0	0	0	52,272	52,272	0	0	0	0
	Wayzata Opportunities Fund II, LP	Wayzata	MN	Distribution	11/02/2007	06/12/2014	2,745,173	0	0	0	0	0	0	2,745,173	2,745,173	0	0	0	0
	Yorktown Energy Partners IX, L.P	New York	NY	Distribution	10/05/2010	04/30/2014	170,999	0	0	0	0	0	0	170,999	170,999	0	0	0	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							15,146,488	0	0	0	0	0	0	15,146,488	15,146,488	0	0	0	0
4499999. Subtotal - Unaffiliated							47,116,785	0	0	0	0	0	0	47,116,785	47,116,785	0	0	0	0
4699999. Totals							47,116,785	0	0	0	0	0	0	47,116,785	47,116,785	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		06/20/2014	PAY IN KIND		125,796	125,796	0	1
38375B C9 1	GNR 2012-H31 HA CMO 1.650 2062 10		06/20/2014	PAY IN KIND		81,124	81,124	0	1
38375B G2 2	GNR 2013-H03 HA 1.750 2062 12		06/20/2014	PAY IN KIND		20,771	20,771	0	1
38375B R5 3	GNR 2013-H07 LA 1.650 2063 03		06/20/2014	PAY IN KIND		41,035	41,035	0	1
36230S DW 1	G2 757317 4.317 2061 02		06/20/2014	PAY IN KIND		54,809	54,809	0	1
0599999. Total Bonds - U.S Government						323,536	323,536	0	XXX
Bonds - All Other Government									
013051 DH 7	ALBERTA (PROVINCE OF) 1.700 2017 12	C	06/10/2014	NATIONAL BANK OF CANADA FINANCIAL		3,012,120	3,000,000	25,151	1FE
626209 JN 1	BRITISH COLUMBIA MUNICIP 2.050 2019 06	C	05/15/2014	BMO CAPITAL MARKETS		998,540	1,000,000	0	1FE
13509P CZ 4	CANADA HOUSING TRUST 1.850 2016 12	C	05/30/2014	CIBC WORLD MARKETS		3,041,880	3,000,000	25,849	1FE
13509P DM 2	CANADA HOUSING TRUST 1.700 2017 12	C	06/04/2014	BMO CAPITAL MARKETS		3,016,170	3,000,000	24,592	1FE
13509P EL 3	CANADA HOUSING TRUST (14 1.950 2019 06	C	06/13/2014	VARIOUS		10,009,500	10,000,000	2,671	1FE
135087 YL 2	CANADA TREASURY BONDS 4.250 2018 06	C	05/30/2014	BMO CAPITAL MARKETS		5,559,050	5,000,000	1,747	1FE
26682C MV 2	DURHAM REGIONAL MUNICIPA 1.950 2018 07	C	06/11/2014	CIBC WORLD MARKETS		748,650	750,000	0	1FE
26682C MW 0	DURHAM REGIONAL MUNICIPA 2.250 2019 07	C	06/11/2014	CIBC WORLD MARKETS		748,448	750,000	0	1FE
705464 ET 8	PEEL (REGIONAL MUNICIPAL 1.600 2017 06	C	05/27/2014	NATIONAL BANK OF CANADA FINANCIAL		499,360	500,000	0	1FE
705464 EU 5	PEEL (REGIONAL MUNICIPAL 1.950 2018 06	C	05/27/2014	NATIONAL BANK OF CANADA FINANCIAL		820,934	821,000	0	1FE
705464 EV 3	PEEL (REGIONAL MUNICIPAL 2.250 2019 06	C	05/27/2014	NATIONAL BANK OF CANADA FINANCIAL		820,540	821,000	0	1FE
803854 JY 5	SASKATCHEWAN (PROVINCE O 1.950 2019 03	C	05/29/2014	CIBC WORLD MARKETS		2,016,080	2,000,000	10,364	1FE
459058 DR 1	INTERNATIONAL BANK FOR R 1.875 2019 05	C	05/22/2014	BMO CAPITAL MARKETS		1,992,100	2,000,000	0	1FE
1099999. Total Bonds - All Other Government						33,283,372	32,642,000	90,374	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
013518 3Y 9	ALBUQUERQUE GENERAL OBLI 3.500 2027 07		04/21/2014	WELLS FARGO SECURITIES		4,992,192	4,800,000	0	1FE
073900 B7 6	BEAUFORT CO SCH DIST GO 4.000 2028 03		04/08/2014	PNC CAPITAL MARKETS		1,565,675	1,460,000	0	1FE
073900 B8 4	BEAUFORT CO SCH DIST GO 4.000 2029 03		04/08/2014	PNC CAPITAL MARKETS		1,618,070	1,520,000	0	1FE
161035 FY 1	CHARLOTTE GENERAL OBLIGA 4.000 2033 07		04/10/2014	WELLS FARGO SECURITIES		6,884,651	6,555,000	0	1FE
199492 JV 2	COLUMBUS GENERAL OBLIG S 4.000 2029 02		06/24/2014	J P MORGAN CHASE SECURITIES INC		12,582,123	11,720,000	3,907	1FE
239019 K4 3	DAVIS CO SCH DIST GO S20 3.000 2027 06		04/23/2014	J P MORGAN CHASE SECURITIES INC		1,745,576	1,755,000	0	1FE
239019 K5 0	DAVIS CO SCH DIST GO S20 3.000 2028 06		04/23/2014	J P MORGAN CHASE SECURITIES INC		1,709,037	1,755,000	0	1FE
239019 K6 8	DAVIS CO SCH DIST GO S20 3.000 2029 06		04/23/2014	J P MORGAN CHASE SECURITIES INC		1,791,998	1,860,000	0	1FE
239019 K7 6	DAVIS CO SCH DIST GO S20 3.125 2030 06		04/23/2014	J P MORGAN CHASE SECURITIES INC		1,853,414	1,915,000	0	1FE
248775 V2 1	DENTON CO GO LTD S2014 4.000 2029 07		06/16/2014	CITIGROUP GLOBAL MARKETS		1,241,364	1,175,000	0	1FE
248775 V3 9	DENTON CO GO LTD S2014 4.000 2030 07		06/16/2014	CITIGROUP GLOBAL MARKETS		1,282,110	1,220,000	0	1FE
248775 V4 7	DENTON CO GO LTD S2014 4.000 2031 07		06/16/2014	CITIGROUP GLOBAL MARKETS		1,327,607	1,270,000	0	1FE
248775 V5 4	DENTON CO GO LTD S2014 4.000 2032 07		06/16/2014	CITIGROUP GLOBAL MARKETS		1,372,615	1,320,000	0	1FE
248775 V6 2	DENTON CO GO LTD S2014 4.000 2033 07		06/16/2014	CITIGROUP GLOBAL MARKETS		1,422,273	1,375,000	0	1FE
248775 V7 0	DENTON CO GO LTD S2014 4.000 2034 07		06/16/2014	CITIGROUP GLOBAL MARKETS		1,473,615	1,430,000	0	1FE
248775 V8 8	DENTON CO GO LTD S2014 4.000 2035 07		06/16/2014	CITIGROUP GLOBAL MARKETS		1,524,531	1,485,000	0	1FE
279518 EM 2	EDEN PRAIRIE GENERAL OBL 3.500 2030 01		06/17/2014	PIPER JAFFRAY		1,039,196	1,025,000	0	1FE

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

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279518 EN 0	EDEN PRAIRIE GENERAL OBL 3.500 2031 01		06/17/2014	PIPER JAFFRAY		1,069,763	1,060,000	0	1FE
279518 EP 5	EDEN PRAIRIE GENERAL OBL 3.500 2032 01		06/17/2014	PIPER JAFFRAY		1,105,049	1,100,000	0	1FE
279518 EQ 3	EDEN PRAIRIE GENERAL OBL 3.750 2033 01		06/17/2014	PIPER JAFFRAY		1,148,487	1,130,000	0	1FE
279518 ER 1	EDEN PRAIRIE GENERAL OBL 3.750 2034 01		06/17/2014	PIPER JAFFRAY		1,180,215	1,165,000	0	1FE
279518 ES 9	EDEN PRAIRIE GENERAL OBL 3.750 2035 01		06/17/2014	PIPER JAFFRAY		1,221,834	1,210,000	0	1FE
401784 VM 2	GUILFORD CO GENERAL OBLI .040 2025 03		05/01/2014	WELLS FARGO SECURITIES		5,240,000	5,240,000	0	1FE
495224 Z7 5	KING CO GO SD #411 ISSAQ 4.500 2030 12		05/28/2014	PIPER JAFFRAY		11,209,100	10,000,000	0	1FE
574599 BH 8	MASCO CORP 5.950 2022 03		04/29/2014	CANTOR FITZGERALD		87,300	80,000	621	3FE
613664 7A 3	MONTGOMERY CO GEN OBLIG 3.000 2025 04		04/29/2014	FTN FINANCIAL		7,432,048	7,250,000	0	1FE
613664 7B 1	MONTGOMERY CO GEN OBLIG 3.000 2026 04		04/29/2014	FTN FINANCIAL		7,251,384	7,140,000	0	1FE
659155 FH 3	NORTH EAST ISD GO REF S2 4.000 2030 08		04/29/2014	CITIGROUP GLOBAL MARKETS		2,170,622	2,050,000	0	1FE
659155 FK 6	NORTH EAST ISD GO REF S2 4.000 2032 08		04/29/2014	CITIGROUP GLOBAL MARKETS		4,706,730	4,500,000	0	1FE
748233 QU 0	QUEEN ANNES CO GENERAL O 4.000 2033 04		04/01/2014	CITIGROUP GLOBAL MARKETS		1,575,647	1,520,000	0	1FE
748233 QV 8	QUEEN ANNES CO GENERAL O 4.000 2034 04		04/01/2014	CITIGROUP GLOBAL MARKETS		1,631,145	1,580,000	0	1FE
763631 M9 6	RICHLAND CO GEN OBLIG S2 3.250 2033 03		04/30/2014	J P MORGAN CHASE SECURITIES INC		2,350,904	2,475,000	0	1FE
763631 N2 0	RICHLAND CO GEN OBLIG S2 3.250 2034 03		04/30/2014	J P MORGAN CHASE SECURITIES INC		2,401,496	2,555,000	0	1FE
833153 TV 1	SNOHOMISH CO SD #15 EDMO 5.000 2029 12		05/28/2014	DA DAVIDSON		4,354,456	3,700,000	0	1FE
833153 TW 9	SNOHOMISH CO SD #15 EDMO 5.000 2030 12		05/28/2014	DA DAVIDSON		1,754,010	1,500,000	0	1FE
833153 TX 7	SNOHOMISH CO SD #15 EDMO 5.000 2031 12		05/28/2014	DA DAVIDSON		4,244,184	3,650,000	0	1FE
927734 ZQ 9	VIRGINIA BEACH GENERAL O 4.000 2032 05		04/08/2014	BAS-MERRILL LYNCH		4,512,327	4,295,000	0	1FE
927734 ZR 7	VIRGINIA BEACH GENERAL O 4.000 2033 05		04/08/2014	BAS-MERRILL LYNCH		4,486,299	4,295,000	0	1FE
927734 ZS 5	VIRGINIA BEACH GENERAL O 4.000 2034 05		04/08/2014	BAS-MERRILL LYNCH		4,467,831	4,295,000	0	1FE
946813 US 9	WAYZATA ISD #284 GO S201 3.750 2032 02		04/28/2014	CITIGROUP GLOBAL MARKETS		9,867,571	9,695,000	0	1FE
946813 UT 7	WAYZATA ISD #284 GO S201 3.750 2033 02		04/28/2014	CITIGROUP GLOBAL MARKETS		10,204,104	10,085,000	0	1FE
946813 UU 4	WAYZATA ISD #284 GO S201 3.750 2034 02		04/28/2014	CITIGROUP GLOBAL MARKETS		10,572,138	10,495,000	0	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						151,670,688	145,705,000	4,528	XXX
Bonds - U.S. Special Revenue and Special Assessment									
429749 EU 4	HIGH POINT COMB ENTERPRI 4.000 2030 11		04/23/2014	WELLS FARGO SECURITIES		1,477,322	1,400,000	0	1FE
429749 EW 0	HIGH POINT COMB ENTERPRI 4.000 2032 11		04/23/2014	WELLS FARGO SECURITIES		1,665,376	1,600,000	0	1FE
429749 EY 6	HIGH POINT COMB ENTERPRI 4.000 2034 11		04/23/2014	WELLS FARGO SECURITIES		1,875,037	1,820,000	0	1FE
429749 FA 7	HIGH POINT COMB ENTERPRI 4.000 2035 11		04/23/2014	WELLS FARGO SECURITIES		1,334,749	1,300,000	0	1FE
429749 FB 5	HIGH POINT COMB ENTERPRI 4.000 2036 11		04/23/2014	WELLS FARGO SECURITIES		1,022,360	1,000,000	0	1FE
46613P 2L 9	JEA WATER & SEWER SYS S2 4.000 2030 10		06/25/2014	J P MORGAN CHASE SECURITIES INC		3,636,367	3,505,000	0	1FE
46613P 2S 4	JEA WATER & SEWER SYS S2 4.000 2031 10		06/25/2014	J P MORGAN CHASE SECURITIES INC		2,073,637	2,010,000	0	1FE
574204 YS 6	MARYLAND DEPT OF TRANSPO 3.500 2027 06		06/11/2014	MORGAN STANLEY		9,196,724	8,910,000	0	1FE
57430Y BN 4	MARYLAND WTR QUAL FING A 3.500 2028 03		04/29/2014	J P MORGAN CHASE SECURITIES INC		9,226,759	8,920,000	0	1FE
57430Y BP 9	MARYLAND WTR QUAL FING A 3.500 2029 03		04/29/2014	J P MORGAN CHASE SECURITIES INC		9,522,828	9,275,000	0	1FE
575579 XX 0	MASSACHUSETTS BAY TRANS 4.000 2035 07		04/15/2014	BARCLAYS CAPITAL INC		11,423,458	11,245,000	0	1FE
57605A FM 3	MASSACHUSETTS WTR POLL A 4.000 2027 08		05/28/2014	BAS-MERRILL LYNCH		10,847,516	9,790,000	0	1FE
57605A FN 1	MASSACHUSETTS WTR POLL A 5.000 2028 08		05/28/2014	BAS-MERRILL LYNCH		902,048	750,000	0	1FE

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

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592030 A7 5	NASHVILLE & DAVIDSON CO 5.000 2029 05		06/10/2014	RAYMOND JAMES & ASSOC		2,018,267	1,725,000	0	1FE
592030 A8 3	NASHVILLE & DAVIDSON CO 5.000 2030 05		06/10/2014	RAYMOND JAMES & ASSOC		1,162,570	1,000,000	0	1FE
64465P ZE 1	NEW HAMPSHIRE MUNI BOND 4.000 2027 08		06/11/2014	CITIGROUP GLOBAL MARKETS		2,791,828	2,600,000	0	1FE
64465P ZF 8	NEW HAMPSHIRE MUNI BOND 4.000 2028 08		06/11/2014	CITIGROUP GLOBAL MARKETS		2,797,620	2,625,000	0	1FE
64465P ZG 6	NEW HAMPSHIRE MUNI BOND 4.000 2029 08		06/11/2014	CITIGROUP GLOBAL MARKETS		2,797,907	2,645,000	0	1FE
64465P ZH 4	NEW HAMPSHIRE MUNI BOND 4.000 2030 08		06/11/2014	CITIGROUP GLOBAL MARKETS		2,721,598	2,590,000	0	1FE
64465P ZJ 0	NEW HAMPSHIRE MUNI BOND 4.000 2031 08		06/11/2014	CITIGROUP GLOBAL MARKETS		2,720,646	2,615,000	0	1FE
68607D RV 9	OREGON DEPT OF TRANS HIG 4.000 2031 11		06/25/2014	CITIGROUP GLOBAL MARKETS		21,326,800	20,000,000	0	1FE
70917S KX 0	PENNSYLVANIA HIGHER ED (4.000 2033 12		06/26/2014	BAS-MERRILL LYNCH		2,306,812	2,215,000	0	1FE
70917S KY 8	PENNSYLVANIA HIGHER ED (4.000 2034 12		06/26/2014	BAS-MERRILL LYNCH		2,364,428	2,280,000	0	1FE
70917S LB 7	PENNSYLVANIA HIGHER ED (4.000 2035 12		06/26/2014	BAS-MERRILL LYNCH		2,473,173	2,395,000	0	1FE
812631 LF 4	SEATTLE DRAIN & WASTEWAT 4.000 2032 05		06/17/2014	CITIGROUP GLOBAL MARKETS		4,075,649	3,905,000	0	1FE
91514A BB 0	UNIV OF TEXAS REV S2014A 5.000 2037 08		04/01/2014	WELLS FARGO SECURITIES		10,042,110	9,000,000	0	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						123,803,588	117,120,000	0	XXX
Bonds - Industrial and Miscellaneous									
009363 AQ 5	AIRGAS INC 3.650 2024 07		06/13/2014	VARIOUS		2,494,205	2,500,000	51	2FE
018804 AP 9	ALLIANT TECHSYSTEMS INC 6.875 2020 09		06/23/2014	BARCLAYS CAPITAL INC		4,259,190	3,912,000	75,455	4FE
018804 AQ 7	ALLIANT TECHSYSTEMS INC 5.250 2021 10		06/18/2014	BARCLAYS CAPITAL INC		1,560,000	1,500,000	17,938	3FE
03073E AL 9	AMERISOURCEBERGEN CORP 3.400 2024 05		05/19/2014	BAS-MERRILL LYNCH		1,994,300	2,000,000	0	1FE
035242 AA 4	ANHEUSER-BUSCH 2.625 2023 01	R	05/29/2014	WELLS FARGO SECURITIES		966,490	1,000,000	9,917	1FE
03674P AL 7	ANTERO RESOURCES 5.375 2021 11		04/10/2014	MORGAN STANLEY		2,767,500	2,700,000	64,201	4FE
03674X AA 4	ANTERO RESOURCES (144A) 5.125 2022 12		04/24/2014	VARIOUS		4,013,750	4,000,000	0	4FE
037833 AS 9	APPLE INC 3.450 2024 05		04/29/2014	GOLDMAN SACHS & CO		2,997,480	3,000,000	0	1FE
038222 AF 2	APPLIED MATERIALS 4.300 2021 06		05/07/2014	STERNE AGEE & LEACH INC		1,089,740	1,000,000	17,558	1FE
040555 CQ 5	ARIZONA PUBLIC SERVICE C 3.350 2024 06		06/09/2014	J P MORGAN CHASE SECURITIES INC		1,998,160	2,000,000	0	1FE
049560 AJ 4	ATMOS ENERGY CORP 8.500 2019 03		04/08/2014	PIERPONT SECURITIES		577,958	450,000	2,763	1FE
050095 AM 0	ATWOOD OCEANICS 6.500 2020 02		05/28/2014	BARCLAYS CAPITAL INC		1,061,250	1,000,000	21,847	3FE
05508W AA 3	B&G FOODS INC 4.625 2021 06		05/21/2014	BARCLAYS CAPITAL INC		846,878	849,000	19,197	4FE
06406H CV 9	BANK OF NEW YORK MELLON 3.400 2024 05		05/02/2014	DEUTSCHE BANC		1,998,980	2,000,000	0	1FE
055381 AR 8	BE AEROSPACE INC 6.875 2020 10		06/26/2014	VARIOUS		2,180,000	2,000,000	16,997	3FE
110394 AE 3	BRISTOW GROUP INC 6.250 2022 10		06/27/2014	BARCLAYS CAPITAL INC		1,080,000	1,000,000	0	3FE
111621 AM 0	BROCADE COMMUNICATIONS 4.625 2023 01		04/28/2014	BAS-MERRILL LYNCH		1,953,300	2,040,000	27,781	3FE
115637 AM 2	BROWN-FORMAN 2.250 2023 01		06/24/2014	MITSUBISHI SECURITIES (USA) INC		106,899	115,000	1,164	1FE
13342B AP 0	CAMERON INTERNATIONAL CO 3.700 2024 06		06/18/2014	CREDIT SUISSE FIRST BOSTON		1,999,750	2,000,000	308	2FE
149123 CC 3	CATERPILLAR INC 3.400 2024 05		05/05/2014	BARCLAYS CAPITAL INC		999,830	1,000,000	0	1FE
12505F AC 5	CBS OUT AMER CAP (144A) 5.625 2024 02		05/20/2014	BARCLAYS CAPITAL INC		5,137,500	5,000,000	6,250	4FE
150191 AG 9	CEDAR FAIR LP/CA 5.375 2024 06		05/29/2014	VARIOUS		2,008,750	2,000,000	0	4FE
156700 AX 4	CENTURYLINK INC 6.750 2023 12		04/25/2014	BAS-MERRILL LYNCH		1,075,000	1,000,000	28,688	3FE
165167 CN 5	CHESAPEAKE ENERGY CORP 4.875 2022 04		06/12/2014	VARIOUS		5,072,500	5,000,000	14,354	3FE
12543D AT 7	CHS/COMMUNITY HEALTH SYS 6.875 2022 02		04/11/2014	BAS-MERRILL LYNCH		1,041,250	1,000,000	15,087	4FE

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171340 AH 5	CHURCH & DWIGHT CO 2.875 2022 10		03/31/2014	LOOP CAPITAL MARKETS		0	0	58	2FE
171798 AC 5	CIMAREX ENERGY 4.375 2024 06		06/16/2014	VARIOUS		3,518,750	3,500,000	1,823	3FE
172967 HT 1	CITIGROUP INC 3.750 2024 06		06/09/2014	CITIGROUP GLOBAL MARKETS		1,997,520	2,000,000	0	1FE
19416Q DZ 0	COLGATE PALMOLIVE 2.300 2022 05		06/17/2014	PIERPONT SECURITIES		964,480	1,000,000	3,003	1FE
200340 AP 2	COMERICA INC 2.125 2019 05		06/18/2014	STIFEL NICOLAUS & CO INC		997,770	1,000,000	1,771	1FE
20451N AE 1	COMPASS MINERALS INTL (1 4.875 2024 07		06/12/2014	J P MORGAN CHASE SECURITIES INC		2,000,000	2,000,000	0	3FE
21036P AK 4	CONSTELLATION BRANDS 3.750 2021 05		04/21/2014	CANTOR FITZGERALD		384,650	392,000	7,064	3FE
212015 AL 5	CONTINENTAL RESOURCES 4.500 2023 04		04/10/2014	CIBC WORLD MARKETS		1,048,320	1,000,000	0	2FE
212015 AM 3	CONTINENTAL RESOURCES (1 3.800 2024 06		06/19/2014	VARIOUS		3,006,640	3,000,000	3,694	2FE
22025Y AP 5	CORRECTIONS CORP OF AMER 4.625 2023 05		06/27/2014	BAS-MERRILL LYNCH		987,500	1,000,000	0	3FE
228189 AB 2	CROWN AMERICAS 4.500 2023 01		05/21/2014	CREDIT SUISSE FIRST BOSTON		1,927,500	2,000,000	33,000	3FE
228227 BE 3	CROWN CASTLE INTL CORP 4.875 2022 04		04/01/2014	BARCLAYS CAPITAL INC		995,000	1,000,000	0	3FE
126307 AG 2	CSC HOLDINGS LLC (144A) 5.250 2024 06		05/20/2014	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	0	3FE
235851 AM 4	DANAHER CORP 3.900 2021 06		04/21/2014	JEFFERIES & CO INC		1,066,960	1,000,000	13,108	1FE
237264 AA 4	DARLING ESCROW CORP (144 5.375 2022 01		06/18/2014	VARIOUS		3,583,678	3,461,000	65,250	4FE
23918K AQ 1	DAVITA HEALTHCARE 5.125 2024 07		06/10/2014	WELLS FARGO SECURITIES		1,000,000	1,000,000	0	4FE
25470X AP 0	DISH DBS CORP 4.250 2018 04		05/29/2014	BAS-MERRILL LYNCH		1,046,250	1,000,000	7,319	3FE
256677 AC 9	DOLLAR GENERAL 3.250 2023 04		04/10/2014	GOLDMAN SACHS & CO		1,899,780	2,000,000	0	2FE
260543 CF 8	DOW CHEMICAL CO 4.125 2021 11		06/25/2014	SOCIETY GENERALE AMERICAS		1,073,210	1,000,000	5,156	2FE
23338V AC 0	DTE ELECTRIC CO 3.375 2025 03		06/23/2014	CITIGROUP GLOBAL MARKETS		2,995,830	3,000,000	0	1FE
278642 AC 7	EBAY INC 3.250 2020 10		04/04/2014	J P MORGAN CHASE SECURITIES INC		1,031,240	1,000,000	15,708	1FE
532457 AZ 1	ELI LILLY 5.500 2027 03		06/24/2014	SOUTHWEST SECURITIES		531,476	446,000	6,950	1FE
292480 AC 4	ENABLE MIDSTREAM PARTNER 3.900 2024 05		05/19/2014	ROYAL BANK OF SCOTLAND		998,870	1,000,000	0	2FE
29265N AS 7	ENERGEN CORP 4.625 2021 09		06/17/2014	MIZUHO INTERNATIONAL PLC		1,982,500	2,000,000	28,007	3FE
29336U AB 3	ENLINK MIDSTREAM 4.400 2024 04		06/24/2014	DEUTSCHE BANC		523,500	500,000	5,989	2FE
29365P AR 3	ENTERGY GULF 3.780 2025 04		06/24/2014	BNP PARIBAS		999,170	1,000,000	0	1FE
26875P AE 1	EOG RESOURCES INC 4.400 2020 06		04/22/2014	GOLDMAN SACHS & CO		1,102,150	1,000,000	17,600	1FE
26884T AL 6	ERAC USA FINANCE (144A) 3.850 2024 11		06/30/2014	J P MORGAN CHASE SECURITIES INC		1,006,600	1,000,000	0	2FE
297425 AH 3	ESTERLINE TECH 7.000 2020 08		05/28/2014	BAS-MERRILL LYNCH		1,079,000	1,000,000	23,528	3FE
30219G AK 4	EXPRESS SCRIPTS HOLDING 3.500 2024 06		06/02/2014	CREDIT SUISSE FIRST BOSTON		1,985,440	2,000,000	0	2FE
31620M AM 8	FIDELITY NATIONAL 3.875 2024 06		05/27/2014	BAS-MERRILL LYNCH		996,220	1,000,000	0	2FE
31677Q BB 4	FIFTH THIRD BANK 2.375 2019 04		04/22/2014	MORGAN STANLEY		999,340	1,000,000	0	1FE
31942D AA 5	FIRST CASH FINANCIAL (14 6.750 2021 04		06/25/2014	VARIOUS		2,138,750	2,000,000	34,125	3FE
33616C AA 8	FIRST REPUBLIC BANK 2.375 2019 06		06/10/2014	BAS-MERRILL LYNCH		998,640	1,000,000	0	1FE
341081 FK 8	FLORIDA POWER & LIGHT 3.250 2024 06		06/20/2014	VARIOUS		2,766,107	2,765,000	2,763	1FE
345397 WK 5	FORD MOTOR CREDIT 4.375 2023 08		06/11/2014	BARCLAYS CAPITAL INC		1,058,900	1,000,000	15,799	2FE
36155W AF 3	GCI INC 8.625 2019 11		06/24/2014	BAS-MERRILL LYNCH		5,315,625	5,000,000	50,313	4FE
369550 AU 2	GENERAL DYNAMICS CORP 2.250 2022 11		06/19/2014	PIERPONT SECURITIES		151,503	161,000	392	1FE
36962G 7K 4	GENERAL ELECTRIC CAPITAL 3.450 2024 05		05/12/2014	CITIGROUP GLOBAL MARKETS		1,991,620	2,000,000	0	1FE
361841 AE 9	GLP CAP/FIN II (144A) 5.375 2023 11		06/03/2014	CREDIT AGRICOLE CIB		467,438	450,000	2,352	3FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
38141E C2 3	GOLDMAN SACHS GROUP 3.850 2024 07		06/30/2014	GOLDMAN SACHS & CO		998,680	1,000,000	0	2FE
402629 AG 4	GULFMARK OFFSHORE 6.375 2022 03		05/30/2014	RBC CAPITAL MARKETS		1,042,500	1,000,000	13,990	4FE
404030 AE 8	H&E EQUIPMENT 7.000 2022 09		06/26/2014	BB&T CAPITAL MARKETS		1,106,250	1,000,000	0	4FE
418056 AT 4	HASBRO INC 3.150 2021 05		05/08/2014	BAS-MERRILL LYNCH		999,060	1,000,000	0	2FE
421924 BJ 9	HEALTHSOUTH CORP 7.750 2022 09		04/01/2014	RBC CAPITAL MARKETS		1,102,500	1,000,000	4,090	3FE
42809H AF 4	HESS CORP 3.500 2024 07		06/20/2014	MORGAN STANLEY		3,973,670	4,000,000	97	2FE
432891 AC 3	HILTON WORLDWIDE (144A) 5.625 2021 10		04/08/2014	BAS-MERRILL LYNCH		1,050,000	1,000,000	29,219	4FE
458140 AJ 9	INTEL CORP 3.300 2021 10		04/10/2014	CITIGROUP GLOBAL MARKETS		1,032,090	1,000,000	1,283	1FE
458140 AM 2	INTEL CORP 2.700 2022 12		04/16/2014	CITIGROUP GLOBAL MARKETS		966,070	1,000,000	9,525	1FE
460146 CJ 0	INTERNATIONAL PAPER CO 3.650 2024 06		06/03/2014	ROYAL BANK OF SCOTLAND		2,988,780	3,000,000	0	2FE
464592 AQ 7	ISLE OF CAPRI CASINOS 5.875 2021 03		06/27/2014	BAS-MERRILL LYNCH		1,013,750	1,000,000	0	4FE
465685 AJ 4	ITC HOLDINGS CORP 3.650 2024 06		05/28/2014	BARCLAYS CAPITAL INC		996,660	1,000,000	0	2FE
46849L SH 5	JACKSON NATIONAL LIFE (1 2.300 2019 04	R	04/09/2014	DEUTSCHE BANC		2,991,270	3,000,000	0	1FE
24422E SP 5	JOHN DEERE CAPITAL CORP 3.350 2024 06		06/09/2014	HSBC		999,240	1,000,000	0	1FE
46625H JX 9	JP MORGAN CHASE 3.625 2024 05		05/06/2014	J P MORGAN CHASE SECURITIES INC		995,100	1,000,000	0	1FE
492386 AU 1	KERR MCGEE CORP 6.950 2024 07		05/07/2014	CIBC WORLD MARKETS		1,272,180	1,000,000	25,290	2FE
502413 BD 8	L-3 COMMUNICATIONS CORP 3.950 2024 05		05/13/2014	BAS-MERRILL LYNCH		994,450	1,000,000	0	2FE
53219L AL 3	LIFEPOINT HOSPITALS INC 5.500 2021 12		05/01/2014	BARCLAYS CAPITAL INC		1,030,000	1,000,000	23,833	3FE
55616X AL 1	MACYS RETAIL HOLDINGS 3.625 2024 06		05/20/2014	CREDIT SUISSE FIRST BOSTON		1,997,980	2,000,000	0	2FE
56585A AD 4	MARATHON PETROLEUM 5.125 2021 03		06/13/2014	GOLDMAN SACHS & CO		2,017,187	1,784,000	27,175	2FE
57629W BV 1	MASSMUTUAL GLOBAL FUNDIN 3.600 2024 04		04/02/2014	MORGAN STANLEY		997,250	1,000,000	0	1FE
57636Q AB 0	MASTERCARD INC 3.375 2024 04		03/27/2014	CITIGROUP GLOBAL MARKETS		0	0	94	1FE
58013M ES 9	MCDONALDS CORP 3.250 2024 06		06/04/2014	MORGAN STANLEY		997,200	1,000,000	0	1FE
59156R BH 0	MET LIFE INC 3.600 2024 04		04/08/2014	BAS-MERRILL LYNCH		2,001,090	2,000,000	100	1FE
591894 CB 4	METROPOLITAN EDISON (144 4.000 2025 04		06/05/2014	BAS-MERRILL LYNCH		1,994,500	2,000,000	0	2FE
595620 AK 1	MIDAMERICAN ENERGY CO 3.700 2023 09		04/04/2014	PIERPONT SECURITIES		256,673	250,000	617	1FE
61166W AU 5	MONSANTO CO 3.375 2024 07		06/26/2014	J P MORGAN CHASE SECURITIES INC		999,400	1,000,000	0	1FE
61746B DQ 6	MORGAN STANLEY 3.875 2024 04		04/23/2014	MORGAN STANLEY		991,240	1,000,000	0	1FE
61747Y CG 8	MORGAN STANLEY 7.300 2019 05		05/06/2014	MORGAN STANLEY		1,215,760	1,000,000	35,689	1FE
64110D AE 4	NETAPP INC 3.375 2021 06		06/05/2014	J P MORGAN CHASE SECURITIES INC		997,510	1,000,000	469	2FE
64952W BT 9	NEW YORK LIFE GLOBAL FUN 2.150 2019 06		06/11/2014	J P MORGAN CHASE SECURITIES INC		998,870	1,000,000	0	1FE
90131H AA 3	NEWS AMERICA INC 4.000 2023 10		06/19/2014	WELLS FARGO SECURITIES		2,067,230	2,000,000	10,222	2FE
665789 AY 9	NORTHERN STATES POWER 3.300 2024 06		06/16/2014	WELLS FARGO SECURITIES		1,992,940	2,000,000	0	1FE
666807 BG 6	NORTHROP GRUMMAN 3.250 2023 08		06/24/2014	JEFFERIES & CO INC		1,765,531	1,790,000	23,593	2FE
674215 AD 0	OASIS PETROLEUM 6.500 2021 11		06/16/2014	STERNE AGEE & LEACH INC		2,160,000	2,000,000	17,333	4FE
68389X AU 9	ORACLE CORP 3.400 2024 07		06/30/2014	BAS-MERRILL LYNCH		1,995,460	2,000,000	0	1FE
70959W AE 3	PENSKE AUTO GROUP 5.750 2022 10		04/16/2014	KEYBANC CAPITAL MARK		766,500	730,000	2,449	4FE
712704 AA 3	PEOPLE'S UNITED 3.650 2022 12		06/03/2014	J P MORGAN CHASE SECURITIES INC		1,004,710	1,000,000	0	1FE
71270Q EB 8	PEOPLES UNITED 4.000 2024 07		06/23/2014	JEFFERIES & CO INC		2,982,270	3,000,000	0	2FE
69353R DD 7	PNC BANK NA 2.250 2019 07		06/17/2014	MORGAN STANLEY		996,880	1,000,000	0	1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
74112B AJ 4	PRESTIGE BRANDS INC (144 5.375 2021 12		04/30/2014	BARCLAYS CAPITAL INC		128,125	125,000	2,576	4FE
742718 DN 6	PROCTER & GAMBLE CO 4.700 2019 02		06/24/2014	BNY MELLON CAPITAL MARKETS INC		1,127,300	1,000,000	17,233	1FE
74432Q BZ 7	PRUDENTIAL FINANCIAL INC 3.500 2024 05		05/12/2014	GOLDMAN SACHS & CO		1,990,140	2,000,000	0	2FE
74456Q BG 0	PUBLIC SERVICE ELECTRIC 1.800 2019 06		05/28/2014	MORGAN STANLEY		998,190	1,000,000	0	1FE
693656 AA 8	PVH CORP 4.500 2022 12		05/22/2014	BARCLAYS CAPITAL INC		1,083,288	1,097,000	22,314	3FE
772739 AL 2	ROCK-TENN CO 4.900 2022 03		05/28/2014	BROWNSTONE INVESTMENTS		159,232	145,000	1,796	2FE
772739 AQ 1	ROCK-TENN CO 4.000 2023 03		06/17/2014	BARCLAYS CAPITAL INC		680,807	665,000	8,054	2FE
80874Y AN 0	SCIENTIFIC GAMES (144A) 6.625 2021 05		05/20/2014	BAS-MERRILL LYNCH		4,966,050	5,000,000	0	4FE
810186 AK 2	SCOTTS MIRACLE 6.625 2020 12		06/13/2014	GUGGENHEIM SECURITIES		1,305,000	1,200,000	663	4FE
843830 AF 7	SOUTHERN STAR CENTRAL (1 5.125 2022 07		06/05/2014	VARIOUS		3,015,000	3,000,000	0	3FE
845743 BP 7	SOUTHWESTERN PUBLIC SERV 3.300 2024 06		06/02/2014	CREDIT SUISSE FIRST BOSTON		996,700	1,000,000	0	1FE
85207U AB 1	SPRINT CORP (144A) 7.875 2023 09		04/21/2014	BAS-MERRILL LYNCH		1,100,000	1,000,000	8,531	4FE
852061 AK 6	SPRINT NEXTEL CORP (144A 9.000 2018 11		04/15/2014	BAS-MERRILL LYNCH		1,221,250	1,000,000	39,000	3FE
854502 AD 3	STANLEY BLACK & DECKER 2.900 2022 11		04/09/2014	MITSUBISHI SECURITIES (USA) INC		241,478	250,000	3,283	1FE
863667 AF 8	STRYKER CORP 3.375 2024 05		04/28/2014	GOLDMAN SACHS & CO		991,240	1,000,000	0	1FE
867914 BG 7	SUNTRUST BANKS 2.500 2019 05		04/24/2014	SUNTRUST		999,110	1,000,000	0	2FE
87612E BD 7	TARGET CORP 3.500 2024 07		06/17/2014	CITIGROUP GLOBAL MARKETS		1,991,120	2,000,000	0	1FE
882508 AW 4	TEXAS INSTRUMENTS INC 2.250 2023 05		06/17/2014	RBC CAPITAL MARKETS		1,192,574	1,283,000	3,929	1FE
887317 AV 7	TIME WARNER INC 3.550 2024 06		05/20/2014	BAS-MERRILL LYNCH		1,998,160	2,000,000	0	2FE
872539 AA 9	TJX COS INC 2.750 2021 06		06/02/2014	BAS-MERRILL LYNCH		999,300	1,000,000	0	1FE
872540 AP 4	TJX COS INC 2.500 2023 05		06/25/2014	LOOP CAPITAL MARKETS		199,813	210,000	656	1FE
893647 AU 1	TRANSDIGM INC (144A) 6.000 2022 07		05/20/2014	MORGAN STANLEY		3,000,000	3,000,000	0	5FE
906548 CK 6	UNION ELECTRIC CO 3.500 2024 04		04/02/2014	MITSUBISHI SECURITIES (USA) INC		1,999,560	2,000,000	292	1FE
907825 AA 1	UNION PACIFIC PASS THRU 3.227 2026 05		05/06/2014	MORGAN STANLEY		7,000,000	7,000,000	0	1FE
91159H HH 6	US BANCORP 2.200 2019 04		04/21/2014	U S BANCORP		1,998,200	2,000,000	0	1FE
928668 AB 8	VOLKSWAGEN GROUP (144A) 2.125 2019 05	R	06/11/2014	RBC CAPITAL MARKETS		998,180	1,000,000	1,358	1FE
931142 DP 5	WAL-MART STORES 3.300 2024 04		04/16/2014	VARIOUS		1,998,800	2,000,000	0	1FE
94106L AZ 2	WASTE MANAGEMENT INC 3.500 2024 05		05/05/2014	J P MORGAN CHASE SECURITIES INC		1,994,960	2,000,000	0	2FE
94974B FU 9	WELLS FARGO 2.125 2019 04		04/14/2014	WELLS FARGO SECURITIES		1,995,760	2,000,000	0	1FE
960413 AF 9	WESTLAKE CHEMICAL 3.600 2022 07		04/09/2014	BARCLAYS CAPITAL INC		1,275,443	1,300,000	11,570	2FE
96332H CF 4	WHIRLPOOL CORP 3.700 2023 03		04/14/2014	U S BANCORP		501,825	500,000	2,364	2FE
966387 AG 7	WHITING PETROLEUM CORP 5.000 2019 03		05/29/2014	VARIOUS		2,116,250	2,000,000	15,833	3FE
966387 AH 5	WHITING PETROLEUM CORP 5.750 2021 03		05/22/2014	VARIOUS		2,156,250	2,000,000	20,764	3FE
984121 CH 4	XEROX CORP 2.800 2020 05		05/06/2014	BNP PARIBAS		999,560	1,000,000	0	2FE
984121 CJ 0	XEROX CORP 3.800 2024 05		05/06/2014	BNP PARIBAS		2,990,070	3,000,000	0	2FE
02580Z AM 8	AMERICAN EXPRESS CANADA 2.310 2018 03	C	06/10/2014	TD SECURITIES		503,800	500,000	2,405	1FE
064149 4K 0	BANK OF NOVA SCOTIA 2.873 2021 06	C	06/02/2014	SCOTIA CAPITAL		1,500,000	1,500,000	0	1FE
07813Z AY 0	BELL CANADA 4.400 2018 03	C	06/04/2014	NATIONAL BANK OF CANADA FINANCIAL		1,077,130	1,000,000	10,247	2FE
136385 AT 8	CANADIAN NATURAL RESOURC 3.800 2024 04	A	04/14/2014	LOOP CAPITAL MARKETS		1,020,180	1,000,000	1,794	2FE
146900 AM 7	CASCADES INC (144A) 5.500 2022 07	A	06/05/2014	WELLS FARGO SECURITIES		2,000,000	2,000,000	0	4FE

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148887 AA 0	CATAMARAN CORP 4.750 2021 03	A	05/21/2014	VARIOUS		4,885,320	4,832,000	41,179	3FE
47787Z AG 7	JOHN DEERE CANADA FUNDIN 2.350 2019 06	C	06/20/2014	TD SECURITIES		998,286	1,000,000	13	1FE
559222 AQ 7	MAGNA INTERNATIONAL INC 3.625 2024 06	A	06/13/2014	VARIOUS		5,000,830	5,000,000	201	2FE
66977W AN 9	NOVA CHEMICALS (144A) 5.250 2023 08	A	04/01/2014	VARIOUS		1,605,000	1,500,000	13,781	3FE
71644E AB 8	PETRO CANADA 9.250 2021 10	A	04/03/2014	IMPERIAL CAPITAL		2,725,480	2,000,000	88,903	2FE
90664Z AC 4	UNION GAS LTD 2.760 2021 06	C	06/09/2014	VARIOUS		1,597,343	1,600,000	378	2FE
92660F AG 9	VIDEOTRON LTD (144A) 5.375 2024 06	A	04/22/2014	VARIOUS		2,444,969	2,425,000	2,389	3FE
06739F HV 6	BARCLAYS BANK PLC 3.750 2024 05	F	05/12/2014	BARCLAYS CAPITAL INC		1,999,340	2,000,000	0	1FE
05530Q AF 7	BAT INTL FINANCE (144A) 3.250 2022 06	F	04/07/2014	GOLDMAN SACHS & CO		986,550	1,000,000	11,104	1FE
25152R XA 6	DEUTSCHE BANK LONDON 3.700 2024 05	F	05/22/2014	DEUTSCHE BANC		1,992,380	2,000,000	0	1FE
25243Y AU 3	DIAGEO CAPITAL PLC 2.625 2023 04	F	06/30/2014	CREDIT SUISSE FIRST BOSTON		960,490	1,000,000	0	1FE
40052V AC 8	GRUPO BIMBO SAB (144A) 3.875 2024 06	F	06/25/2014	VARIOUS		1,995,810	2,000,000	323	2FE
40049J AV 9	GRUPO TELEVISA 6.625 2025 03	F	04/23/2014	BARCLAYS CAPITAL INC		1,189,080	1,000,000	7,361	2FE
453140 AB 1	IMPERIAL TOBACCO FINANCE 3.500 2023 02	F	04/11/2014	MORGAN STANLEY		1,266,863	1,300,000	8,215	2FE
494386 AB 1	KIMBERLY-CLARK DE MEXICO 3.800 2024 04	F	06/02/2014	CITIGROUP GLOBAL MARKETS		2,022,290	2,000,000	6,017	1FE
502441 AA 6	LVMH MOET HENNESSY LOUIS 1.625 2017 06	F	04/08/2014	CREDIT AGRICOLE CIB		719,782	712,000	3,278	1FE
552081 AD 3	LYONDELLBASELL 6.000 2021 11	F	06/19/2014	CREDIT SUISSE FIRST BOSTON		1,186,200	1,000,000	6,500	2FE
80105N AG 0	SANOFI-AVENTIS 4.000 2021 03	F	04/10/2014	J P MORGAN CHASE SECURITIES INC		1,076,600	1,000,000	1,778	1FE
89153V AP 4	TOTAL CAPITAL INTERNATIO 2.750 2021 06	F	06/16/2014	CITIGROUP GLOBAL MARKETS		998,110	1,000,000	0	1FE
05604F AA 3	BWAY 2013-1515 A1 (144A) 2.809 2033 03		04/03/2014	CANTOR FITZGERALD		8,215,594	8,400,000	4,589	1FM
92890F AT 3	WFRBS 2014-C20 A4 3.723 2047 05		04/29/2014	WELLS FARGO SECURITIES		5,049,960	5,000,000	6,205	1FE
3899999. Total Bonds - Industrial and Miscellaneous						282,073,136	276,839,000	1,286,271	XXX
Bonds - Hybrid Securities									
06738E AB 1	BARCLAYS BANK PLC 6.625 2049 06	F	06/13/2014	EXCHANGED		2,180,000	2,180,000	0	4FE
4899999. Total Bonds - Hybrid Securities						2,180,000	2,180,000	0	XXX
8399997. Total Bonds - Part 3						593,334,320	574,809,536	1,381,173	XXX
8399999. Total Bonds						593,334,320	574,809,536	1,381,173	XXX
Common Stocks - Industrial and Miscellaneous									
00434L 10 9	ACCESS MIDSTREAM		06/02/2014	RBC CAPITAL MARKETS	115,000.000	7,034,331	XXX	0	L
02917T 10 4	AMERICAN REALTY CAPITAL PROP		05/23/2014	VARIOUS	45,700.000	565,497	XXX	0	L
02927E 30 3	AMERICAN RESIDENTIAL PROPERTIES		05/12/2014	MERRILL LYNCH ALPHA VISION (161) 1	1,400.000	25,421	XXX	0	L
053484 10 1	AVALONBAY COMMUNITIES INC		05/12/2014	MERRILL LYNCH ALPHA VISION (161) 1	500.000	69,909	XXX	0	L
09063H 10 7	BIOMED REALTY TRUST INC		05/12/2014	MERRILL LYNCH ALPHA VISION (161) 1	700.000	14,604	XXX	0	L
101121 10 1	BOSTON PROPERTIES INC		05/12/2014	MERRILL LYNCH ALPHA VISION (161) 1	200.000	23,905	XXX	0	L
229663 10 9	CUBESMART		06/12/2014	VARIOUS	15,500.000	281,461	XXX	0	L
233153 10 5	DCT INDUSTRIAL TRUST		05/12/2014	VARIOUS	11,700.000	90,217	XXX	0	L
23317H 10 2	DDR CORP		06/12/2014	VARIOUS	9,700.000	167,643	XXX	0	L
25960P 10 9	DOUGLAS EMMETT INC		05/12/2014	MERRILL LYNCH ALPHA VISION (161) 1	600.000	16,819	XXX	0	L
26884U 10 9	EPR PROPERTIES		04/11/2014	KEY BANC	1,400.000	74,896	XXX	0	L

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

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292480 10 0	ENABLE MIDSTREAM PARTNERS LP		05/30/2014	RBC CAPITAL MARKETS	20,000.000	509,720	XXX	0	L
297178 10 5	ESSEX PROPERTY TRUST INC		05/12/2014	VARIOUS	7,466.910	1,298,869	XXX	0	L
313747 20 6	FEDERAL REALTY INV TRUST		04/16/2014	ROBERT BAIRD ALGO	800.000	92,120	XXX	0	L
42217K 10 6	HEALTH CARE REIT INC		05/28/2014	MERRILL LYNCH	7,000.000	436,486	XXX	0	L
49427F 10 8	KILROY REALTY CORP		04/16/2014	ROBERT BAIRD ALGO	700.000	41,119	XXX	0	L
529043 10 1	LEXINGTON REALTY TRUST		04/11/2014	WELLS FARGO	6,000.000	63,676	XXX	0	L
570759 10 0	MARKWEST ENERGY PARTNERS LP		06/02/2014	RBC CAPITAL MARKETS	96,000.000	5,988,554	XXX	0	L
59560V 10 9	MID-CON ENERGY PARTNERS LP		06/04/2014	DIST FROM PARTNERSHIP	5,273.000	117,799	XXX	0	L
70509V 10 0	PEBBLEBROOK HOTEL TRUST		04/29/2014	WELLS FARGO SECURITIES	2,100.000	71,687	XXX	0	L
737464 10 7	POST PROPERTIES INC		05/12/2014	MERRILL LYNCH ALPHA VISION (161) 1	1,000.000	51,599	XXX	0	L
74340W 10 3	PROLOGIS INC		05/12/2014	VARIOUS	5,600.000	227,017	XXX	0	L
751452 20 2	RAMCO-GERSHENSON PROPERTIES		06/13/2014	VARIOUS	6,900.000	115,319	XXX	0	L
756109 10 4	REALTY INCOME CORP		04/29/2014	WELLS FARGO SECURITIES	1,900.000	82,442	XXX	0	L
758849 10 3	REGENCY CENTERS CORP		06/09/2014	VARIOUS	7,000.000	380,440	XXX	0	L
78440X 10 1	SL GREEN REALTY CORP		06/06/2014	MERRILL LYNCH ALGO	600.000	67,424	XXX	0	L
81721M 10 9	SENIOR HOUSING PROP TRUST		04/29/2014	VARIOUS	7,300.000	167,838	XXX	0	L
828806 10 9	SIMON PROPERTY GROUP INC		06/06/2014	MERRILL LYNCH ALGO	600.000	101,761	XXX	0	L
84860W 10 2	SPIRIT REALTY CAPITAL INC		05/12/2014	VARIOUS	20,600.000	221,963	XXX	0	L
866674 10 4	SUN COMMUNITIES INC		05/12/2014	MERRILL LYNCH ALPHA VISION (161) 1	600.000	28,613	XXX	0	L
867892 10 1	SUNSTONE HOTEL INVESTORS INC		04/29/2014	WELLS FARGO SECURITIES	5,200.000	72,295	XXX	0	L
87611X 10 5	TARGA RESOURCES PARTNERS LP		05/30/2014	RBC CAPITAL MARKETS	6,500.000	435,490	XXX	0	L
902653 10 4	UDR INC		05/12/2014	VARIOUS	3,000.000	78,311	XXX	0	L
939647 10 3	WASHINGTON PRIME GROUP		06/02/2014	SPINOFF	18,994.500	164,863	XXX	0	L
9099999. Total Common Stocks - Industrial and Miscellaneous						19,180,106	XXX	0	XXX
9799997. Total Common Stocks - Part 3						19,180,106	XXX	0	XXX
9799999. Total Common Stocks						19,180,106	XXX	0	XXX
9899999. Total Preferred and Common Stocks						19,180,106	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks						612,514,426	XXX	1,381,173	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		06/05/2014	REDEEMED		58,769	58,769	58,769	58,769	0	0	0	0	0	58,769	0	0	0	1,062	12/05/2021	1FE
29356J AA 5	ENSCO OFFSHORE 4.650		04/15/2014	REDEEMED		72,000	72,000	72,000	72,000	0	0	0	0	0	72,000	0	0	0	1,674	10/15/2020	1FE
29358B AA 0	ENSCO OFFSHORE 6.360		06/01/2014	REDEEMED		26,665	26,665	29,309	27,197	0	(532)	0	(532)	0	26,665	0	0	0	848	12/01/2015	1FE
71646Y AA 4	PETRODRILL FIVE LTD 4.390		04/15/2014	REDEEMED		41,665	41,665	41,665	41,665	0	0	0	0	0	41,665	0	0	0	915	04/15/2016	1
89152T AC 9	TOTEM OCEAN 4.514		06/18/2014	REDEEMED		46,875	46,875	46,875	46,875	0	0	0	0	0	46,875	0	0	0	1,058	12/18/2019	1FE
912828 CJ 7	U S TREASURY BONDS 4.750		05/15/2014	MATURED		10,025,000	10,025,000	10,486,307	10,046,019	0	(21,019)	0	(21,019)	0	10,025,000	0	0	0	238,094	05/15/2014	1
925387 AC 6	VESSEL MANAGEMENT SERV 5.850		05/01/2014	REDEEMED		78,000	78,000	78,000	78,000	0	0	0	0	0	78,000	0	0	0	2,282	05/01/2027	1FE
71375Q AB 6	PERFORADORA CENTRAL 5.240	E	06/15/2014	REDEEMED		166,606	166,606	166,606	166,606	0	0	0	0	0	166,606	0	0	0	8,247	12/15/2018	1FE
36202F 2L 9	GNMA II PASS #00005279 3.500		06/20/2014	PAID ON PRINCIPAL		651,851	651,851	678,841	677,933	0	(26,083)	0	(26,083)	0	651,851	0	0	0	9,612	01/20/2042	1
36202A DF 1	GNMA II PASS #102 8.000		06/20/2014	PAID ON PRINCIPAL		765	765	787	780	0	(15)	0	(15)	0	765	0	0	0	29	08/20/2022	1
36202B EE 1	GNMA II PASS #1033 7.500		06/20/2014	PAID ON PRINCIPAL		427	427	437	434	0	(7)	0	(7)	0	427	0	0	0	11	04/20/2023	1
36202B HZ 1	GNMA II PASS #1148 8.000		06/20/2014	PAID ON PRINCIPAL		96	96	98	97	0	(2)	0	(2)	0	96	0	0	0	3	05/20/2023	1
36202B SS 5	GNMA II PASS #1429 7.500		06/20/2014	PAID ON PRINCIPAL		91	91	92	92	0	(1)	0	(1)	0	91	0	0	0	3	10/20/2023	1
36202A FM 4	GNMA II PASS #172 8.000		06/20/2014	PAID ON PRINCIPAL		16	16	17	17	0	(0)	0	(0)	0	16	0	0	0	1	09/20/2022	1
36202B 7C 3	GNMA II PASS #1791 7.500		06/20/2014	PAID ON PRINCIPAL		111	111	114	113	0	(1)	0	(1)	0	111	0	0	0	4	03/20/2022	1
36202C CF 8	GNMA II PASS #1870 8.500		06/20/2014	PAID ON PRINCIPAL		33	33	35	35	0	(2)	0	(2)	0	33	0	0	0	1	09/20/2024	1
36202C CV 3	GNMA II PASS #1884 8.000		06/20/2014	PAID ON PRINCIPAL		1,035	1,035	1,060	1,058	0	(23)	0	(23)	0	1,035	0	0	0	35	10/20/2024	1
36202C D3 4	GNMA II PASS #1922 8.000		06/20/2014	PAID ON PRINCIPAL		605	605	620	617	0	(12)	0	(12)	0	605	0	0	0	20	12/20/2024	1
36202C EL 3	GNMA II PASS #1939 8.500		06/20/2014	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		06/20/2014	PAID ON PRINCIPAL		16	16	16	17	0	(1)	0	(1)	0	16	0	0	0	1	02/20/2025	1
36202C GM 9	GNMA II PASS #2004 7.500		06/20/2014	PAID ON PRINCIPAL		148	148	149	149	0	(1)	0	(1)	0	148	0	0	0	5	05/20/2025	1
36202C GN 7	GNMA II PASS #2005 8.000		06/20/2014	PAID ON PRINCIPAL		1,428	1,428	1,457	1,463	0	(34)	0	(34)	0	1,428	0	0	0	49	05/20/2025	1
36202C GP 2	GNMA II PASS #2006 8.500		06/20/2014	PAID ON PRINCIPAL		29	29	30	30	0	(1)	0	(1)	0	29	0	0	0	1	05/20/2025	1
36202C G3 1	GNMA II PASS #2018 7.500		06/20/2014	PAID ON PRINCIPAL		595	595	599	601	0	(6)	0	(6)	0	595	0	0	0	19	06/20/2025	1
36202C G4 9	GNMA II PASS #2019 8.000		06/20/2014	PAID ON PRINCIPAL		746	746	764	762	0	(16)	0	(16)	0	746	0	0	0	25	06/20/2025	1
36202C HK 2	GNMA II PASS #2034 7.500		06/20/2014	PAID ON PRINCIPAL		610	610	622	621	0	(11)	0	(11)	0	610	0	0	0	19	07/20/2025	1
36202C HM 8	GNMA II PASS #2036 8.000		06/20/2014	PAID ON PRINCIPAL		931	931	946	945	0	(14)	0	(14)	0	931	0	0	0	34	07/20/2025	1
36202C HP 1	GNMA II PASS #2038 8.500		06/20/2014	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	07/20/2025	1
36202C JC 8	GNMA II PASS #2059 8.000		06/20/2014	PAID ON PRINCIPAL		762	762	778	777	0	(14)	0	(14)	0	762	0	0	0	29	08/20/2025	1
36202C JE 4	GNMA II PASS #2061 8.500		06/20/2014	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		06/20/2014	PAID ON PRINCIPAL		104	104	106	106	0	(2)	0	(2)	0	104	0	0	0	3	09/20/2025	1
36202C J3 8	GNMA II PASS #2082 8.000		06/20/2014	PAID ON PRINCIPAL		283	283	289	288	0	(5)	0	(5)	0	283	0	0	0	9	09/20/2025	1
36202C KL 6	GNMA II PASS #2099 7.500		06/20/2014	PAID ON PRINCIPAL		302	302	308	307	0	(5)	0	(5)	0	302	0	0	0	9	10/20/2025	1
36202C KP 7	GNMA II PASS #2102 8.000		06/20/2014	PAID ON PRINCIPAL		3,610	3,610	3,692	3,678	0	(68)	0	(68)	0	3,610	0	0	0	137	09/20/2025	1
36202C K7 7	GNMA II PASS #2118 7.500		06/20/2014	PAID ON PRINCIPAL		2,332	2,332	2,372	2,363	0	(31)	0	(31)	0	2,332	0	0	0	73	11/20/2025	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)
36202C LC 5	GNMA II PASS #2123 8.500		06/20/2014	PAID ON PRINCIPAL		11	11	12	12	0	(1)	0	(1)	0	11	0	0	0	0	11/20/2025	1
36202C LX 9	GNMA II PASS #2142 8.500		06/20/2014	PAID ON PRINCIPAL		935	935	970	978	0	(42)	0	(42)	0	935	0	0	0	33	12/20/2025	1
36202C MF 7	GNMA II PASS #2158 8.500		06/20/2014	PAID ON PRINCIPAL		77	77	80	80	0	(4)	0	(4)	0	77	0	0	0	3	01/20/2026	1
36202C ND 1	GNMA II PASS #2188 8.500		06/20/2014	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		06/20/2014	PAID ON PRINCIPAL		14	14	15	15	0	(1)	0	(1)	0	14	0	0	0	0	04/20/2026	1
36202C PS 6	GNMA II PASS #2233 7.500		06/20/2014	PAID ON PRINCIPAL		4,267	4,267	4,201	4,204	0	63	0	63	0	4,267	0	0	0	123	06/20/2026	1
36202C QY 2	GNMA II PASS #2271 8.500		06/20/2014	PAID ON PRINCIPAL		1,342	1,342	1,374	1,390	0	(48)	0	(48)	0	1,342	0	0	0	48	08/20/2026	1
36202C RF 2	GNMA II PASS #2286 8.500		06/20/2014	PAID ON PRINCIPAL		3,463	3,463	3,522	3,559	0	(96)	0	(96)	0	3,463	0	0	0	115	09/20/2026	1
36202D GS 4	GNMA II PASS #2909 8.000		06/20/2014	PAID ON PRINCIPAL		306	306	303	301	0	5	0	5	0	306	0	0	0	10	04/20/2030	1
36202D G6 2	GNMA II PASS #2921 7.500		06/20/2014	PAID ON PRINCIPAL		2,326	2,326	2,354	2,414	0	(89)	0	(89)	0	2,326	0	0	0	82	05/20/2030	1
36202D HK 0	GNMA II PASS #2934 7.500		06/20/2014	PAID ON PRINCIPAL		1,624	1,624	1,596	1,578	0	47	0	47	0	1,624	0	0	0	45	06/20/2030	1
36202D SP 7	GNMA II PASS #3226 5.500		06/20/2014	PAID ON PRINCIPAL		3,109	3,109	2,979	2,980	0	129	0	129	0	3,109	0	0	0	72	04/20/2032	1
36202D TD 3	GNMA II PASS #3248 5.500		06/20/2014	PAID ON PRINCIPAL		26,985	26,985	25,741	25,936	0	1,049	0	1,049	0	26,985	0	0	0	616	06/20/2032	1
36202D UU 3	GNMA II PASS #3295 5.500		06/20/2014	PAID ON PRINCIPAL		7,701	7,701	7,687	7,685	0	16	0	16	0	7,701	0	0	0	182	10/20/2032	1
36202D U7 4	GNMA II PASS #3306 5.500		06/20/2014	PAID ON PRINCIPAL		92,367	92,367	92,194	92,178	0	189	0	189	0	92,367	0	0	0	1,974	11/20/2032	1
36202D VM 0	GNMA II PASS #3320 5.500		06/20/2014	PAID ON PRINCIPAL		144,722	144,722	145,649	145,652	0	(930)	0	(930)	0	144,722	0	0	0	3,199	12/20/2032	1
36202D YY 1	GNMA II PASS #3427 4.500		06/20/2014	PAID ON PRINCIPAL		468,277	468,277	437,745	446,100	0	22,177	0	22,177	0	468,277	0	0	0	8,554	08/20/2033	1
36202D 2B 6	GNMA II PASS #3470 4.500		06/20/2014	PAID ON PRINCIPAL		57,314	57,314	53,069	53,990	0	3,324	0	3,324	0	57,314	0	0	0	1,251	11/20/2033	1
36202D 4N 8	GNMA II PASS #3529 5.000		06/20/2014	PAID ON PRINCIPAL		301,443	301,443	288,114	291,036	0	10,408	0	10,408	0	301,443	0	0	0	6,304	03/20/2034	1
36202D 5P 2	GNMA II PASS #3554 4.500		06/20/2014	PAID ON PRINCIPAL		117,713	117,713	108,995	111,585	0	6,128	0	6,128	0	117,713	0	0	0	2,266	05/20/2034	1
36202A MS 3	GNMA II PASS #369 13.000		04/20/2014	PAID ON PRINCIPAL		21	21	22	21	0	0	0	0	0	21	0	0	0	1	07/20/2015	1
36202E F2 0	GNMA II PASS #3785 5.000		06/20/2014	PAID ON PRINCIPAL		737,100	737,100	718,212	723,238	0	13,862	0	13,862	0	737,100	0	0	0	15,018	11/20/2035	1
36204V SC 4	GNMA II PASS #381315 8.000		06/20/2014	PAID ON PRINCIPAL		555	555	568	566	0	(11)	0	(11)	0	555	0	0	0	19	05/20/2025	1
36205M Z3 5	GNMA II PASS #395062 8.000		06/20/2014	PAID ON PRINCIPAL		234	234	239	237	0	(3)	0	(3)	0	234	0	0	0	8	09/20/2024	1
36202A N3 7	GNMA II PASS #410 8.000		06/20/2014	PAID ON PRINCIPAL		157	157	161	160	0	(3)	0	(3)	0	157	0	0	0	5	10/20/2022	1
36206G WC 0	GNMA II PASS #411143 7.500		06/20/2014	PAID ON PRINCIPAL		240	240	236	237	0	3	0	3	0	240	0	0	0	8	06/20/2026	1
36206P FC 9	GNMA II PASS #416963 8.000		06/20/2014	PAID ON PRINCIPAL		143	143	146	146	0	(3)	0	(3)	0	143	0	0	0	5	08/20/2025	1
36202E XT 1	GNMA II PASS #4290 5.500		06/20/2014	PAID ON PRINCIPAL		362,423	362,423	360,912	360,781	0	1,642	0	1,642	0	362,423	0	0	0	8,492	11/20/2038	1
36202A WU 7	GNMA II PASS #659 8.500		06/20/2014	PAID ON PRINCIPAL		443	443	430	439	0	4	0	4	0	443	0	0	0	16	11/20/2016	1
36202A AH 0	GNMA II PASS #8 8.000		06/20/2014	PAID ON PRINCIPAL		206	206	212	210	0	(4)	0	(4)	0	206	0	0	0	6	07/20/2022	1
36176S SV 3	GNMA PASS TH #0074832 3.500		06/15/2014	PAID ON PRINCIPAL		80,662	80,662	84,304	84,659	0	(3,997)	0	(3,997)	0	80,662	0	0	0	1,357	04/15/2042	1
36176J GJ 3	GNMA PASS TH #00767301 3.500		06/15/2014	PAID ON PRINCIPAL		168,334	168,334	175,936	176,111	0	(7,777)	0	(7,777)	0	168,334	0	0	0	2,891	04/15/2042	1
36176X FR 5	GNMA PASS TH #00778976 3.500		06/15/2014	PAID ON PRINCIPAL		540,827	540,827	567,784	577,412	0	(36,585)	0	(36,585)	0	540,827	0	0	0	8,986	03/15/2042	1
36204R FG 8	GNMA PASS TH #377367 8.500		06/15/2014	PAID ON PRINCIPAL		53	53	54	54	0	(1)	0	(1)	0	53	0	0	0	2	11/15/2026	1
36204S RN 8	GNMA PASS TH #378593 8.500		06/15/2014	PAID ON PRINCIPAL		575	575	595	592	0	(17)	0	(17)	0	575	0	0	0	20	07/15/2025	1
36205R 4U 8	GNMA PASS TH #398735 8.500		06/15/2014	PAID ON PRINCIPAL		39	39	40	40	0	(1)	0	(1)	0	39	0	0	0	1	06/15/2026	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)
36205R 6S 1	GNMA PASS TH #398781 8.500		06/15/2014	PAID ON PRINCIPAL		6	6	6	6	0	(0)	0	(0)	0	6	0	0	0	0	07/15/2026	1
36205T ZB 2	GNMA PASS TH #400438 8.500		06/15/2014	PAID ON PRINCIPAL		155	155	161	160	0	(5)	0	(5)	0	155	0	0	0	6	05/15/2026	1
36205X FM 1	GNMA PASS TH #403472 8.500		06/15/2014	PAID ON PRINCIPAL		72	72	74	74	0	(3)	0	(3)	0	72	0	0	0	3	09/15/2026	1
36206A QM 8	GNMA PASS TH #405560 8.500		06/15/2014	PAID ON PRINCIPAL		39	39	40	40	0	(1)	0	(1)	0	39	0	0	0	1	01/15/2026	1
36206A R3 9	GNMA PASS TH #405606 8.500		06/15/2014	PAID ON PRINCIPAL		24	24	25	25	0	(1)	0	(1)	0	24	0	0	0	1	04/15/2026	1
36206J K8 6	GNMA PASS TH #412619 8.500		06/15/2014	PAID ON PRINCIPAL		61	61	63	63	0	(2)	0	(2)	0	61	0	0	0	2	06/15/2026	1
36206J MC 5	GNMA PASS TH #412655 8.500		06/15/2014	PAID ON PRINCIPAL		60	60	62	62	0	(2)	0	(2)	0	60	0	0	0	2	08/15/2026	1
36206N LS 2	GNMA PASS TH #416237 8.500		06/15/2014	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		06/15/2014	PAID ON PRINCIPAL		5	5	6	6	0	(0)	0	(0)	0	5	0	0	0	0	05/15/2026	1
36206U KZ 1	GNMA PASS TH #421612 8.500		06/15/2014	PAID ON PRINCIPAL		77	77	79	79	0	(2)	0	(2)	0	77	0	0	0	3	06/15/2026	1
36206W TY 1	GNMA PASS TH #423667 8.500		06/15/2014	PAID ON PRINCIPAL		57	57	58	58	0	(2)	0	(2)	0	57	0	0	0	2	11/15/2026	1
36206W ZE 8	GNMA PASS TH #423841 8.500		06/15/2014	PAID ON PRINCIPAL		22	22	23	23	0	(1)	0	(1)	0	22	0	0	0	1	07/15/2026	1
36206W 3S 2	GNMA PASS TH #423909 8.500		06/15/2014	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		06/15/2014	PAID ON PRINCIPAL		14	14	15	15	0	(1)	0	(1)	0	14	0	0	0	1	08/15/2026	1
36206Y CH 2	GNMA PASS TH #424972 4.000		06/15/2014	PAID ON PRINCIPAL		207,950	207,950	202,946	205,825	0	2,125	0	2,125	0	207,950	0	0	0	3,672	10/15/2018	1
36207A 2S 0	GNMA PASS TH #426585 8.500		06/15/2014	PAID ON PRINCIPAL		67	67	69	70	0	(3)	0	(3)	0	67	0	0	0	2	06/15/2026	1
36207B K4 1	GNMA PASS TH #427015 8.500		06/15/2014	PAID ON PRINCIPAL		8	8	8	8	0	(0)	0	(0)	0	8	0	0	0	0	06/15/2026	1
36207B M5 6	GNMA PASS TH #427080 8.500		06/15/2014	PAID ON PRINCIPAL		79	79	82	82	0	(2)	0	(2)	0	79	0	0	0	3	09/15/2026	1
36207B QQ 6	GNMA PASS TH #427163 8.500		06/15/2014	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		06/15/2014	PAID ON PRINCIPAL		59	59	60	61	0	(2)	0	(2)	0	59	0	0	0	2	06/15/2026	1
36207C Z4 3	GNMA PASS TH #428363 8.500		06/15/2014	PAID ON PRINCIPAL		448	448	463	462	0	(15)	0	(15)	0	448	0	0	0	16	08/15/2026	1
36207E 3V 4	GNMA PASS TH #430212 7.000		06/15/2014	PAID ON PRINCIPAL		26,726	26,726	27,906	28,960	0	(2,235)	0	(2,235)	0	26,726	0	0	0	931	09/15/2027	1
36207F CW 9	GNMA PASS TH #430385 8.500		06/15/2014	PAID ON PRINCIPAL		2,469	2,469	2,552	2,564	0	(95)	0	(95)	0	2,469	0	0	0	105	08/15/2026	1
36207G EH 8	GNMA PASS TH #431336 8.500		06/15/2014	PAID ON PRINCIPAL		41	41	42	41	0	(0)	0	(0)	0	41	0	0	0	1	09/15/2026	1
36207G Y2 9	GNMA PASS TH #431929 7.750		06/15/2014	PAID ON PRINCIPAL		510	510	518	527	0	(17)	0	(17)	0	510	0	0	0	16	06/15/2026	1
36207G ZG 7	GNMA PASS TH #431943 8.500		06/15/2014	PAID ON PRINCIPAL		17	17	17	17	0	(0)	0	(0)	0	17	0	0	0	1	07/15/2026	1
36207H WD 5	GNMA PASS TH #432744 8.500		06/15/2014	PAID ON PRINCIPAL		62	62	64	64	0	(2)	0	(2)	0	62	0	0	0	2	07/15/2026	1
36207H WV 5	GNMA PASS TH #432760 8.500		06/15/2014	PAID ON PRINCIPAL		26	26	27	27	0	(0)	0	(0)	0	26	0	0	0	1	07/15/2026	1
36207H YL 5	GNMA PASS TH #432815 8.500		06/15/2014	PAID ON PRINCIPAL		668	668	691	692	0	(24)	0	(24)	0	668	0	0	0	24	11/15/2026	1
36207H 5Q 6	GNMA PASS TH #432955 8.500		06/15/2014	PAID ON PRINCIPAL		80	80	83	84	0	(4)	0	(4)	0	80	0	0	0	3	09/15/2026	1
36207J EJ 8	GNMA PASS TH #433137 8.500		06/15/2014	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		05/15/2014	PAID ON PRINCIPAL		5,221	5,221	5,361	5,395	0	(174)	0	(174)	0	5,221	0	0	0	185	05/15/2026	1
36207L SD 1	GNMA PASS TH #435316 8.500		06/15/2014	PAID ON PRINCIPAL		253	253	260	259	0	(6)	0	(6)	0	253	0	0	0	9	08/15/2026	1
36207L SG 4	GNMA PASS TH #435319 8.500		06/15/2014	PAID ON PRINCIPAL		565	565	584	574	0	(9)	0	(9)	0	565	0	0	0	20	08/15/2026	1
36207L 5L 8	GNMA PASS TH #435651 8.500		06/15/2014	PAID ON PRINCIPAL		51	51	53	53	0	(2)	0	(2)	0	51	0	0	0	2	08/15/2026	1
36207N BU 7	GNMA PASS TH #436651 8.500		06/15/2014	PAID ON PRINCIPAL		64	64	66	65	0	(2)	0	(2)	0	64	0	0	0	2	08/15/2026	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
36207N D6 8	GNMA PASS TH #436725 8.500		06/15/2014	PAID ON PRINCIPAL		93	93	96	96	0	(3)	0	(3)	0	93	0	0	0	3	11/15/2026	1
36207N X6 6	GNMA PASS TH #437301 8.500		06/15/2014	PAID ON PRINCIPAL		8	8	9	9	0	(0)	0	(0)	0	8	0	0	0	0	07/15/2026	1
36207P AL 3	GNMA PASS TH #437511 8.500		04/15/2014	PAID ON PRINCIPAL		6,238	6,238	6,450	6,488	0	(250)	0	(250)	0	6,238	0	0	0	177	08/15/2026	1
36207P AV 1	GNMA PASS TH #437520 8.500		06/15/2014	PAID ON PRINCIPAL		37	37	38	39	0	(2)	0	(2)	0	37	0	0	0	1	08/15/2026	1
36207P BE 8	GNMA PASS TH #437537 8.500		06/15/2014	PAID ON PRINCIPAL		24	24	25	25	0	(0)	0	(0)	0	24	0	0	0	1	08/15/2026	1
36207P BJ 7	GNMA PASS TH #437541 8.500		06/15/2014	PAID ON PRINCIPAL		16	16	16	16	0	(1)	0	(1)	0	16	0	0	0	1	08/15/2026	1
36207P BL 2	GNMA PASS TH #437543 8.500		06/15/2014	PAID ON PRINCIPAL		34	34	36	36	0	(1)	0	(1)	0	34	0	0	0	1	08/15/2026	1
36207P YS 2	GNMA PASS TH #438221 8.500		06/15/2014	PAID ON PRINCIPAL		34	34	35	35	0	(1)	0	(1)	0	34	0	0	0	1	07/15/2026	1
36207Q T2 3	GNMA PASS TH #438969 8.500		06/15/2014	PAID ON PRINCIPAL		43	43	44	44	0	(1)	0	(1)	0	43	0	0	0	2	09/15/2026	1
36207Q Y7 6	GNMA PASS TH #439134 8.500		06/15/2014	PAID ON PRINCIPAL		198	198	204	204	0	(6)	0	(6)	0	198	0	0	0	7	11/15/2026	1
36207Q Y9 2	GNMA PASS TH #439136 8.500		06/15/2014	PAID ON PRINCIPAL		883	883	911	916	0	(33)	0	(33)	0	883	0	0	0	31	11/15/2026	1
36207S JB 0	GNMA PASS TH #440458 8.500		06/15/2014	PAID ON PRINCIPAL		19	19	20	20	0	(1)	0	(1)	0	19	0	0	0	1	11/15/2026	1
36207T W5 6	GNMA PASS TH #441768 8.500		06/15/2014	PAID ON PRINCIPAL		111	111	115	116	0	(5)	0	(5)	0	111	0	0	0	4	11/15/2026	1
36207U ED 6	GNMA PASS TH #442132 8.500		06/15/2014	PAID ON PRINCIPAL		789	789	814	821	0	(32)	0	(32)	0	789	0	0	0	28	11/15/2026	1
36207U EJ 3	GNMA PASS TH #442137 8.500		06/15/2014	PAID ON PRINCIPAL		408	408	420	423	0	(15)	0	(15)	0	408	0	0	0	15	11/15/2026	1
36208F JZ 4	GNMA PASS TH #449480 7.500		06/15/2014	PAID ON PRINCIPAL		4,401	4,401	4,513	4,520	0	(119)	0	(119)	0	4,401	0	0	0	138	10/15/2027	1
36209G RV 1	GNMA PASS TH #471300 6.000		06/15/2014	PAID ON PRINCIPAL		52,287	52,287	51,078	51,222	0	1,066	0	1,066	0	52,287	0	0	0	1,307	01/15/2032	1
36209Y TV 0	GNMA PASS TH #485764 6.000		06/15/2014	PAID ON PRINCIPAL		10,407	10,407	10,374	10,373	0	34	0	34	0	10,407	0	0	0	264	09/15/2031	1
36210N RP 6	GNMA PASS TH #497394 6.000		06/15/2014	PAID ON PRINCIPAL		50,599	50,599	49,547	49,394	0	1,205	0	1,205	0	50,599	0	0	0	1,504	01/15/2029	1
36212N AM 9	GNMA PASS TH #538312 6.000		06/15/2014	PAID ON PRINCIPAL		33,728	33,728	33,308	33,264	0	464	0	464	0	33,728	0	0	0	720	02/15/2032	1
36213A CE 2	GNMA PASS TH #548269 6.000		06/15/2014	PAID ON PRINCIPAL		3,448	3,448	3,414	3,414	0	35	0	35	0	3,448	0	0	0	86	02/15/2032	1
36213C U4 0	GNMA PASS TH #550603 5.000		06/15/2014	PAID ON PRINCIPAL		85,955	85,955	84,961	85,104	0	852	0	852	0	85,955	0	0	0	1,789	08/15/2035	1
36213C YY 0	GNMA PASS TH #550727 5.000		06/15/2014	PAID ON PRINCIPAL		284,503	284,503	279,999	281,148	0	3,355	0	3,355	0	284,503	0	0	0	6,082	11/15/2035	1
36213D Z4 3	GNMA PASS TH #551663 6.000		06/15/2014	PAID ON PRINCIPAL		60,315	60,315	60,127	60,116	0	199	0	199	0	60,315	0	0	0	1,233	09/15/2031	1
36213E B9 6	GNMA PASS TH #551864 6.000		06/15/2014	PAID ON PRINCIPAL		60,267	60,267	59,175	59,121	0	1,147	0	1,147	0	60,267	0	0	0	1,368	11/15/2031	1
36213E PU 4	GNMA PASS TH #552235 6.000		06/15/2014	PAID ON PRINCIPAL		37,516	37,516	36,631	36,569	0	948	0	948	0	37,516	0	0	0	935	12/15/2031	1
36213E PY 6	GNMA PASS TH #552239 6.000		06/15/2014	PAID ON PRINCIPAL		33,372	33,372	32,695	32,629	0	744	0	744	0	33,372	0	0	0	913	12/15/2031	1
36213E UH 7	GNMA PASS TH #552384 6.000		06/15/2014	PAID ON PRINCIPAL		1,226	1,226	1,189	1,178	0	48	0	48	0	1,226	0	0	0	31	02/15/2032	1
36213E UL 8	GNMA PASS TH #552387 6.500		06/15/2014	PAID ON PRINCIPAL		35,954	35,954	38,004	38,116	0	(2,162)	0	(2,162)	0	35,954	0	0	0	1,112	02/15/2032	1
36213E YG 5	GNMA PASS TH #552511 6.500		06/15/2014	PAID ON PRINCIPAL		4,209	4,209	4,449	4,481	0	(272)	0	(272)	0	4,209	0	0	0	114	04/15/2032	1
36213F HD 8	GNMA PASS TH #552928 5.000		06/15/2014	PAID ON PRINCIPAL		14,912	14,912	15,169	14,973	0	(61)	0	(61)	0	14,912	0	0	0	311	12/15/2017	1
36213F HE 6	GNMA PASS TH #552929 5.000		06/15/2014	PAID ON PRINCIPAL		60,849	60,849	61,714	61,076	0	(226)	0	(226)	0	60,849	0	0	0	1,250	12/15/2017	1
36213F QS 5	GNMA PASS TH #553165 6.000		06/15/2014	PAID ON PRINCIPAL		14,150	14,150	14,862	14,715	0	(566)	0	(566)	0	14,150	0	0	0	351	04/15/2033	1
36213F WW 9	GNMA PASS TH #553361 5.500		06/15/2014	PAID ON PRINCIPAL		41,333	41,333	41,016	41,089	0	243	0	243	0	41,333	0	0	0	1,023	07/15/2033	1
36213G U5 8	GNMA PASS TH #554204 6.000		06/15/2014	PAID ON PRINCIPAL		1,146	1,146	1,126	1,123	0	24	0	24	0	1,146	0	0	0	29	12/15/2031	1
36213R 5P 8	GNMA PASS TH #562554 6.000		06/15/2014	PAID ON PRINCIPAL		36,831	36,831	36,465	36,412	0	419	0	419	0	36,831	0	0	0	1,082	01/15/2032	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)
36213T EC 3	GNMA PASS TH #563631 5.000		06/15/2014	PAID ON PRINCIPAL		21,025	21,025	21,282	21,062	0	(37)	0	(37)	0	21,025	0	0	0	440	09/15/2017	1
36213U YC 8	GNMA PASS TH #565107 6.000		06/15/2014	PAID ON PRINCIPAL		7,723	7,723	7,873	7,837	0	(114)	0	(114)	0	7,723	0	0	0	193	10/15/2032	1
36213X 2H 6	GNMA PASS TH #567876 6.000		06/15/2014	PAID ON PRINCIPAL		136,893	136,893	138,811	138,930	0	(2,037)	0	(2,037)	0	136,893	0	0	0	3,421	10/15/2032	1
36213X 4T 8	GNMA PASS TH #567934 5.000		06/15/2014	PAID ON PRINCIPAL		7,325	7,325	7,429	7,360	0	(36)	0	(36)	0	7,325	0	0	0	153	12/15/2017	1
36200Q LQ 5	GNMA PASS TH #569235 6.000		06/15/2014	PAID ON PRINCIPAL		5,634	5,634	5,744	5,792	0	(158)	0	(158)	0	5,634	0	0	0	144	03/15/2032	1
36200Q WM 2	GNMA PASS TH #569552 6.000		06/15/2014	PAID ON PRINCIPAL		58,986	58,986	58,921	58,921	0	64	0	64	0	58,986	0	0	0	1,490	01/15/2032	1
36200Q W6 7	GNMA PASS TH #569569 6.000		06/15/2014	PAID ON PRINCIPAL		37,060	37,060	36,041	35,996	0	1,065	0	1,065	0	37,060	0	0	0	887	01/15/2032	1
36200R WR 9	GNMA PASS TH #570456 6.000		06/15/2014	PAID ON PRINCIPAL		4,728	4,728	4,745	4,745	0	(17)	0	(17)	0	4,728	0	0	0	119	11/15/2031	1
36200S AG 5	GNMA PASS TH #570707 6.000		06/15/2014	PAID ON PRINCIPAL		92,104	92,104	90,751	90,841	0	1,263	0	1,263	0	92,104	0	0	0	2,748	12/15/2031	1
36200S A2 6	GNMA PASS TH #570725 6.000		06/15/2014	PAID ON PRINCIPAL		46,273	46,273	45,770	45,683	0	590	0	590	0	46,273	0	0	0	1,156	01/15/2032	1
36200S A6 7	GNMA PASS TH #570729 6.000		06/15/2014	PAID ON PRINCIPAL		38,339	38,339	37,923	37,971	0	368	0	368	0	38,339	0	0	0	1,124	01/15/2032	1
36200S BH 2	GNMA PASS TH #570740 6.000		06/15/2014	PAID ON PRINCIPAL		3,576	3,576	3,510	3,515	0	61	0	61	0	3,576	0	0	0	91	01/15/2032	1
36200S WM 8	GNMA PASS TH #571352 6.000		06/15/2014	PAID ON PRINCIPAL		795	795	776	775	0	20	0	20	0	795	0	0	0	20	12/15/2031	1
36200V 2C 6	GNMA PASS TH #574171 6.000		06/15/2014	PAID ON PRINCIPAL		1,949	1,949	1,924	1,927	0	23	0	23	0	1,949	0	0	0	50	01/15/2032	1
36200W BU 4	GNMA PASS TH #574351 6.000		06/15/2014	PAID ON PRINCIPAL		46,711	46,711	46,105	46,095	0	616	0	616	0	46,711	0	0	0	1,378	01/15/2032	1
36200W T6 8	GNMA PASS TH #574873 6.000		06/15/2014	PAID ON PRINCIPAL		31,186	31,186	30,752	30,743	0	443	0	443	0	31,186	0	0	0	690	12/15/2031	1
36200X E6 2	GNMA PASS TH #575357 6.000		06/15/2014	PAID ON PRINCIPAL		11,218	11,218	11,162	11,155	0	63	0	63	0	11,218	0	0	0	281	12/15/2031	1
36200X JQ 3	GNMA PASS TH #575471 6.000		06/15/2014	PAID ON PRINCIPAL		1,070	1,070	1,037	1,027	0	43	0	43	0	1,070	0	0	0	27	01/15/2032	1
36200X XP 9	GNMA PASS TH #575886 6.000		06/15/2014	PAID ON PRINCIPAL		5,491	5,491	5,411	5,409	0	83	0	83	0	5,491	0	0	0	138	12/15/2031	1
36200X YB 9	GNMA PASS TH #575906 6.000		06/15/2014	PAID ON PRINCIPAL		84,076	84,076	82,966	82,776	0	1,300	0	1,300	0	84,076	0	0	0	2,101	01/15/2032	1
36201A NV 6	GNMA PASS TH #577404 6.000		06/15/2014	PAID ON PRINCIPAL		13,815	13,815	13,631	13,631	0	184	0	184	0	13,815	0	0	0	346	12/15/2031	1
36201A PS 1	GNMA PASS TH #577433 6.000		06/15/2014	PAID ON PRINCIPAL		177,386	177,386	176,707	176,666	0	719	0	719	0	177,386	0	0	0	4,425	02/15/2032	1
36201A SW 9	GNMA PASS TH #577533 6.000		06/15/2014	PAID ON PRINCIPAL		4,212	4,212	4,156	4,141	0	71	0	71	0	4,212	0	0	0	105	01/15/2032	1
36201A XN 3	GNMA PASS TH #577685 6.000		06/15/2014	PAID ON PRINCIPAL		13,457	13,457	13,718	13,815	0	(358)	0	(358)	0	13,457	0	0	0	338	10/15/2032	1
36201A 3T 3	GNMA PASS TH #577810 6.000		06/15/2014	PAID ON PRINCIPAL		11,795	11,795	11,578	11,572	0	223	0	223	0	11,795	0	0	0	295	01/15/2032	1
36201B RQ 1	GNMA PASS TH #578395 6.000		06/15/2014	PAID ON PRINCIPAL		10,938	10,938	11,092	11,162	0	(224)	0	(224)	0	10,938	0	0	0	275	10/15/2032	1
36201B RT 5	GNMA PASS TH #578398 6.000		06/15/2014	PAID ON PRINCIPAL		2,765	2,765	2,819	2,842	0	(76)	0	(76)	0	2,765	0	0	0	70	10/15/2032	1
36201C JW 5	GNMA PASS TH #579077 6.000		06/15/2014	PAID ON PRINCIPAL		3,635	3,635	3,582	3,578	0	57	0	57	0	3,635	0	0	0	91	12/15/2031	1
36201C KF 0	GNMA PASS TH #579094 6.000		06/15/2014	PAID ON PRINCIPAL		3,276	3,276	3,228	3,222	0	53	0	53	0	3,276	0	0	0	80	12/15/2031	1
36201C LA 0	GNMA PASS TH #579121 6.000		06/15/2014	PAID ON PRINCIPAL		114,771	114,771	113,170	113,137	0	1,634	0	1,634	0	114,771	0	0	0	3,035	01/15/2032	1
36201C LZ 5	GNMA PASS TH #579144 6.000		06/15/2014	PAID ON PRINCIPAL		23,391	23,391	22,733	22,603	0	788	0	788	0	23,391	0	0	0	693	01/15/2032	1
36201C YP 3	GNMA PASS TH #579518 6.000		06/15/2014	PAID ON PRINCIPAL		7,299	7,299	7,079	7,063	0	237	0	237	0	7,299	0	0	0	183	02/15/2032	1
36201D QS 4	GNMA PASS TH #580165 5.000		06/15/2014	PAID ON PRINCIPAL		869	869	884	874	0	(4)	0	(4)	0	869	0	0	0	18	12/15/2017	1
36201D SR 4	GNMA PASS TH #580228 4.500		06/15/2014	PAID ON PRINCIPAL		8,612	8,612	8,440	8,538	0	73	0	73	0	8,612	0	0	0	161	05/15/2018	1
36201E M7 2	GNMA PASS TH #580982 6.000		06/15/2014	PAID ON PRINCIPAL		7,382	7,382	7,272	7,278	0	103	0	103	0	7,382	0	0	0	185	02/15/2032	1
36201F CW 5	GNMA PASS TH #581585 5.000		06/15/2014	PAID ON PRINCIPAL		21,189	21,189	21,312	21,206	0	(16)	0	(16)	0	21,189	0	0	0	431	10/15/2017	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)
36201F XP 7	GNMA PASS TH #582186 6.000		06/15/2014	PAID ON PRINCIPAL		1,904	1,904	1,883	1,882	0	22	0	22	0	1,904	0	0	0	48	01/15/2032	1
36201F 5T 0	GNMA PASS TH #582358 6.000		06/15/2014	PAID ON PRINCIPAL		9,310	9,310	9,440	9,498	0	(189)	0	(189)	0	9,310	0	0	0	238	10/15/2032	1
36201F 5U 7	GNMA PASS TH #582359 6.000		06/15/2014	PAID ON PRINCIPAL		93,074	93,074	94,378	94,557	0	(1,483)	0	(1,483)	0	93,074	0	0	0	2,731	10/15/2032	1
36201G TK 1	GNMA PASS TH #582954 6.000		06/15/2014	PAID ON PRINCIPAL		8,528	8,528	8,484	8,480	0	47	0	47	0	8,528	0	0	0	214	02/15/2032	1
36201H 2U 6	GNMA PASS TH #584087 6.000		06/15/2014	PAID ON PRINCIPAL		1,655	1,655	1,687	1,699	0	(44)	0	(44)	0	1,655	0	0	0	41	10/15/2032	1
36201H 2W 2	GNMA PASS TH #584089 6.000		06/15/2014	PAID ON PRINCIPAL		68,692	68,692	70,023	69,997	0	(1,305)	0	(1,305)	0	68,692	0	0	0	1,396	10/15/2032	1
36201L 2X 1	GNMA PASS TH #586790 4.500		06/15/2014	PAID ON PRINCIPAL		785	785	790	790	0	(5)	0	(5)	0	785	0	0	0	15	07/15/2033	1
36201M FN 7	GNMA PASS TH #587073 6.000		06/15/2014	PAID ON PRINCIPAL		61,076	61,076	60,654	60,628	0	448	0	448	0	61,076	0	0	0	1,316	05/15/2032	1
36201M PT 3	GNMA PASS TH #587334 5.000		06/15/2014	PAID ON PRINCIPAL		45,112	45,112	45,612	45,220	0	(108)	0	(108)	0	45,112	0	0	0	942	10/15/2017	1
36201M PW 6	GNMA PASS TH #587337 5.000		06/15/2014	PAID ON PRINCIPAL		2,366	2,366	2,392	2,372	0	(6)	0	(6)	0	2,366	0	0	0	49	10/15/2017	1
36201M 6K 3	GNMA PASS TH #587774 5.000		06/15/2014	PAID ON PRINCIPAL		20,607	20,607	20,900	20,672	0	(65)	0	(65)	0	20,607	0	0	0	431	12/15/2017	1
36201N LN 8	GNMA PASS TH #588133 5.000		06/15/2014	PAID ON PRINCIPAL		21,454	21,454	21,822	21,561	0	(107)	0	(107)	0	21,454	0	0	0	497	12/15/2017	1
36201N M4 9	GNMA PASS TH #588179 6.000		06/15/2014	PAID ON PRINCIPAL		9,449	9,449	9,832	9,804	0	(355)	0	(355)	0	9,449	0	0	0	236	01/15/2033	1
36201P 5N 1	GNMA PASS TH #589553 5.000		06/15/2014	PAID ON PRINCIPAL		147,711	147,711	150,342	148,443	0	(732)	0	(732)	0	147,711	0	0	0	3,243	12/15/2017	1
36201S XE 4	GNMA PASS TH #592077 5.000		06/15/2014	PAID ON PRINCIPAL		21,912	21,912	21,895	21,885	0	27	0	27	0	21,912	0	0	0	488	08/15/2033	1
36201V AE 2	GNMA PASS TH #594105 4.500		06/15/2014	PAID ON PRINCIPAL		193,925	193,925	183,634	186,719	0	7,206	0	7,206	0	193,925	0	0	0	3,098	09/15/2033	1
36201V AF 9	GNMA PASS TH #594106 4.500		06/15/2014	PAID ON PRINCIPAL		34,392	34,392	32,597	32,984	0	1,408	0	1,408	0	34,392	0	0	0	745	09/15/2033	1
36201V A6 9	GNMA PASS TH #594129 4.000		06/15/2014	PAID ON PRINCIPAL		49,312	49,312	48,125	48,842	0	469	0	469	0	49,312	0	0	0	820	10/15/2018	1
36201V B4 3	GNMA PASS TH #594159 4.000		06/15/2014	PAID ON PRINCIPAL		44,694	44,694	43,619	44,244	0	451	0	451	0	44,694	0	0	0	745	10/15/2018	1
36201V VN 9	GNMA PASS TH #594721 4.500		06/15/2014	PAID ON PRINCIPAL		7,153	7,153	7,209	7,188	0	(35)	0	(35)	0	7,153	0	0	0	134	07/15/2033	1
36200A BA 6	GNMA PASS TH #595033 6.000		06/15/2014	PAID ON PRINCIPAL		3,147	3,147	3,208	3,240	0	(93)	0	(93)	0	3,147	0	0	0	79	10/15/2032	1
36200A HD 4	GNMA PASS TH #595228 5.000		06/15/2014	PAID ON PRINCIPAL		10,556	10,556	10,737	10,614	0	(58)	0	(58)	0	10,556	0	0	0	220	12/15/2017	1
36200A HG 7	GNMA PASS TH #595231 5.000		06/15/2014	PAID ON PRINCIPAL		231,776	231,776	235,760	233,040	0	(1,263)	0	(1,263)	0	231,776	0	0	0	5,095	12/15/2017	1
36200A RE 1	GNMA PASS TH #595485 5.000		06/15/2014	PAID ON PRINCIPAL		10,744	10,744	10,928	10,803	0	(59)	0	(59)	0	10,744	0	0	0	224	12/15/2017	1
36200D 3B 7	GNMA PASS TH #598494 5.000		06/15/2014	PAID ON PRINCIPAL		42,117	42,117	42,716	42,286	0	(169)	0	(169)	0	42,117	0	0	0	805	12/15/2017	1
36200E BQ 3	GNMA PASS TH #598647 5.500		06/15/2014	PAID ON PRINCIPAL		17,112	17,112	17,499	17,491	0	(379)	0	(379)	0	17,112	0	0	0	390	04/15/2033	1
36200E B6 7	GNMA PASS TH #598661 5.000		06/15/2014	PAID ON PRINCIPAL		178,957	178,957	182,043	180,659	0	(1,702)	0	(1,702)	0	178,957	0	0	0	3,094	05/15/2033	1
36200E CQ 2	GNMA PASS TH #598679 5.500		06/15/2014	PAID ON PRINCIPAL		11,047	11,047	11,316	11,264	0	(217)	0	(217)	0	11,047	0	0	0	218	05/15/2033	1
36200E DL 2	GNMA PASS TH #598707 5.000		06/15/2014	PAID ON PRINCIPAL		21,396	21,396	21,414	21,391	0	5	0	5	0	21,396	0	0	0	507	07/15/2033	1
36200E DX 6	GNMA PASS TH #598718 4.500		06/15/2014	PAID ON PRINCIPAL		40,283	40,283	42,616	41,729	0	(1,446)	0	(1,446)	0	40,283	0	0	0	738	07/15/2018	1
36200E D5 7	GNMA PASS TH #598724 4.500		06/15/2014	PAID ON PRINCIPAL		15,764	15,764	15,885	15,841	0	(77)	0	(77)	0	15,764	0	0	0	296	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469 4.500		06/15/2014	PAID ON PRINCIPAL		128,107	128,107	118,220	120,516	0	7,591	0	7,591	0	128,107	0	0	0	2,515	07/15/2033	1
36200M RT 2	GNMA PASS TH #604498 4.500		06/15/2014	PAID ON PRINCIPAL		55,109	55,109	55,341	55,258	0	(149)	0	(149)	0	55,109	0	0	0	1,186	07/15/2033	1
36200M SE 4	GNMA PASS TH #604517 4.500		06/15/2014	PAID ON PRINCIPAL		7,010	7,010	6,870	6,944	0	66	0	66	0	7,010	0	0	0	132	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526 4.000		06/15/2014	PAID ON PRINCIPAL		110,628	110,628	107,897	109,425	0	1,203	0	1,203	0	110,628	0	0	0	1,866	08/15/2018	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)
36200M TR 4	GNMA PASS TH #604560 4.500		06/15/2014	PAID ON PRINCIPAL		317,984	317,984	318,242	317,723	0	261	0	261	0	317,984	0	0	0	5,953	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574 4.500		06/15/2014	PAID ON PRINCIPAL		88,423	88,423	87,926	87,994	0	429	0	429	0	88,423	0	0	0	1,574	08/15/2033	1
36200M VM 2	GNMA PASS TH #604620 4.500		06/15/2014	PAID ON PRINCIPAL		112,713	112,713	106,597	107,954	0	4,759	0	4,759	0	112,713	0	0	0	2,189	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641 4.500		06/15/2014	PAID ON PRINCIPAL		23,254	23,254	21,896	22,162	0	1,092	0	1,092	0	23,254	0	0	0	446	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802 4.500		06/15/2014	PAID ON PRINCIPAL		12,836	12,836	12,156	12,319	0	517	0	517	0	12,836	0	0	0	239	11/15/2033	1
36200N RJ 2	GNMA PASS TH #605389 5.000		06/15/2014	PAID ON PRINCIPAL		159,269	159,269	157,352	157,681	0	1,587	0	1,587	0	159,269	0	0	0	3,289	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303 4.500		06/15/2014	PAID ON PRINCIPAL		115,304	115,304	115,845	115,374	0	(70)	0	(70)	0	115,304	0	0	0	2,291	10/15/2018	1
36202U 5J 8	GNMA PASS TH #610249 4.500		06/15/2014	PAID ON PRINCIPAL		72,280	72,280	71,377	71,871	0	409	0	409	0	72,280	0	0	0	1,429	07/15/2018	1
36202V VT 5	GNMA PASS TH #610926 4.500		06/15/2014	PAID ON PRINCIPAL		1,249	1,249	1,256	1,253	0	(4)	0	(4)	0	1,249	0	0	0	23	07/15/2033	1
36290N 6C 1	GNMA PASS TH #613867 4.500		06/15/2014	PAID ON PRINCIPAL		20,042	20,042	20,136	20,066	0	(24)	0	(24)	0	20,042	0	0	0	376	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #614395 4.500		06/15/2014	PAID ON PRINCIPAL		153,101	153,101	152,240	152,588	0	513	0	513	0	153,101	0	0	0	2,882	07/15/2018	1
36290Q TP 0	GNMA PASS TH #614458 4.500		06/15/2014	PAID ON PRINCIPAL		12,516	12,516	13,241	12,849	0	(333)	0	(333)	0	12,516	0	0	0	235	06/15/2018	1
36290Q UY 9	GNMA PASS TH #614499 4.500		06/15/2014	PAID ON PRINCIPAL		73,229	73,229	77,469	75,321	0	(2,092)	0	(2,092)	0	73,229	0	0	0	1,475	06/15/2018	1
36290Q VT 9	GNMA PASS TH #614526 4.500		06/15/2014	PAID ON PRINCIPAL		60,444	60,444	63,944	62,428	0	(1,985)	0	(1,985)	0	60,444	0	0	0	985	06/15/2018	1
36290R QZ 9	GNMA PASS TH #615272 4.500		06/15/2014	PAID ON PRINCIPAL		81,340	81,340	81,950	81,699	0	(359)	0	(359)	0	81,340	0	0	0	1,784	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273 4.500		06/15/2014	PAID ON PRINCIPAL		78,595	78,595	79,184	79,012	0	(417)	0	(417)	0	78,595	0	0	0	1,473	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362 4.500		06/15/2014	PAID ON PRINCIPAL		44,643	44,643	44,085	44,382	0	261	0	261	0	44,643	0	0	0	887	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371 4.500		06/15/2014	PAID ON PRINCIPAL		21,658	21,658	21,783	21,738	0	(80)	0	(80)	0	21,658	0	0	0	408	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509 4.500		06/15/2014	PAID ON PRINCIPAL		145,274	145,274	134,265	136,884	0	8,389	0	8,389	0	145,274	0	0	0	2,451	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516 4.500		06/15/2014	PAID ON PRINCIPAL		30,003	30,003	28,409	28,818	0	1,185	0	1,185	0	30,003	0	0	0	558	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545 4.500		06/15/2014	PAID ON PRINCIPAL		37,194	37,194	34,781	35,170	0	2,024	0	2,024	0	37,194	0	0	0	771	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639 4.500		06/15/2014	PAID ON PRINCIPAL		37,973	37,973	35,900	36,357	0	1,616	0	1,616	0	37,973	0	0	0	592	09/15/2033	1
36290R 5E 9	GNMA PASS TH #615645 4.500		06/15/2014	PAID ON PRINCIPAL		4,620	4,620	4,273	4,358	0	262	0	262	0	4,620	0	0	0	87	09/15/2033	1
36290S BW 0	GNMA PASS TH #615753 4.500		06/15/2014	PAID ON PRINCIPAL		67,996	67,996	66,636	67,392	0	604	0	604	0	67,996	0	0	0	1,344	08/15/2018	1
36290X JW 1	GNMA PASS TH #620477 4.500		06/15/2014	PAID ON PRINCIPAL		4,650	4,650	4,415	4,475	0	175	0	175	0	4,650	0	0	0	87	08/15/2033	1
36290X PJ 3	GNMA PASS TH #620625 4.500		06/15/2014	PAID ON PRINCIPAL		122,493	122,493	116,292	118,107	0	4,386	0	4,386	0	122,493	0	0	0	1,898	09/15/2033	1
36290X QX 1	GNMA PASS TH #620670 4.500		06/15/2014	PAID ON PRINCIPAL		5,952	5,952	5,636	5,710	0	242	0	242	0	5,952	0	0	0	112	09/15/2033	1
36290X 4B 3	GNMA PASS TH #621018 4.500		06/15/2014	PAID ON PRINCIPAL		187,989	187,989	189,399	188,308	0	(319)	0	(319)	0	187,989	0	0	0	3,482	10/15/2018	1
36291A D6 3	GNMA PASS TH #622125 4.500		06/15/2014	PAID ON PRINCIPAL		67,056	67,056	67,538	67,168	0	(113)	0	(113)	0	67,056	0	0	0	1,261	10/15/2018	1
36291Q BW 3	GNMA PASS TH #634653 5.000		06/15/2014	PAID ON PRINCIPAL		936,368	936,368	951,667	945,984	0	(9,616)	0	(9,616)	0	936,368	0	0	0	19,313	12/15/2034	1
36291R RF 1	GNMA PASS TH #635986 5.000		06/15/2014	PAID ON PRINCIPAL		7,393	7,393	7,514	7,461	0	(69)	0	(69)	0	7,393	0	0	0	156	12/15/2034	1
36291R 2G 6	GNMA PASS TH #636275 5.000		06/15/2014	PAID ON PRINCIPAL		5,389	5,389	5,324	5,346	0	43	0	43	0	5,389	0	0	0	113	03/15/2035	1
36291S VW 7	GNMA PASS TH #637029 5.000		06/15/2014	PAID ON PRINCIPAL		21,297	21,297	21,645	21,530	0	(233)	0	(233)	0	21,297	0	0	0	440	12/15/2034	1
36292F S2 4	GNMA PASS TH #647737 5.000		06/15/2014	PAID ON PRINCIPAL		5,886	5,886	5,818	5,830	0	56	0	56	0	5,886	0	0	0	123	08/15/2035	1
36292H S6 1	GNMA PASS TH #649541 5.000		06/15/2014	PAID ON PRINCIPAL		11,663	11,663	11,528	11,565	0	99	0	99	0	11,663	0	0	0	243	11/15/2035	1
36176E 5W 7	GNMA PASS TH #764361 3.500		06/15/2014	PAID ON PRINCIPAL		11,181	11,181	11,672	11,994	0	(813)	0	(813)	0	11,181	0	0	0	163	01/15/2042	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)
36176E 6E 6	GNMA PASS TH #764369 3.500		06/15/2014	PAID ON PRINCIPAL		18,797	18,797	19,623	19,951	0	(1,154)	0	(1,154)	0	18,797	0	0	0	275	01/15/2042	1
36176Q NH 3	GNMA PASS TH #772892 3.500		06/15/2014	PAID ON PRINCIPAL		29,626	29,626	30,926	31,580	0	(1,954)	0	(1,954)	0	29,626	0	0	0	431	01/15/2042	1
36176Q NT 7	GNMA PASS TH #772902 3.500		06/15/2014	PAID ON PRINCIPAL		6,252	6,252	6,526	6,694	0	(442)	0	(442)	0	6,252	0	0	0	92	01/15/2042	1
36176Q NX 8	GNMA PASS TH #772906 3.500		06/15/2014	PAID ON PRINCIPAL		13,800	13,800	14,405	14,595	0	(795)	0	(795)	0	13,800	0	0	0	201	01/15/2042	1
36225A TG 5	GNMA PASS TH #780551 7.500		06/15/2014	PAID ON PRINCIPAL		2,294	2,294	2,351	2,377	0	(83)	0	(83)	0	2,294	0	0	0	68	04/15/2027	1
36225A YM 6	GNMA PASS TH #780716 7.500		06/15/2014	PAID ON PRINCIPAL		1,566	1,566	1,605	1,629	0	(63)	0	(63)	0	1,566	0	0	0	49	02/15/2028	1
36225B 2L 1	GNMA PASS TH #781679 4.000		06/15/2014	PAID ON PRINCIPAL		112,085	112,085	109,388	110,863	0	1,222	0	1,222	0	112,085	0	0	0	1,845	12/15/2018	1
36241K BF 4	GNMA PASS TH #781838 8.000		06/15/2014	PAID ON PRINCIPAL		42,312	42,312	46,165	45,972	0	(3,660)	0	(3,660)	0	42,312	0	0	0	1,372	12/15/2029	1
36241K BG 2	GNMA PASS TH #781839 8.000		06/15/2014	PAID ON PRINCIPAL		40,604	40,604	43,952	43,250	0	(2,646)	0	(2,646)	0	40,604	0	0	0	1,392	06/15/2025	1
36241K BL 1	GNMA PASS TH #781843 6.500		06/15/2014	PAID ON PRINCIPAL		49,293	49,293	51,991	51,247	0	(1,954)	0	(1,954)	0	49,293	0	0	0	1,301	11/15/2028	1
36241K BM 9	GNMA PASS TH #781844 6.500		06/15/2014	PAID ON PRINCIPAL		420,142	420,142	442,364	440,207	0	(20,065)	0	(20,065)	0	420,142	0	0	0	12,156	03/15/2032	1
36241K CT 3	GNMA PASS TH #781882 7.500		06/15/2014	PAID ON PRINCIPAL		59,915	59,915	64,182	63,724	0	(3,809)	0	(3,809)	0	59,915	0	0	0	1,843	03/15/2035	1
36241K CU 0	GNMA PASS TH #781883 7.500		06/15/2014	PAID ON PRINCIPAL		83,154	83,154	89,063	88,496	0	(5,341)	0	(5,341)	0	83,154	0	0	0	2,524	03/15/2035	1
36241K CV 8	GNMA PASS TH #781884 7.500		06/15/2014	PAID ON PRINCIPAL		78,334	78,334	83,922	83,515	0	(5,181)	0	(5,181)	0	78,334	0	0	0	2,284	03/15/2035	1
36241K DH 8	GNMA PASS TH #781904 5.000		06/15/2014	PAID ON PRINCIPAL		437,250	437,250	430,329	431,993	0	5,258	0	5,258	0	437,250	0	0	0	8,998	04/15/2035	1
38375B ZA 3	GNR 2012-H27 HA CMO 2.000		06/20/2014	PAID ON PRINCIPAL		219,604	219,604	224,940	223,978	0	(4,374)	0	(4,374)	0	219,604	0	0	0	2,178	11/20/2062	1
38375B C9 1	GNR 2012-H31 HA CMO 1.650		06/20/2014	PAID ON PRINCIPAL		135,009	135,009	136,507	136,221	0	(1,212)	0	(1,212)	0	135,009	0	0	0	1,005	10/20/2062	1
38375B G2 2	GNR 2013-H03 HA 1.750		06/20/2014	PAID ON PRINCIPAL		126,547	126,547	126,508	126,497	0	50	0	50	0	126,547	0	0	0	887	12/20/2062	1
38375B R5 3	GNR 2013-H07 LA 1.650		06/20/2014	PAID ON PRINCIPAL		57,768	57,768	57,325	57,378	0	390	0	390	0	57,768	0	0	0	395	03/20/2063	1
36225C PC 4	G2 (ARM) #80418 2.000		06/20/2014	PAID ON PRINCIPAL		1,050	1,050	1,053	1,045	0	6	0	6	0	1,050	0	0	0	9	06/20/2030	1
36202K 6Z 3	G2 (ARM) #8988 1.625		06/20/2014	PAID ON PRINCIPAL		7,287	7,287	7,304	7,258	0	30	0	30	0	7,287	0	0	0	49	10/20/2026	1
36230S DW 1	G2 757317 4.317		06/20/2014	PAID ON PRINCIPAL		260,189	260,189	266,783	264,628	0	(4,439)	0	(4,439)	0	260,189	0	0	0	4,308	02/20/2061	1
38378N EW 9	GNR 2013-162 A (PROJEC 2.750		06/16/2014	PAID ON PRINCIPAL		12,302	12,302	12,152	12,154	0	148	0	148	0	12,302	0	0	0	141	09/15/2046	1
83162C VY 6	SBAP 2013-20L 1 3.380		06/01/2014	PAID ON PRINCIPAL		81,922	81,922	81,922	81,913	0	9	0	9	0	81,922	0	0	0	1,313	12/01/2033	1
0599999. Total Bonds - U.S Government						23,741,026	23,741,026	24,210,523	23,794,675	0	(53,649)	0	(53,649)	0	23,741,026	0	0	0	521,367	XXX	XXX
Bonds - All Other Government																					
110709 DF 6	BRITISH COLUMBIA (PROV 7.500	C..	06/09/2014	MATURED		3,000,000	3,000,000	3,599,190	3,041,426	0	(41,426)	0	(41,426)	0	3,000,000	0	0	0	112,500	06/09/2014	1FE
110709 FK 3	BRITISH COLUMBIA (PROV 5.300	C..	06/18/2014	MATURED		2,000,000	2,000,000	2,127,460	2,011,011	0	(11,011)	0	(11,011)	0	2,000,000	0	0	0	53,000	06/18/2014	1FE
626209 8Z 6	BRITISH COLUMBIA MUNIC 3.100	C..	06/01/2014	MATURED		2,000,000	2,000,000	1,999,260	1,999,852	0	148	0	148	0	2,000,000	0	0	0	31,000	06/01/2014	1FE
13509P EA 7	CANADA HOUSING TRUST 2.350	C..	04/28/2014	RBC DOMINION GLOBAL M		2,041,720	2,000,000	2,024,900	2,024,729	0	(1,555)	0	(1,555)	0	2,023,173	0	18,547	18,547	17,255	12/15/2018	1FE
13509P EG 4	CANADA HOUSING TRUST 1.950	C..	04/28/2014	NATIONAL BANK OF CANA		1,995,840	2,000,000	1,998,240	1,998,240	0	(8)	0	(8)	0	1,998,232	0	(2,392)	(2,392)	4,167	06/15/2019	1FE
13509P BW 2	CANADA HOUSING TRUST (3.150	C..	06/15/2014	MATURED		5,000,000	5,000,000	4,997,300	4,999,632	0	368	0	368	0	5,000,000	0	0	0	78,750	06/15/2014	1FE
135087 XS 8	CANADA TREASURY BONDS 5.000	C..	06/01/2014	MATURED		17,000,000	17,000,000	18,269,810	17,093,377	0	(93,377)	0	(93,377)	0	17,000,000	0	0	0	425,000	06/01/2014	1FE
135087 YL 2	CANADA TREASURY BONDS 4.250	C..	04/08/2014	TD SECURITIES		2,217,620	2,000,000	2,289,080	2,193,949	0	(11,714)	0	(11,714)	0	2,182,234	0	35,386	35,386	30,507	06/01/2018	1FE
135087 YZ 1	CANADA TREASURY BONDS 3.500	C..	04/28/2014	VARIOUS		4,375,320	4,000,000	4,476,390	4,367,959	0	(16,320)	0	(16,320)	0	4,351,639	0	23,681	23,681	53,699	06/01/2020	1FE
135087 ZJ 6	CANADA TREASURY BONDS 3.250	C..	04/08/2014	NATIONAL BANK OF CANA		1,078,730	1,000,000	1,130,000	1,114,076	0	(4,032)	0	(4,032)	0	1,110,044	0	(31,314)	(31,314)	11,664	06/01/2021	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)
30215Z NR 7	EXPORT DEVELOPMENT CAN 5.100	C..	06/02/2014	MATURED		9,000,000	9,000,000	9,298,680	9,015,963	0	(15,963)	0	(15,963)	0	9,000,000	0	0	0	229,500	06/02/2014	1FE
803854 JF 6	SASKATCHEWAN (PROVINCE 5.250	C..	06/03/2014	MATURED		2,000,000	2,000,000	1,984,940	1,998,961	0	1,039	0	1,039	0	2,000,000	0	0	0	52,500	06/03/2014	1FE
891288 BL 5	TORONTO (CITY OF) 5.300	C..	05/21/2014	MATURED		2,000,000	2,000,000	1,996,200	1,999,541	0	459	0	459	0	2,000,000	0	0	0	53,000	05/21/2014	1FE
G92450 7Q 5	UK GILT TREASURY 2.750	D..	05/19/2014	CITIGROUP GLOBAL MARK		1,025,084	1,009,020	949,138	1,020,339	0	(9,705)	0	(9,705)	(90,395)	920,239	105,749	(905)	104,845	22,996	01/22/2015	1FE
62935Z MX 7	CANADA NHA PASS THRU P 1.750	C..	06/15/2014	PAID ON PRINCIPAL		40,134	40,134	39,488	39,503	0	631	0	631	0	40,134	0	0	0	300	10/01/2018	1FE
1099999. Total Bonds - All Other Government						54,774,448	54,049,154	57,180,076	54,918,557	0	(202,465)	0	(202,465)	(90,395)	54,625,696	105,749	43,002	148,751	1,175,838	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
13063A LW 2	CALIFORNIA GENERAL OBL 5.500		04/01/2014	REDEEMED		385,000	385,000	374,266	383,836	0	1,164	0	1,164	0	385,000	0	0	0	10,588	04/01/2015	1FE
20772G FQ 6	CONNECTICUT GENERAL OB 5.000		06/04/2014	REDEEMED		1,500,000	1,500,000	1,667,670	1,508,050	0	(6,659)	0	(6,659)	0	1,501,391	0	(1,391)	(1,391)	38,125	12/01/2017	1FE
20772G FT 0	CONNECTICUT GENERAL OB 5.000		06/04/2014	REDEEMED		10,000,000	10,000,000	11,055,300	10,050,848	0	(42,107)	0	(42,107)	0	10,008,741	0	(8,741)	(8,741)	254,167	12/01/2018	1FE
341535 TG 7	FLORIDA STATE BD OF ED 4.750		06/01/2014	REDEEMED		9,928,300	9,830,000	10,397,879	9,920,794	0	7,506	0	7,506	0	9,928,300	0	0	0	233,463	06/01/2020	1FE
646039 JB 4	NEW JERSEY GENERAL OBL 5.000		04/01/2014	REDEEMED		10,380,000	10,380,000	11,214,241	10,404,539	0	(24,539)	0	(24,539)	0	10,380,000	0	0	0	259,500	04/01/2015	1FE
658256 SK 9	NORTH CAROLINA GENERAL 5.000		05/01/2014	REDEEMED		20,000,000	20,000,000	21,981,200	20,079,314	0	(79,314)	0	(79,314)	0	20,000,000	0	0	0	500,000	05/01/2017	1FE
677519 Q3 7	OHIO COMMON SCHOOLS GE 4.500		06/15/2014	REDEEMED		10,470,000	10,470,000	10,867,860	10,490,930	0	(20,930)	0	(20,930)	0	10,470,000	0	0	0	235,575	06/15/2017	1FE
677519 Q4 5	OHIO COMMON SCHOOLS GE 4.500		06/15/2014	REDEEMED		10,765,000	10,765,000	11,083,429	10,781,784	0	(16,784)	0	(16,784)	0	10,765,000	0	0	0	242,213	06/15/2018	1FE
677519 K3 3	OHIO HIGHER ED GO S200 4.500		05/01/2014	REDEEMED		7,365,000	7,365,000	7,902,719	7,385,369	0	(20,369)	0	(20,369)	0	7,365,000	0	0	0	165,713	05/01/2016	1FE
677519 K4 1	OHIO HIGHER ED GO S200 4.500		05/01/2014	REDEEMED		7,625,000	7,625,000	8,147,465	7,644,795	0	(19,795)	0	(19,795)	0	7,625,000	0	0	0	171,563	05/01/2017	1FE
677519 K5 8	OHIO HIGHER ED GO S200 4.500		05/01/2014	REDEEMED		7,895,000	7,895,000	8,367,674	7,912,870	0	(17,870)	0	(17,870)	0	7,895,000	0	0	0	177,638	05/01/2018	1FE
68607L XN 2	OREGON GO (TAXABLE) PE 5.305		06/01/2014	REDEEMED		1,380,000	1,380,000	1,421,262	1,390,063	0	(10,063)	0	(10,063)	0	1,380,000	0	0	0	36,605	06/01/2016	1FE
686053 FS 3	OREGON SCH BRD(TXBL)PE 4.420		06/30/2014	MATURED		5,000,000	5,000,000	5,199,950	5,024,160	0	(24,160)	0	(24,160)	0	5,000,000	0	0	0	110,500	06/30/2014	1FE
709141 N7 6	PENNSYLVANIA GO SECOND 5.000		06/01/2014	REDEEMED		17,240,000	17,240,000	17,578,249	17,255,720	0	(15,720)	0	(15,720)	0	17,240,000	0	0	0	431,000	06/01/2020	1FE
928109 JT 5	VIRGINIA GENERAL OBLIG 5.000		06/01/2014	MATURED		9,390,000	9,390,000	10,330,502	9,436,619	0	(46,619)	0	(46,619)	0	9,390,000	0	0	0	234,750	06/01/2014	1FE
928109 JX 6	VIRGINIA GENERAL OBLIG 5.000		06/01/2014	REDEEMED		9,270,000	9,270,000	9,923,072	9,302,573	0	(32,573)	0	(32,573)	0	9,270,000	0	0	0	231,750	06/01/2018	1FE
97705L CR 6	WISCONSIN GENERAL OBLI 5.250		05/01/2014	MATURED		2,000,000	2,000,000	2,175,000	2,006,901	0	(6,901)	0	(6,901)	0	2,000,000	0	0	0	52,500	05/01/2014	1FE
97705L ND 5	WISCONSIN GENERAL OBLI 5.250		05/01/2014	REDEEMED		3,640,000	3,640,000	3,918,751	3,650,950	0	(10,950)	0	(10,950)	0	3,640,000	0	0	0	95,550	05/01/2015	1FE
97705L NM 5	WISCONSIN GENERAL OBLI 5.250		05/01/2014	REDEEMED		360,000	360,000	387,569	361,083	0	(1,083)	0	(1,083)	0	360,000	0	0	0	9,450	05/01/2015	1FE
97705L BP 1	WISCONSIN GENERAL OBLI 4.500		05/01/2014	REDEEMED		8,690,000	8,690,000	8,944,791	8,699,197	0	(9,197)	0	(9,197)	0	8,690,000	0	0	0	195,525	05/01/2017	1FE
97705L BQ 9	WISCONSIN GENERAL OBLI 4.500		05/01/2014	REDEEMED		9,150,000	9,150,000	9,342,791	9,156,621	0	(6,621)	0	(6,621)	0	9,150,000	0	0	0	205,875	05/01/2018	1FE
97705L BR 7	WISCONSIN GENERAL OBLI 4.500		05/01/2014	REDEEMED		9,605,000	9,605,000	9,744,465	9,609,500	0	(4,500)	0	(4,500)	0	9,605,000	0	0	0	216,113	05/01/2019	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						172,038,300	171,940,000	182,026,102	172,456,516	0	(408,084)	0	(408,084)	0	172,048,432	0	(10,132)	(10,132)	4,108,159	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
035519 QM 2	ANN ARBOR SCH DIST GO 5.250		05/01/2014	REDEEMED		5,250,000	5,250,000	5,675,933	5,267,050	0	(17,050)	0	(17,050)	0	5,250,000	0	0	0	137,813	05/01/2019	1FE
035519 QP 5	ANN ARBOR SCH DIST GO 5.000		05/01/2014	REDEEMED		3,165,000	3,165,000	3,282,896	3,169,534	0	(4,534)	0	(4,534)	0	3,165,000	0	0	0	79,125	05/01/2021	1FE
035519 QQ 3	ANN ARBOR SCH DIST GO 5.000		05/01/2014	REDEEMED		3,000,000	3,000,000	3,092,730	3,003,473	0	(3,473)	0	(3,473)	0	3,000,000	0	0	0	75,000	05/01/2022	1FE
041429 7J 4	ARLINGTON CO REF & IMP 5.000		05/15/2014	REDEEMED		2,795,000	2,795,000	2,962,085	2,802,279	0	(7,279)	0	(7,279)	0	2,795,000	0	0	0	69,875	05/15/2018	1FE
159807 4C 7	CHARLES CO GENERAL OBL 4.250		06/01/2014	REDEEMED		505,000	500,000	518,315	505,478	0	(478)	0	(478)	0	505,000	0	0	0	10,625	06/01/2018	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)
159807 4D 5	CHARLES CO GENERAL OBL 4.250		06/01/2014	REDEEMED		505,000	500,000	513,410	505,121	0	(121)	0	(121)	0	505,000	0	0	0	10,625	06/01/2019	1
159807 4J 2	CHARLES CO GENERAL OBL 4.250		06/01/2014	REDEEMED		2,838,100	2,810,000	2,912,930	2,840,601	0	(2,501)	0	(2,501)	0	2,838,100	0	0	0	59,713	06/01/2018	1FE
159807 4K 9	CHARLES CO GENERAL OBL 4.250		06/01/2014	REDEEMED		2,974,450	2,945,000	3,023,985	2,974,954	0	(504)	0	(504)	0	2,974,450	0	0	0	62,581	06/01/2019	1FE
165321 6T 2	CHESAPEAKE PUB IMPT GO 5.000		05/01/2014	REDEEMED		3,378,450	3,345,000	3,733,254	3,392,100	0	(12,991)	0	(12,991)	0	3,379,109	0	(659)	(659)	83,625	05/01/2016	1FE
181234 A8 8	CLARK CO SD#114 EVERGR 5.000		06/01/2014	REDEEMED		3,000,000	3,000,000	3,355,410	3,017,019	0	(17,019)	0	(17,019)	0	3,000,000	0	0	0	75,000	06/01/2017	1FE
386280 MH 1	GRAND RAPIDS PUB SCHS 5.000		05/01/2014	REDEEMED		3,775,000	3,775,000	3,937,099	3,781,322	0	(6,322)	0	(6,322)	0	3,775,000	0	0	0	94,375	05/01/2020	1FE
386280 MJ 7	GRAND RAPIDS PUB SCHS 5.000		05/01/2014	REDEEMED		3,975,000	3,975,000	4,117,106	3,980,431	0	(5,431)	0	(5,431)	0	3,975,000	0	0	0	99,375	05/01/2021	1FE
386280 MK 4	GRAND RAPIDS PUB SCHS 5.000		05/01/2014	REDEEMED		4,175,000	4,175,000	4,297,787	4,179,667	0	(4,667)	0	(4,667)	0	4,175,000	0	0	0	104,375	05/01/2022	1FE
386280 ML 2	GRAND RAPIDS PUB SCHS 5.000		05/01/2014	REDEEMED		4,375,000	4,375,000	4,476,150	4,378,702	0	(3,702)	0	(3,702)	0	4,375,000	0	0	0	109,375	05/01/2023	1FE
510768 FL 3	LAKE SHORE PUB SCH MAC 5.000		05/01/2014	REDEEMED		1,245,000	1,245,000	1,380,531	1,250,174	0	(5,174)	0	(5,174)	0	1,245,000	0	0	0	31,125	05/01/2016	1FE
510768 FM 1	LAKE SHORE PUB SCH MAC 5.000		05/01/2014	REDEEMED		2,360,000	2,360,000	2,598,053	2,369,123	0	(9,123)	0	(9,123)	0	2,360,000	0	0	0	59,000	05/01/2017	1FE
510768 FN 9	LAKE SHORE PUB SCH MAC 4.750		05/01/2014	REDEEMED		1,230,000	1,230,000	1,315,608	1,233,262	0	(3,262)	0	(3,262)	0	1,230,000	0	0	0	29,213	05/01/2018	1FE
534238 X9 6	LINCOLN GO LTD HIGHWAY 4.250		05/15/2014	REDEEMED		2,330,000	2,330,000	2,407,659	2,333,198	0	(3,198)	0	(3,198)	0	2,330,000	0	0	0	49,513	11/15/2016	1FE
534238 Y2 0	LINCOLN GO LTD HIGHWAY 4.250		05/15/2014	REDEEMED		2,455,000	2,455,000	2,513,969	2,457,391	0	(2,391)	0	(2,391)	0	2,455,000	0	0	0	52,169	11/15/2017	1FE
534238 Y3 8	LINCOLN GO LTD HIGHWAY 4.250		05/15/2014	REDEEMED		2,590,000	2,590,000	2,630,508	2,591,557	0	(1,557)	0	(1,557)	0	2,590,000	0	0	0	55,038	11/15/2018	1FE
534238 Y4 6	LINCOLN GO LTD HIGHWAY 4.250		05/15/2014	REDEEMED		2,695,000	2,695,000	2,714,781	2,695,606	0	(606)	0	(606)	0	2,695,000	0	0	0	57,269	11/15/2019	1FE
534238 Y5 3	LINCOLN GO LTD HIGHWAY 4.250		05/15/2014	REDEEMED		2,815,000	2,815,000	2,811,509	2,814,337	0	663	0	663	0	2,815,000	0	0	0	59,819	11/15/2020	1FE
613340 ZQ 4	MONTGOMERY CO GENERAL 4.500		04/01/2014	REDEEMED		7,730,000	7,730,000	7,879,034	7,733,441	0	(3,441)	0	(3,441)	0	7,730,000	0	0	0	173,925	04/01/2020	1FE
613340 ZR 2	MONTGOMERY CO GENERAL 4.500		04/01/2014	REDEEMED		7,730,000	7,730,000	7,828,712	7,731,932	0	(1,932)	0	(1,932)	0	7,730,000	0	0	0	173,925	04/01/2021	1FE
667230 QW 9	NORTHVILLE SCH BLDG Q- 5.000		05/01/2014	REDEEMED		2,150,000	2,150,000	2,285,407	2,155,357	0	(5,357)	0	(5,357)	0	2,150,000	0	0	0	53,750	05/01/2019	1FE
667230 QX 7	NORTHVILLE SCH BLDG Q- 5.000		05/01/2014	REDEEMED		2,225,000	2,225,000	2,350,624	2,229,982	0	(4,982)	0	(4,982)	0	2,225,000	0	0	0	55,625	05/01/2020	1FE
667230 QY 5	NORTHVILLE SCH BLDG Q- 5.000		05/01/2014	REDEEMED		2,300,000	2,300,000	2,413,137	2,304,440	0	(4,440)	0	(4,440)	0	2,300,000	0	0	0	57,500	05/01/2021	1FE
667230 QZ 2	NORTHVILLE SCH BLDG Q- 5.000		05/01/2014	REDEEMED		2,375,000	2,375,000	2,476,579	2,378,978	0	(3,978)	0	(3,978)	0	2,375,000	0	0	0	59,375	05/01/2022	1FE
667230 RA 6	NORTHVILLE SCH BLDG Q- 5.000		05/01/2014	REDEEMED		2,375,000	2,375,000	2,463,350	2,378,403	0	(3,403)	0	(3,403)	0	2,375,000	0	0	0	59,375	05/01/2023	1FE
681712 QD 0	OMAHA GENERAL OBLIGATI 4.500		04/01/2014	REDEEMED		755,000	755,000	811,640	756,596	0	(1,596)	0	(1,596)	0	755,000	0	0	0	16,988	04/01/2016	1FE
681712 QE 8	OMAHA GENERAL OBLIGATI 4.500		04/01/2014	REDEEMED		775,000	775,000	825,763	776,423	0	(1,423)	0	(1,423)	0	775,000	0	0	0	17,438	04/01/2017	1FE
681712 QG 3	OMAHA GENERAL OBLIGATI 4.500		04/01/2014	REDEEMED		830,000	830,000	870,205	831,114	0	(1,114)	0	(1,114)	0	830,000	0	0	0	18,675	04/01/2019	1FE
681712 QH 1	OMAHA GENERAL OBLIGATI 4.500		04/01/2014	REDEEMED		705,000	705,000	733,228	705,762	0	(762)	0	(762)	0	705,000	0	0	0	15,863	04/01/2020	1FE
720390 UV 3	PIERCE CO SCH #003 PUY 5.000		06/01/2014	REDEEMED		2,000,000	2,000,000	2,132,540	2,006,450	0	(6,450)	0	(6,450)	0	2,000,000	0	0	0	50,000	12/01/2019	1FE
720390 UW 1	PIERCE CO SCH #003 PUY 5.000		06/01/2014	REDEEMED		4,000,000	4,000,000	4,237,960	4,011,613	0	(11,613)	0	(11,613)	0	4,000,000	0	0	0	100,000	12/01/2020	1FE
720390 UX 9	PIERCE CO SCH #003 PUY 5.000		06/01/2014	REDEEMED		6,000,000	6,000,000	6,351,860	6,017,346	0	(17,346)	0	(17,346)	0	6,000,000	0	0	0	150,000	12/01/2021	1FE
729429 JX 9	PLYMOUTH-CANTON SD Q-S 5.000		05/01/2014	REDEEMED		2,525,000	2,525,000	2,726,192	2,533,147	0	(8,147)	0	(8,147)	0	2,525,000	0	0	0	63,125	05/01/2018	1FE
729429 JY 7	PLYMOUTH-CANTON SD Q-S 5.000		05/01/2014	REDEEMED		3,900,000	3,900,000	4,191,642	3,911,779	0	(11,779)	0	(11,779)	0	3,900,000	0	0	0	97,500	05/01/2019	1FE
729429 JZ 4	PLYMOUTH-CANTON SD Q-S 5.000		05/01/2014	REDEEMED		3,755,000	3,755,000	3,908,392	3,764,019	0	(9,019)	0	(9,019)	0	3,755,000	0	0	0	93,875	05/01/2020	1FE
771537 SS 7	ROCHESTER CSD Q-SBLF G 4.500		05/01/2014	REDEEMED		5,000,000	5,000,000	5,182,000	5,006,668	0	(6,668)	0	(6,668)	0	5,000,000	0	0	0	112,500	05/01/2017	1FE
771537 TH 0	ROCHESTER CSD Q-SBLF G 5.000		05/01/2014	REDEEMED		4,600,000	4,600,000	4,956,362	4,614,061	0	(14,061)	0	(14,061)	0	4,600,000	0	0	0	115,000	05/01/2015	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)
771537 TJ 6	ROCHESTER CSD Q-SBLF G 5.000		05/01/2014	REDEEMED		4,600,000	4,600,000	4,918,090	4,612,547	0	(12,547)	0	(12,547)	0	4,600,000	0	0	0	115,000	05/01/2016	1FE
771537 TK 3	ROCHESTER CSD Q-SBLF G 5.000		05/01/2014	REDEEMED		4,600,000	4,600,000	4,887,684	4,611,339	0	(11,339)	0	(11,339)	0	4,600,000	0	0	0	115,000	05/01/2017	1FE
771537 TM 9	ROCHESTER CSD Q-SBLF G 5.000		05/01/2014	REDEEMED		3,600,000	3,600,000	3,781,080	3,607,069	0	(7,069)	0	(7,069)	0	3,600,000	0	0	0	90,000	05/01/2019	1FE
771537 TN 7	ROCHESTER CSD Q-SBLF G 5.000		05/01/2014	REDEEMED		4,600,000	4,600,000	4,805,344	4,607,994	0	(7,994)	0	(7,994)	0	4,600,000	0	0	0	115,000	05/01/2020	1FE
794173 CW 2	SALEM-KEIZER SD #24J G 5.000		06/15/2014	REDEEMED		3,000,000	3,000,000	3,276,690	3,016,332	0	(16,332)	0	(16,332)	0	3,000,000	0	0	0	75,000	06/15/2016	1FE
794173 CX 0	SALEM-KEIZER SD #24J G 5.000		06/15/2014	REDEEMED		4,215,000	4,215,000	4,672,159	4,238,917	0	(23,917)	0	(23,917)	0	4,215,000	0	0	0	105,375	06/15/2017	1FE
794173 CY 8	SALEM-KEIZER SD #24J G 5.000		06/15/2014	REDEEMED		4,000,000	4,000,000	4,303,760	4,016,193	0	(16,193)	0	(16,193)	0	4,000,000	0	0	0	100,000	06/15/2018	1FE
795676 HK 4	SALT LAKE CO GO REF S2 4.000		06/15/2014	REDEEMED		5,000,000	5,000,000	4,933,800	4,991,898	0	8,102	0	8,102	0	5,000,000	0	0	0	100,000	06/15/2017	1FE
897404 MW 6	TROY CITY SCH DIST Q-S 5.000		05/01/2014	REDEEMED		4,050,000	4,050,000	4,319,447	4,060,656	0	(10,656)	0	(10,656)	0	4,050,000	0	0	0	101,250	05/01/2016	1FE
897404 MX 4	TROY CITY SCH DIST Q-S 5.000		05/01/2014	REDEEMED		4,050,000	4,050,000	4,292,838	4,059,579	0	(9,579)	0	(9,579)	0	4,050,000	0	0	0	101,250	05/01/2017	1FE
897404 MZ 9	TROY CITY SCH DIST Q-S 5.000		05/01/2014	REDEEMED		4,000,000	4,000,000	4,194,320	4,007,641	0	(7,641)	0	(7,641)	0	4,000,000	0	0	0	100,000	05/01/2019	1FE
897404 NE 5	TROY CITY SCH DIST Q-S 5.000		05/01/2014	REDEEMED		3,950,000	3,950,000	4,088,092	3,955,292	0	(5,292)	0	(5,292)	0	3,950,000	0	0	0	98,750	05/01/2021	1FE
897404 NF 2	TROY CITY SCH DIST Q-S 5.000		05/01/2014	REDEEMED		1,350,000	1,350,000	1,390,770	1,351,527	0	(1,527)	0	(1,527)	0	1,350,000	0	0	0	33,750	05/01/2022	1FE
941468 NW 6	WATERFORD SCH DIST Q-S 4.000		05/01/2014	REDEEMED		2,000,000	2,000,000	1,999,900	2,000,000	0	0	0	0	0	2,000,000	0	0	0	40,000	05/01/2018	2FE
941468 NX 4	WATERFORD SCH DIST Q-S 4.000		05/01/2014	REDEEMED		2,000,000	2,000,000	1,977,480	1,990,416	0	625	0	625	0	1,991,041	0	8,959	8,959	40,000	05/01/2019	2FE
941468 NY 2	WATERFORD SCH DIST Q-S 4.100		05/01/2014	REDEEMED		2,000,000	2,000,000	1,976,600	1,988,884	0	605	0	605	0	1,989,489	0	10,511	10,511	41,000	05/01/2020	2FE
951452 MY 4	WEST BLOOMFIELD SD GO 5.250		05/01/2014	REDEEMED		1,000,000	1,000,000	1,088,850	1,003,544	0	(3,544)	0	(3,544)	0	1,000,000	0	0	0	26,250	05/01/2016	1FE
951452 MZ 1	WEST BLOOMFIELD SD GO 5.250		05/01/2014	REDEEMED		1,475,000	1,475,000	1,596,216	1,479,844	0	(4,844)	0	(4,844)	0	1,475,000	0	0	0	38,719	05/01/2017	1FE
951452 NA 5	WEST BLOOMFIELD SD GO 5.250		05/01/2014	REDEEMED		1,475,000	1,475,000	1,587,690	1,479,491	0	(4,491)	0	(4,491)	0	1,475,000	0	0	0	38,719	05/01/2018	1FE
951452 NB 3	WEST BLOOMFIELD SD Q-S 5.000		05/01/2014	REDEEMED		2,950,000	2,950,000	3,083,783	2,955,146	0	(5,146)	0	(5,146)	0	2,950,000	0	0	0	73,750	05/01/2020	1FE
951452 NC 1	WEST BLOOMFIELD SD Q-S 5.000		05/01/2014	REDEEMED		1,325,000	1,325,000	1,350,440	1,325,893	0	(893)	0	(893)	0	1,325,000	0	0	0	33,125	05/01/2024	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						188,401,000	188,300,000	197,421,366	188,750,092	0	(367,903)	0	(367,903)	0	188,382,189	0	18,811	18,811	4,531,000	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
184126 UX 6	CLAYTON CO WATER & SEW 5.000		05/01/2014	REDEEMED		10,574,700	10,470,000	11,402,772	10,608,058	0	(33,358)	0	(33,358)	0	10,574,700	0	0	0	261,750	05/01/2019	1FE
250119 AT 1	DES MOINES MET WASTE W 5.000		06/01/2014	REDEEMED		1,430,000	1,430,000	1,580,665	1,437,633	0	(7,633)	0	(7,633)	0	1,430,000	0	0	0	35,750	06/01/2016	1FE
250119 AU 8	DES MOINES MET WASTE W 5.000		06/01/2014	REDEEMED		1,500,000	1,500,000	1,646,640	1,507,447	0	(7,447)	0	(7,447)	0	1,500,000	0	0	0	37,500	06/01/2017	1FE
250119 AV 6	DES MOINES MET WASTE W 5.000		06/01/2014	REDEEMED		1,570,000	1,570,000	1,712,964	1,577,288	0	(7,288)	0	(7,288)	0	1,570,000	0	0	0	39,250	06/01/2018	1FE
250119 AW 4	DES MOINES MET WASTE W 5.000		06/01/2014	REDEEMED		1,655,000	1,655,000	1,793,341	1,662,046	0	(7,046)	0	(7,046)	0	1,655,000	0	0	0	41,375	06/01/2019	1FE
250119 AX 2	DES MOINES MET WASTE W 5.000		06/01/2014	REDEEMED		2,075,000	2,075,000	2,234,754	2,083,139	0	(8,139)	0	(8,139)	0	2,075,000	0	0	0	51,875	06/01/2020	1FE
250119 AZ 7	DES MOINES MET WASTE W 5.000		06/01/2014	REDEEMED		1,480,000	1,480,000	1,574,631	1,484,840	0	(4,840)	0	(4,840)	0	1,480,000	0	0	0	37,000	06/01/2022	1FE
349515 QY 5	FORT WORTH WATER & SEW 5.000		04/08/2014	REDEEMED		5,610,000	5,610,000	5,990,582	5,616,252	0	(5,577)	0	(5,577)	0	5,610,675	0	(675)	(675)	181,546	02/15/2017	1FE
452226 3Q 4	ILLINOIS SALES TAX REV 5.000		06/15/2014	REDEEMED		2,925,000	2,925,000	3,229,083	2,940,924	0	(15,924)	0	(15,924)	0	2,925,000	0	0	0	73,125	06/15/2017	1FE
452226 3R 2	ILLINOIS SALES TAX REV 5.000		06/15/2014	REDEEMED		7,700,000	7,700,000	8,438,584	7,738,828	0	(38,828)	0	(38,828)	0	7,700,000	0	0	0	192,500	06/15/2018	1FE
574204 RT 2	MARYLAND DEPT TRANSN R 5.000		05/01/2014	REDEEMED		10,000,000	10,000,000	10,605,300	10,023,254	0	(23,254)	0	(23,254)	0	10,000,000	0	0	0	250,000	05/01/2018	1FE
57604P PZ 1	MASSACHUSETTS WATER PO 5.000		06/12/2014	REDEEMED		15,000,000	15,000,000	15,982,800	15,009,422	0	(9,422)	0	(9,422)	0	15,000,000	0	0	0	647,917	08/01/2019	1FE
57604P QA 5	MASSACHUSETTS WATER PO 5.000		06/12/2014	REDEEMED		5,000,000	5,000,000	5,291,700	5,002,763	0	(2,763)	0	(2,763)	0	5,000,000	0	0	0	215,972	08/01/2020	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)
621800 AS 0	MT LAUREL TWP MUN UTIL 6.350		06/15/2014	REDEEMED		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,270	06/15/2017	1
64711R BB 1	NEW MEXICO TRANSN SR L 5.125		06/15/2014	REDEEMED		5,000,000	5,000,000	5,334,100	5,018,144	0	(18,144)	0	(18,144)	0	5,000,000	0	0	0	128,125	06/15/2017	1FE
64711R BD 7	NEW MEXICO TRANSN SR L 5.125		06/15/2014	REDEEMED		20,000,000	20,000,000	21,218,800	20,066,108	0	(66,108)	0	(66,108)	0	20,000,000	0	0	0	512,500	06/15/2018	1FE
64986A 5D 9	NEW YORK ENV FAC CLEAN 5.000		06/15/2014	REDEEMED		1,275,000	1,275,000	1,382,508	1,281,044	0	(6,044)	0	(6,044)	0	1,275,000	0	0	0	31,875	06/15/2017	1FE
64986A 5E 7	NEW YORK ENV FAC CLEAN 5.000		06/15/2014	REDEEMED		1,015,000	1,015,000	1,096,992	1,019,606	0	(4,606)	0	(4,606)	0	1,015,000	0	0	0	25,375	06/15/2018	1FE
64986A 3Z 2	NEW YORK ENV FAC CLEAN 5.000		06/15/2014	REDEEMED		4,270,000	4,270,000	4,768,138	4,296,158	0	(26,158)	0	(26,158)	0	4,270,000	0	0	0	106,750	06/15/2017	1FE
64986A 4A 6	NEW YORK ENV FAC CLEAN 5.000		06/15/2014	REDEEMED		4,410,000	4,410,000	4,892,719	4,435,482	0	(25,482)	0	(25,482)	0	4,410,000	0	0	0	110,250	06/15/2018	1FE
64986A 4B 4	NEW YORK ENV FAC CLEAN 5.000		06/15/2014	REDEEMED		4,550,000	4,550,000	5,003,408	4,574,011	0	(24,011)	0	(24,011)	0	4,550,000	0	0	0	113,750	06/15/2019	1FE
660065 AE 3	NORTH HUNTINGTON TWSP 7.100		04/01/2014	REDEEMED		45,000	45,000	45,000	45,000	0	0	0	0	0	45,000	0	0	0	1,598	04/01/2016	1
677659 XD 1	OHIO WATER DEV AUTH FR 5.000		06/01/2014	REDEEMED		2,875,000	2,875,000	3,032,234	2,882,991	0	(7,991)	0	(7,991)	0	2,875,000	0	0	0	71,875	12/01/2022	1FE
677659 XE 9	OHIO WATER DEV AUTH FR 5.000		06/01/2014	REDEEMED		125,000	125,000	131,836	125,347	0	(347)	0	(347)	0	125,000	0	0	0	3,125	12/01/2022	1FE
67766W ML 3	OHIO WATER DEV AUTH PC 5.000		06/01/2014	REDEEMED		1,575,000	1,575,000	1,695,047	1,581,250	0	(6,250)	0	(6,250)	0	1,575,000	0	0	0	39,375	06/01/2024	1FE
67766W NE 8	OHIO WATER DEV AUTH PC 5.000		06/01/2014	REDEEMED		425,000	425,000	457,394	426,686	0	(1,686)	0	(1,686)	0	425,000	0	0	0	10,625	06/01/2024	1FE
677659 2S 2	OHIO WATER DEV AUTH RE 4.500		06/01/2014	REDEEMED		3,985,000	3,985,000	4,181,979	3,994,334	0	(9,334)	0	(9,334)	0	3,985,000	0	0	0	89,663	12/01/2018	1
677659 2T 0	OHIO WATER DEV AUTH RE 4.500		06/01/2014	REDEEMED		4,050,000	4,050,000	4,208,477	4,057,433	0	(7,433)	0	(7,433)	0	4,050,000	0	0	0	91,125	12/01/2019	1
677659 2U 7	OHIO WATER DEV AUTH RE 4.500		06/01/2014	REDEEMED		4,535,000	4,535,000	4,666,288	4,541,119	0	(6,119)	0	(6,119)	0	4,535,000	0	0	0	102,038	12/01/2020	1
677659 3E 2	OHIO WATER DEV AUTH RE 4.500		06/01/2014	REDEEMED		80,000	80,000	83,954	80,187	0	(187)	0	(187)	0	80,000	0	0	0	1,800	12/01/2018	1FE
677659 3F 9	OHIO WATER DEV AUTH RE 4.500		06/01/2014	REDEEMED		85,000	85,000	88,326	85,156	0	(156)	0	(156)	0	85,000	0	0	0	1,913	12/01/2019	1FE
677659 3G 7	OHIO WATER DEV AUTH RE 4.500		06/01/2014	REDEEMED		95,000	95,000	97,750	95,128	0	(128)	0	(128)	0	95,000	0	0	0	2,138	12/01/2020	1FE
67919P CH 4	OKLAHOMA WATER RES BRD 5.000		04/01/2014	REDEEMED		6,255,000	6,255,000	6,845,034	6,272,774	0	(17,774)	0	(17,774)	0	6,255,000	0	0	0	156,375	04/01/2017	1FE
67919P CL 5	OKLAHOMA WATER RES BRD 5.000		04/01/2014	REDEEMED		5,000,000	5,000,000	5,421,800	5,013,592	0	(13,592)	0	(13,592)	0	5,000,000	0	0	0	125,000	04/01/2019	1FE
79061A BE 6	ST JOSEPH CO (UNIV NOT .020		06/05/2014	GOLDMAN SACHS & CO		35,000,000	35,000,000	35,000,000	35,000,000	0	0	0	0	0	35,000,000	0	0	0	6,752	03/01/2042	1FE
947668 BP 3	WEBER ST COLL STUDENT 7.700		04/01/2014	MATURED		315,000	315,000	315,000	315,000	0	0	0	0	0	315,000	0	0	0	12,128	04/01/2014	1
956432 ES 3	WEST VIEW BORO MUN AUT 6.400		05/15/2014	REDEEMED		105,000	105,000	105,000	104,993	0	7	0	7	0	105,000	0	0	0	3,360	11/15/2017	1
977092 MK 8	WISCONSIN CLEAN WATER 4.750		06/01/2014	REDEEMED		5,805,000	5,805,000	6,137,627	5,820,958	0	(15,958)	0	(15,958)	0	5,805,000	0	0	0	137,869	06/01/2018	1FE
977092 MH 5	WISCONSIN CLEAN WATER 4.000		06/01/2014	REDEEMED		4,765,000	4,765,000	4,832,854	4,767,975	0	(2,975)	0	(2,975)	0	4,765,000	0	0	0	95,300	06/01/2016	1FE
977092 MJ 1	WISCONSIN CLEAN WATER 4.000		06/01/2014	REDEEMED		5,525,000	5,525,000	5,547,818	5,525,652	0	(652)	0	(652)	0	5,525,000	0	0	0	110,500	06/01/2017	1FE
31349G 5Z 8	FH (ARM) #755364 2.208		06/15/2014	PAID ON PRINCIPAL		3,175	3,175	3,200	3,166	0	8	0	8	0	3,175	0	0	0	30	01/01/2029	1
31349S KR 3	FH (3/1 ARM) #781204 2.355		06/15/2014	PAID ON PRINCIPAL		4,862	4,862	4,856	4,825	0	36	0	36	0	4,862	0	0	0	50	02/01/2034	1
31295N AQ 1	FH (5/1 ARM) #789015 2.355		06/15/2014	PAID ON PRINCIPAL		616	616	618	613	0	3	0	3	0	616	0	0	0	6	02/01/2032	1
31292G PC 4	FHLMC GOLD PASSTHRU 7.500		06/15/2014	PAID ON PRINCIPAL		2,600	2,600	2,559	2,564	0	36	0	36	0	2,600	0	0	0	80	09/15/2025	1
31292G 6K 7	FHLMC GOLD PASSTHRU 7.000		06/15/2014	PAID ON PRINCIPAL		730	730	721	720	0	10	0	10	0	730	0	0	0	20	10/15/2029	1
31335G LZ 6	FHLMC GOLD PASSTHRU 7.500		06/15/2014	PAID ON PRINCIPAL		3,041	3,041	2,994	2,999	0	42	0	42	0	3,041	0	0	0	93	09/15/2025	1
31335G NC 5	FHLMC GOLD PASSTHRU 6.500		06/15/2014	PAID ON PRINCIPAL		3,662	3,662	3,419	3,516	0	146	0	146	0	3,662	0	0	0	104	04/15/2026	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500		06/15/2014	PAID ON PRINCIPAL		180,418	180,418	181,292	181,496	0	(1,077)	0	(1,077)	0	180,418	0	0	0	2,673	05/15/2026	1
3128GW SZ 2	FHLMC GOLD PASSTHRU 5.000		06/15/2014	PAID ON PRINCIPAL		61,141	61,141	61,456	61,222	0	(82)	0	(82)	0	61,141	0	0	0	1,259	11/15/2017	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)
3128GW US 5	FHLMC GOLD PASSTHRU 5.000		06/15/2014	PAID ON PRINCIPAL		19,219	19,219	19,231	19,206	0	14	0	14	0	19,219	0	0	0	397	11/15/2017	1
3128MM QB 2	FHLMC GOLD PASSTHRU 2.500		06/15/2014	PAID ON PRINCIPAL		163,029	163,029	170,009	169,472	0	(6,442)	0	(6,442)	0	163,029	0	0	0	1,704	11/15/2027	1
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500		06/15/2014	PAID ON PRINCIPAL		39,132	39,132	40,652	40,663	0	(1,531)	0	(1,531)	0	39,132	0	0	0	1,060	04/15/2022	1
3132GR LV 1	FHLMC GOLD PASSTHRU 3.500		06/15/2014	PAID ON PRINCIPAL		103,081	103,081	105,674	105,957	0	(2,876)	0	(2,876)	0	103,081	0	0	0	1,520	02/15/2042	1
3132GS LQ 0	FHLMC GOLD PASSTHRU 3.500		06/15/2014	PAID ON PRINCIPAL		622,323	622,323	638,173	636,847	0	(14,524)	0	(14,524)	0	622,323	0	0	0	9,230	03/15/2042	1
3128MJ TB 6	FHLMC GOLD PASSTHRU 3.500		06/15/2014	PAID ON PRINCIPAL		67,686	67,686	66,787	66,800	0	886	0	886	0	67,686	0	0	0	991	09/15/2043	1
31345F XK 6	FHLMC 75 DAY PASSTHRU 7.500		06/15/2014	PAID ON PRINCIPAL		144	144	143	144	0	0	0	0	0	144	0	0	0	5	08/15/2018	1
3133T5 LL 5	FHR 1727 I CMO 6.500		06/15/2014	PAID ON PRINCIPAL		143,177	143,177	142,842	142,789	0	388	0	388	0	143,177	0	0	0	4,047	05/15/2024	1
3133TB JR 2	FHR 1998 PE CMO 7.500		06/17/2014	PAID ON PRINCIPAL		5,275	5,275	5,473	5,258	0	17	0	17	0	5,275	0	0	0	176	10/17/2027	1
31385S B4 9	FN (ARM) #550959 2.786		06/25/2014	PAID ON PRINCIPAL		5,699	5,699	5,789	5,703	0	(5)	0	(5)	0	5,699	0	0	0	67	08/01/2029	1
31379X VF 9	FN (10/1 ARM #432714 2.128		06/25/2014	PAID ON PRINCIPAL		6,407	6,407	6,505	6,388	0	19	0	19	0	6,407	0	0	0	57	12/01/2027	1
31402Q 5N 7	FN (10/1 ARM #735353 5.148		06/25/2014	PAID ON PRINCIPAL		137,284	137,284	145,035	139,999	0	(2,715)	0	(2,715)	0	137,284	0	0	0	2,412	03/25/2035	1
31405T ZC 9	FN (10/1 ARM #799139 5.114		06/25/2014	PAID ON PRINCIPAL		178,771	178,771	179,582	178,778	0	(6)	0	(6)	0	178,771	0	0	0	3,082	04/01/2035	1
31402D GG 9	FN (3/1 ARM) #725699 2.330		06/25/2014	PAID ON PRINCIPAL		4,894	4,894	4,915	4,869	0	24	0	24	0	4,894	0	0	0	50	08/01/2034	1
31404M BN 7	FN (3/1 ARM) #772345 1.994		06/25/2014	PAID ON PRINCIPAL		27,149	27,149	27,166	27,031	0	118	0	118	0	27,149	0	0	0	225	03/01/2034	1
31405N 4F 9	FN (3/1 ARM) #794722 2.296		06/25/2014	PAID ON PRINCIPAL		4,315	4,315	4,280	4,273	0	42	0	42	0	4,315	0	0	0	40	10/01/2034	1
31385H 6B 3	FN (5/1 ARM) #545466 2.407		06/25/2014	PAID ON PRINCIPAL		407	407	409	406	0	1	0	1	0	407	0	0	0	4	01/01/2032	1
31389D W4 5	FN (5/1 ARM) #622667 2.125		06/25/2014	PAID ON PRINCIPAL		85,684	85,684	86,099	85,457	0	227	0	227	0	85,684	0	0	0	904	12/01/2031	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		06/25/2014	PAID ON PRINCIPAL		11,463	11,463	11,835	11,656	0	(193)	0	(193)	0	11,463	0	0	0	317	12/25/2041	1
31359V YH 0	FNGT 99-T2 A1 CMO 7.500		06/19/2014	PAID ON PRINCIPAL		7,491	7,491	7,798	7,793	0	(302)	0	(302)	0	7,491	0	0	0	232	09/19/2025	1
31418A VF 2	FNMA PASS TH #FN MA151 2.500		06/25/2014	PAID ON PRINCIPAL		18,585	18,585	18,492	18,492	0	93	0	93	0	18,585	0	0	0	116	07/01/2028	1
31360M 4P 2	FNMA PASS TH #10730 13.500		06/25/2014	PAID ON PRINCIPAL		371	371	387	371	0	(0)	0	(0)	0	371	0	0	0	21	12/25/2014	1
31371F B4 3	FNMA PASS TH #250359 7.000		06/25/2014	PAID ON PRINCIPAL		1,070	1,070	1,026	1,039	0	31	0	31	0	1,070	0	0	0	33	10/25/2025	1
31371F E9 9	FNMA PASS TH #250460 7.000		06/25/2014	PAID ON PRINCIPAL		5,953	5,953	5,711	5,780	0	173	0	173	0	5,953	0	0	0	149	01/25/2026	1
31371M DT 1	FNMA PASS TH #255814 5.500		06/25/2014	PAID ON PRINCIPAL		20,687	20,687	20,682	20,659	0	28	0	28	0	20,687	0	0	0	480	08/25/2035	1
31371M 3W 5	FNMA PASS TH #256513 5.500		06/25/2014	PAID ON PRINCIPAL		5,078	5,078	4,959	4,949	0	129	0	129	0	5,078	0	0	0	110	12/25/2036	1
31373D EF 8	FNMA PASS TH #290034 7.500		06/25/2014	PAID ON PRINCIPAL		2,024	2,024	1,991	2,001	0	23	0	23	0	2,024	0	0	0	61	08/25/2024	1
31373U BT 3	FNMA PASS TH #303450 7.000		06/25/2014	PAID ON PRINCIPAL		2,000	2,000	1,919	1,941	0	59	0	59	0	2,000	0	0	0	61	08/25/2025	1
31375F MB 1	FNMA PASS TH #333454 7.000		06/25/2014	PAID ON PRINCIPAL		962	962	923	932	0	29	0	29	0	962	0	0	0	28	02/25/2026	1
31382M ZX 5	FNMA PASS TH #486858 7.000		06/25/2014	PAID ON PRINCIPAL		1,835	1,835	1,857	1,850	0	(15)	0	(15)	0	1,835	0	0	0	54	03/25/2029	1
31383V ED 1	FNMA PASS TH #514132 7.000		06/25/2014	PAID ON PRINCIPAL		383	383	376	376	0	6	0	6	0	383	0	0	0	11	08/25/2029	1
31384D EP 3	FNMA PASS TH #520442 7.000		06/25/2014	PAID ON PRINCIPAL		455	455	462	463	0	(8)	0	(8)	0	455	0	0	0	13	10/25/2029	1
31389S 3C 6	FNMA PASS TH #634495 5.500		06/25/2014	PAID ON PRINCIPAL		16,074	16,074	16,386	16,202	0	(128)	0	(128)	0	16,074	0	0	0	369	03/25/2017	1
31391T UL 0	FNMA PASS TH #676587 5.500		06/25/2014	PAID ON PRINCIPAL		39,522	39,522	39,682	39,626	0	(104)	0	(104)	0	39,522	0	0	0	936	12/25/2032	1
31402R F9 5	FNMA PASS TH #735592 5.000		06/25/2014	PAID ON PRINCIPAL		311,986	311,986	298,190	301,627	0	10,359	0	10,359	0	311,986	0	0	0	6,605	05/25/2034	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)
31403D SP 5	FNMA PASS TH #745826 6.000		06/25/2014	PAID ON PRINCIPAL		31,216	31,216	31,098	31,092	0	124	0	124	0	31,216	0	0	0	755	07/25/2036	1
31405N TV 7	FNMA PASS TH #794464 6.000		06/25/2014	PAID ON PRINCIPAL		114,842	114,842	117,803	118,538	0	(3,696)	0	(3,696)	0	114,842	0	0	0	3,425	09/25/2034	1
31406Y TU 4	FNMA PASS TH #824163 5.500		06/25/2014	PAID ON PRINCIPAL		60,375	60,375	60,988	60,730	0	(355)	0	(355)	0	60,375	0	0	0	1,573	04/25/2035	1
31407B XH 7	FNMA PASS TH #826080 5.000		06/25/2014	PAID ON PRINCIPAL		424,338	424,338	441,850	444,073	0	(19,735)	0	(19,735)	0	424,338	0	0	0	8,547	07/25/2035	1
31408G ZW 0	FNMA PASS TH #851357 6.000		06/25/2014	PAID ON PRINCIPAL		12,770	12,770	12,927	12,894	0	(124)	0	(124)	0	12,770	0	0	0	319	02/25/2036	1
31408J D4 0	FNMA PASS TH #852523 5.500		06/25/2014	PAID ON PRINCIPAL		12,825	12,825	12,751	12,753	0	72	0	72	0	12,825	0	0	0	287	01/25/2036	1
31409T QM 3	FNMA PASS TH #878060 5.500		06/25/2014	PAID ON PRINCIPAL		55,915	55,915	54,987	55,168	0	747	0	747	0	55,915	0	0	0	1,184	03/25/2036	1
31410P VC 4	FNMA PASS TH #893511 6.000		06/25/2014	PAID ON PRINCIPAL		5,109	5,109	5,115	5,118	0	(9)	0	(9)	0	5,109	0	0	0	129	08/25/2036	1
31410U 3G 5	FNMA PASS TH #898199 6.000		06/25/2014	PAID ON PRINCIPAL		16,351	16,351	16,433	16,416	0	(65)	0	(65)	0	16,351	0	0	0	442	11/25/2036	1
31411A RJ 6	FNMA PASS TH #902389 5.500		06/25/2014	PAID ON PRINCIPAL		43,418	43,418	42,855	42,901	0	517	0	517	0	43,418	0	0	0	998	11/25/2036	1
31411Y VZ 3	FNMA PASS TH #918732 5.500		06/25/2014	PAID ON PRINCIPAL		5,853	5,853	5,727	5,729	0	124	0	124	0	5,853	0	0	0	132	06/25/2037	1
313921 DF 2	FNR 2001-55 PC CMO 6.500		06/25/2014	PAID ON PRINCIPAL		15,331	15,331	15,475	15,470	0	(139)	0	(139)	0	15,331	0	0	0	445	10/25/2031	1
3136AG XN 7	FNR 2013-102 DG CMO 3.000		06/25/2014	PAID ON PRINCIPAL		222,875	222,875	222,527	222,505	0	370	0	370	0	222,875	0	0	0	2,980	05/25/2032	1
3136AG QV 7	FNR 2013-109 BA CMO 3.000		06/25/2014	PAID ON PRINCIPAL		279,236	279,236	277,120	277,145	0	2,091	0	2,091	0	279,236	0	0	0	3,688	10/25/2032	1
31392C MJ 0	FNW 2002-W1 1A4 CMO 6.000		06/25/2014	PAID ON PRINCIPAL		138,352	138,352	133,364	133,546	0	4,806	0	4,806	0	138,352	0	0	0	3,584	02/25/2042	1
3133TL 4S 4	FSPC T-17 A5 7.160		06/25/2014	PAID ON PRINCIPAL		52,180	52,180	52,173	51,923	0	257	0	257	0	52,180	0	0	0	1,602	07/25/2029	1FE
31392M EJ 7	FSPC T-41 1A4 CMO 6.500		06/25/2014	PAID ON PRINCIPAL		87,292	87,292	86,763	86,818	0	474	0	474	0	87,292	0	0	0	2,285	06/25/2032	1
31392M GY 2	FSPC T-42 A4 CMO 6.500		06/25/2014	PAID ON PRINCIPAL		36,219	36,219	36,168	36,119	0	100	0	100	0	36,219	0	0	0	968	02/25/2042	1
31393N TB 5	FSPC T-55 1A1 CMO 6.500		06/25/2014	PAID ON PRINCIPAL		21,102	21,102	22,335	23,164	0	(2,061)	0	(2,061)	0	21,102	0	0	0	571	04/25/2033	1
414158 NU 5	HARRIS CO HSG FIN CORP 6.700		06/01/2014	REDEEMED		12,000	12,000	11,847	12,000	0	0	0	0	0	12,000	0	0	0	402	06/01/2025	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						191,692,160	191,587,460	202,116,760	192,159,044	0	(466,209)	0	(466,209)	0	191,692,835	0	(675)	(675)	4,232,209	XXX	XXX
Bonds - Industrial and Miscellaneous																					
03073E AF 2	AMERISOURCEBERGEN CORP 5.875		06/23/2014	REDEEMED		3,189,150	3,000,000	3,134,476	3,044,598	0	(12,313)	0	(12,313)	0	3,032,285	0	156,865	156,865	136,104	09/15/2015	1FE
040555 CG 7	ARIZONA PUBLIC SERVICE 5.800		06/30/2014	MATURED		2,000,000	2,000,000	2,050,660	2,003,651	0	(3,651)	0	(3,651)	0	2,000,000	0	0	0	58,000	06/30/2014	1FE
05523U AG 5	BAE SYSTEMS HOLDINGS (4.950	R	06/01/2014	MATURED		2,000,000	2,000,000	2,038,110	2,003,492	0	(3,492)	0	(3,492)	0	2,000,000	0	0	0	49,500	06/01/2014	2FE
060505 BM 5	BANK OF AMERICA CORP 5.375		06/15/2014	MATURED		5,000,000	5,000,000	5,040,690	5,002,157	0	(2,157)	0	(2,157)	0	5,000,000	0	0	0	134,375	06/15/2014	1FE
120568 AM 2	BUNGE LTD FINANCE 5.350		04/15/2014	MATURED		3,500,000	3,500,000	3,568,820	3,504,651	0	(4,651)	0	(4,651)	0	3,500,000	0	0	0	93,625	04/15/2014	2FE
125152 AC 2	CE GENERATION LLC 7.416		06/15/2014	REDEEMED		96,750	96,750	96,750	96,750	0	0	0	0	0	96,750	0	0	0	3,587	12/15/2018	3FE
156700 AW 6	CENTURYLINK INC 5.625		04/25/2014	BAS-MERRILL LYNCH		789,375	750,000	770,625	770,625	0	(605)	0	(605)	0	770,020	0	19,355	19,355	24,492	04/01/2020	3FE
165167 CD 7	CHESAPEAKE ENERGY 9.500		04/24/2014	TENDERED		1,042,000	1,000,000	977,500	994,516	0	1,357	0	1,357	0	995,874	0	46,126	46,126	95,708	02/15/2015	3FE
172967 CK 5	CITIGROUP INC 5.125		05/05/2014	MATURED		2,000,000	2,000,000	2,024,160	2,001,902	0	(1,902)	0	(1,902)	0	2,000,000	0	0	0	51,250	05/05/2014	1FE
20451N AD 3	COMPASS MINERALS 8.000		06/23/2014	REDEEMED		3,120,000	3,000,000	3,067,500	3,037,271	0	(4,628)	0	(4,628)	0	3,032,643	0	87,357	87,357	134,667	06/01/2019	3FE
126650 AW 0	CVS LEASE PASS THRU CE 5.298		06/10/2014	REDEEMED		32,887	32,887	33,247	33,301	0	(414)	0	(414)	0	32,887	0	0	0	726	01/11/2027	2FE
126659 AA 9	CVS LEASE PASS THRU CE 8.353		06/10/2014	REDEEMED		23,899	23,899	23,899	23,899	0	0	0	0	0	23,899	0	0	0	833	07/10/2031	2FE
244199 BB 0	DEERE & CO 6.950		04/25/2014	MATURED		500,000	500,000	553,945	502,217	0	(2,217)	0	(2,217)	0	500,000	0	0	0	17,375	04/25/2014	1FE
263534 BN 8	DUPONT EI NEMOUR 4.875		04/30/2014	MATURED		1,300,000	1,300,000	1,288,638	1,299,350	0	650	0	650	0	1,300,000	0	0	0	31,688	04/30/2014	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)
377372 AA 5	GLAXOSMITHKLINE 4.375	R..	04/15/2014	MATURED		9,000,000	9,000,000	8,931,420	8,996,502	0	3,498	0	3,498	0	9,000,000	0	0	0	196,875	04/15/2014	1FE
460146 CD 3	INTERNATIONAL PAPER CO 9.375		06/17/2014	TENDERED		1,291,220	1,000,000	1,284,010	1,214,400	0	(16,421)	0	(16,421)	0	1,197,979	0	93,241	93,241	85,469	05/15/2019	2FE
88550* AA 7	INVITATION HOMES - REV 3.750		06/12/2014	PAID ON PRINCIPAL		8,261,923	8,261,923	8,261,923	8,220,794	41,130	0	0	41,130	0	8,261,923	0	0	0	129,850	03/13/2015	5*
49228R AE 3	KERN RIVER FUNDING (14 4.893		06/30/2014	REDEEMED		197,569	197,569	195,585	196,712	0	857	0	857	0	197,569	0	0	0	4,028	04/30/2018	1FE
49446Q BC 4	KIMCO REALTY 4.820		06/01/2014	MATURED		3,000,000	3,000,000	3,085,560	3,008,721	0	(8,721)	0	(8,721)	0	3,000,000	0	0	0	96,400	06/01/2014	2FE
524908 CF 5	LEHMAN BROTHERS HOLDIN 7.875		04/03/2014	PAID ON PRINCIPAL		11,543	11,543	1,443	1,045	0	10,498	0	10,498	0	11,543	0	0	0	0	11/01/2009	6
52517P F6 3	LEHMAN BROTHERS HOLDIN 5.500		04/03/2014	PAID ON PRINCIPAL		130,567	130,567	16,321	11,684	0	118,883	0	118,883	0	130,567	0	0	0	0	04/04/2016	6*
52517P VV 0	LEHMAN BROTHERS HOLDIN 4.800		04/03/2014	PAID ON PRINCIPAL		130,525	130,525	16,316	11,698	0	118,827	0	118,827	0	130,525	0	0	0	0	03/13/2014	6
61746B DM 5	MORGAN STANLEY 2.500		05/06/2014	MORGAN STANLEY		1,003,480	1,000,000	996,320	996,320	0	179	0	179	0	996,499	0	6,981	6,981	7,292	01/24/2019	1FE
67021C AB 3	NSTAR ELECTRIC 4.875		04/15/2014	MATURED		4,000,000	4,000,000	3,989,590	3,999,069	0	931	0	931	0	4,000,000	0	0	0	97,500	04/15/2014	1FE
737679 CX 6	POTOMAC ELECTRIC POWER 4.650		04/15/2014	MATURED		2,000,000	2,000,000	1,990,020	1,999,360	0	640	0	640	0	2,000,000	0	0	0	46,500	04/15/2014	1FE
74254P AK 8	PRINCIPAL LIFE FUNDING 5.100		04/15/2014	MATURED		2,000,000	2,000,000	2,001,040	1,999,733	0	267	0	267	0	2,000,000	0	0	0	51,000	04/15/2014	1FE
742718 EE 5	PROCTER & GAMBLE CO 1.600		06/24/2014	BNY MELLON CAPITAL MA		999,490	1,000,000	998,310	998,361	0	158	0	158	0	998,520	0	971	971	10,356	11/15/2018	1FE
74432Q AD 7	PRUDENTIAL FINANCIAL I 4.750		04/01/2014	MATURED		5,000,000	5,000,000	5,089,630	5,005,463	0	(5,463)	0	(5,463)	0	5,000,000	0	0	0	118,750	04/01/2014	2FE
744448 BX 8	PUBLIC SERVICE CO OF C 5.500		04/01/2014	MATURED		3,500,000	3,500,000	3,689,005	3,505,502	0	(5,502)	0	(5,502)	0	3,500,000	0	0	0	96,250	04/01/2014	1FE
75281A AQ 2	RANGE RESOURCES 5.000		06/18/2014	CREDIT AGRICOLE CIB		1,082,500	1,000,000	968,750	969,299	0	1,243	0	1,243	0	970,543	0	111,957	111,957	38,611	03/15/2023	3FE
75884R AL 7	REGENCY CENTERS LP 4.950		04/15/2014	MATURED		4,000,000	4,000,000	3,989,880	3,999,042	0	958	0	958	0	4,000,000	0	0	0	99,000	04/15/2014	2FE
76882A AA 8	RIVERS PITTSBURG (144A 9.500		06/18/2014	REDEEMED		523,240	508,000	557,530	553,720	2,129	(6,714)	0	(4,585)	0	549,135	0	(25,895)	(25,895)	22,616	06/15/2019	4FE
857555 AP 1	STATER BROTHERS HOLDIN 7.750		06/11/2014	REDEEMED		2,450,000	2,450,000	2,443,213	2,447,625	0	699	0	699	0	2,448,324	0	1,676	1,676	124,474	04/15/2015	4FE
89469A AA 2	TREEHOUSE FOODS 7.750		04/10/2014	REDEEMED		5,894,906	5,675,000	5,813,938	5,733,873	0	(6,875)	0	(6,875)	0	5,726,997	0	167,909	167,909	267,553	03/01/2018	3FE
907818 CT 3	UNION PACIFIC CO 5.375		05/01/2014	MATURED		3,000,000	3,000,000	2,988,330	2,999,022	0	978	0	978	0	3,000,000	0	0	0	80,625	05/01/2014	2FE
05577@ AN 0	UNION PACIFIC RAILROAD 4.830		04/15/2014	REDEEMED		97,727	97,727	97,727	97,727	0	0	0	0	0	97,727	0	0	0	2,360	10/15/2024	1
908594 AC 8	UNION TANK CAR 4.710		05/15/2014	REDEEMED		454,545	454,545	454,545	454,545	0	0	0	0	0	454,545	0	0	0	10,705	05/15/2020	1
949746 FS 5	WELLS FARGO 4.625		04/15/2014	MATURED		2,000,000	2,000,000	1,996,640	1,999,622	0	378	0	378	0	2,000,000	0	0	0	46,250	04/15/2014	1FE
966387 AG 7	WHITING PETROLEUM CORP 5.000		05/07/2014	WELLS FARGO SECURITIE		1,060,000	1,000,000	1,060,000	1,060,000	0	(659)	0	(659)	0	1,059,341	0	659	659	7,917	03/15/2019	3FE
984121 BY 8	XEROX CORP 8.250		05/15/2014	MATURED		1,827,000	1,827,000	2,152,206	1,857,315	0	(30,315)	0	(30,315)	0	1,827,000	0	0	0	75,364	05/15/2014	2FE
36158Z AX 4	GE CAPITAL CAN FUNDING 4.400	C..	06/01/2014	MATURED		2,000,000	2,000,000	1,997,040	1,999,680	0	320	0	320	0	2,000,000	0	0	0	44,000	06/01/2014	1FE
780085 QC 3	ROYAL BANK OF CANADA 4.970	C..	06/05/2014	MATURED		1,000,000	1,000,000	999,590	999,896	0	104	0	104	0	1,000,000	0	0	0	24,850	06/05/2014	1FE
034863 AA 8	ANGLO AMERICAN (144A) 9.375	F...	04/08/2014	MATURED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	93,750	04/08/2014	2FE
034863 AE 0	ANGLO AMERICAN (144A) 2.625	F...	05/01/2014	BARCLAYS CAPITAL INC		1,022,270	1,000,000	1,003,130	1,002,059	0	(205)	0	(205)	0	1,001,854	0	20,416	20,416	15,531	04/03/2017	2FE
046353 AA 6	ASTRAZENECA PLC 5.400	F...	06/01/2014	MATURED		6,000,000	6,000,000	6,003,410	5,999,594	0	406	0	406	0	6,000,000	0	0	0	162,000	06/01/2014	1FE
067316 AA 7	BACARDI LTD (144A) 7.450	F...	04/01/2014	MATURED		3,000,000	3,000,000	2,997,270	2,998,813	0	1,187	0	1,187	0	3,000,000	0	0	0	111,750	04/01/2014	2FE
G0977# AA 6	BELRON UK LIMITED 5.680	F...	04/24/2014	MATURED		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	198,800	04/24/2014	2
055451 AG 3	BHP FINANCE USA 5.500	F...	04/01/2014	MATURED		2,000,000	2,000,000	1,993,320	1,999,242	0	758	0	758	0	2,000,000	0	0	0	55,000	04/01/2014	1FE
05565Q BL 1	BP CAPITAL PLC 3.625	F...	05/08/2014	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	18,125	05/08/2014	1FE
654902 AB 1	NOKIA CORP 5.375	F...	05/14/2014	BAS-MERRILL LYNCH		1,077,500	1,000,000	1,011,380	1,006,929	0	(379)	0	(379)	0	1,006,549	0	70,951	70,951	27,472	05/15/2019	3FE

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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)
004375 CS 8	ACCR 2005-1 A2C .502		06/25/2014	PAID ON PRINCIPAL		926,267	926,267	778,065	838,203	0	88,065	0	88,065	0	926,267	0	0	0	1,976	04/25/2035	1FM
05949C HU 3	BOAMS 2005-I 2A5 CMO 2.762		06/25/2014	PAID ON PRINCIPAL		95,004	95,004	64,128	54,785	0	40,220	0	40,220	0	95,004	0	0	0	1,129	10/25/2035	1FM
05949C HU 3	BOAMS 2005-I 2A5 CMO 2.762		06/25/2014	WRITTEN OFF		0	15,121	10,207	8,720	0	82	0	82	0	8,802	0	(8,802)	(8,802)	202	10/25/2035	1FM
12498N AB 9	CBASS 2006-CB2 AF2 5.501		06/25/2014	PAID ON PRINCIPAL		4,847	4,847	2,706	2,494	0	2,353	0	2,353	0	4,847	0	0	0	78	12/25/2036	1FM
172973 W5 4	CMSI 2005-4 1A6 CMO 5.500		06/25/2014	PAID ON PRINCIPAL		95,468	95,468	70,885	81,319	0	14,149	0	14,149	0	95,468	0	0	0	2,180	07/25/2035	1FM
172973 5F 2	CMSI 2006-1 2A1 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		8,035	8,035	7,654	6,536	0	1,499	0	1,499	0	8,035	0	0	0	162	02/25/2021	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.186		06/28/2014	PAID ON PRINCIPAL		26,514	26,514	25,562	26,090	0	424	0	424	0	26,514	0	0	0	453	12/28/2033	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.186		05/28/2014	WRITTEN OFF		0	41	40	41	0	0	1	(1)	0	40	0	(40)	(40)	1	12/28/2033	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		54,358	54,358	54,170	54,123	(0)	235	0	235	0	54,358	0	0	0	1,133	02/25/2020	1FM
12647P AJ 7	CSMC 2013-7 A10 (CMO) 3.500		06/25/2014	PAID ON PRINCIPAL		133,759	133,759	129,149	129,329	0	4,430	0	4,430	0	133,759	0	0	0	2,069	08/25/2043	1FE
12667F J6 3	CWALT 2004-30CB 3A1 CM 5.000		06/25/2014	PAID ON PRINCIPAL		175,393	175,393	143,822	119,100	0	56,292	0	56,292	0	175,393	0	0	0	3,532	02/25/2020	1FM
12669F DS 9	CWHL 2003-J10 1A9 CMO 5.250		06/25/2014	PAID ON PRINCIPAL		430,999	430,999	408,102	417,895	0	13,104	0	13,104	0	430,999	0	0	0	10,506	11/25/2033	1FM
12669F GV 9	CWHL 2003-J13 2A1 CMO 5.250		06/25/2014	PAID ON PRINCIPAL		44,153	44,153	44,401	43,999	0	153	0	153	0	44,153	0	0	0	966	01/25/2024	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500		06/25/2014	PAID ON PRINCIPAL		66,421	66,421	57,558	19,160	0	47,261	0	47,261	0	66,421	0	0	0	1,656	08/25/2035	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500		06/25/2014	PAID ON PRINCIPAL		94,730	94,730	84,783	69,196	0	25,534	0	25,534	0	94,730	0	0	0	2,283	11/25/2035	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500		05/25/2014	WRITTEN OFF		0	745	667	544	0	(55)	0	(55)	0	489	0	(489)	(489)	16	11/25/2035	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		05/25/2014	PAID ON PRINCIPAL		169,781	169,781	131,612	118,637	(0)	51,144	0	51,144	0	169,781	0	0	0	4,245	07/25/2037	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		04/25/2014	WRITTEN OFF		0	4,039	3,131	2,822	0	242	0	242	0	3,064	0	(3,064)	(3,064)	81	07/25/2037	1FM
29977J AB 2	EVER 2013-1 A2 (CMO) 2.500		06/25/2014	PAID ON PRINCIPAL		207,163	207,163	187,652	187,676	0	19,487	0	19,487	0	207,163	0	0	0	2,017	03/25/2043	1FE
32051G LD 5	FHASI 2005-2 2A1 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		25,637	25,637	25,629	25,562	0	75	0	75	0	25,637	0	0	0	534	05/25/2020	1FM
36185N M8 0	GMACM 2003-J10 A2 CMO 4.750		06/25/2014	PAID ON PRINCIPAL		100,788	100,788	99,977	100,255	0	533	0	533	0	100,788	0	0	0	2,062	01/25/2019	1FM
3622EB AC 2	GSAA 2007-4 A3A CMO .452		06/25/2014	PAID ON PRINCIPAL		31,650	31,650	13,016	7,037	0	24,613	0	24,613	0	31,650	0	0	0	60	03/25/2037	1FM
36228F AE 6	GSMPS 1998-2 A CMO 7.750		06/19/2014	PAID ON PRINCIPAL		16,388	16,388	16,210	16,212	0	176	0	176	0	16,388	0	0	0	479	05/19/2027	1FM
36228F CL 8	GSMPS 1999-3 A CMO (14 8.000		06/19/2014	PAID ON PRINCIPAL		4,251	4,251	4,354	4,131	0	119	0	119	0	4,251	0	0	0	144	08/19/2029	1FM
36228F EC 6	GSMPS 2001-2 A CMO 7.500		06/19/2014	PAID ON PRINCIPAL		11,344	11,344	11,734	11,677	0	(334)	0	(334)	0	11,344	0	0	0	390	06/15/2032	3FM
36242D UQ 4	GSR 2005-AR1 4A1 CMO 4.571		06/25/2014	PAID ON PRINCIPAL		249,161	249,161	225,264	221,124	0	28,037	0	28,037	0	249,161	0	0	0	5,241	01/25/2035	1FM
36298B AG 5	GSR 2006-6F 2A4 CMO 6.000		06/25/2014	PAID ON PRINCIPAL		852,780	852,780	727,652	727,652	0	125,128	0	125,128	0	852,780	0	0	0	20,647	06/20/2036	1FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 2.846		06/25/2014	PAID ON PRINCIPAL		824,555	824,555	751,735	321,879	(0)	502,676	0	502,676	0	824,555	0	0	0	13,011	03/25/2037	1FM
46628M AE 6	JPMAC 2006-CW1 A4 .300		05/27/2014	PAID ON PRINCIPAL		57,772	57,772	47,084	54,406	0	3,366	0	3,366	0	57,772	0	0	0	65	05/25/2036	1FM
466247 UP 6	JPMMT 2005-S2 1A3 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		87,767	87,767	85,134	74,610	0	13,157	0	13,157	0	87,767	0	0	0	1,924	08/25/2020	1FM
46630G AD 7	JPMMT 2007-A1 2A2 (CMO 2.606		06/25/2014	PAID ON PRINCIPAL		236,164	236,164	208,415	195,208	0	40,956	0	40,956	0	236,164	0	0	0	2,514	07/25/2035	1FM
46641C AU 5	JPMMT 2014-1 2A1 (CMO) 3.500		06/25/2014	PAID ON PRINCIPAL		173,857	173,857	171,337	171,337	0	2,520	0	2,520	0	173,857	0	0	0	1,525	01/25/2044	1FE
52521R AE 1	LMT 2007-5 1A3 CMO 5.750		06/25/2014	PAID ON PRINCIPAL		585,176	585,176	510,671	494,823	0	90,352	0	90,352	0	585,176	0	0	0	15,470	05/25/2037	1FM
576434 EM 2	MALT 2003-4 4A1 CMO 5.500		06/25/2014	PAID ON PRINCIPAL		63,408	63,408	63,515	63,285	0	123	0	123	0	63,408	0	0	0	1,430	06/25/2018	1FM
55265K NM 7	MASTR 2002-8 1A4 CMO 5.500		06/25/2014	PAID ON PRINCIPAL		13,419	13,419	13,551	13,379	0	40	0	40	0	13,419	0	0	0	300	12/25/2017	1FM
55265K VB 2	MASTR 2003-4 2A4 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		122,221	122,221	120,277	121,558	0	663	0	663	0	122,221	0	0	0	2,548	05/25/2018	1FM

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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)
55265K 5Y 1	MASTR 2004-1 4A1 CMO 4.500		06/25/2014	PAID ON PRINCIPAL		147,450	147,450	147,463	147,103	0	347	0	347	0	147,450	0	0	0	2,768	02/25/2019	1FM
57643M LE 2	MASTR 2005-2 1A5 (CMO) 5.250		06/25/2014	PAID ON PRINCIPAL		180,796	180,796	175,372	168,419	0	12,378	0	12,378	0	180,796	0	0	0	4,089	11/25/2035	1FM
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000		06/25/2014	PAID ON PRINCIPAL		24,973	24,973	25,558	25,736	0	(764)	0	(764)	0	24,973	0	0	0	598	02/25/2034	3FM
76110H BL 2	RALI 2003-QS7 A2 CMO 4.750		06/25/2014	PAID ON PRINCIPAL		267,321	267,321	270,829	268,161	0	(840)	0	(840)	0	267,321	0	0	0	5,231	04/25/2033	1FM
76111X DE 0	RFMSI 2003-S18 A2 CMO 4.500		06/25/2014	PAID ON PRINCIPAL		107,543	107,543	106,384	106,908	0	635	0	635	0	107,543	0	0	0	2,045	10/25/2018	1FM
76111X SE 4	RFMSI 2005-S1 2A2 CMO 4.750		06/25/2014	PAID ON PRINCIPAL		96,113	96,113	96,541	95,934	0	179	0	179	0	96,113	0	0	0	1,833	02/25/2020	1FM
81745R AB 6	SEMT 2013-3 A2 2.500		06/25/2014	PAID ON PRINCIPAL		201,531	201,531	179,008	178,994	0	22,537	0	22,537	0	201,531	0	0	0	2,040	03/25/2043	1FE
81744Y AA 4	SEMT 2013-4 A1 CMO 2.325		06/25/2014	PAID ON PRINCIPAL		116,125	116,125	103,082	103,184	0	12,940	0	12,940	0	116,125	0	0	0	1,115	04/25/2043	1FE
81744Y AB 2	SEMT 2013-4 A2 CMO 2.500		06/25/2014	PAID ON PRINCIPAL		169,432	169,432	153,208	153,402	0	16,029	0	16,029	0	169,432	0	0	0	1,749	04/25/2043	1FE
94983F AA 8	WFMBS 2006-1 A1 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		108,962	108,962	106,466	106,179	0	2,783	0	2,783	0	108,962	0	0	0	2,363	09/25/2020	1FM
94984E AD 4	WFMBS 2006-10 A4 CMO 6.000		06/25/2014	PAID ON PRINCIPAL		313,882	313,882	302,739	300,134	0	13,748	0	13,748	0	313,882	0	0	0	7,940	08/25/2036	1FM
94983L AY 3	WFMBS 2006-2 2A5 CMO 5.500		06/25/2014	PAID ON PRINCIPAL		456,989	456,989	387,061	371,420	0	85,569	0	85,569	0	456,989	0	0	0	8,896	03/25/2036	1FM
94983L AY 3	WFMBS 2006-2 2A5 CMO 5.500		06/25/2014	WRITTEN OFF		0	24,547	20,791	19,951	0	194	0	194	0	20,145	0	(20,145)	(20,145)	453	03/25/2036	1FM
94985L AH 8	WFMBS 2007-13 A8 CMO 6.000		06/25/2014	PAID ON PRINCIPAL		131,497	131,497	110,458	71,546	0	59,952	0	59,952	0	131,497	0	0	0	3,312	09/25/2037	1FM
94985L AH 8	WFMBS 2007-13 A8 CMO 6.000		06/25/2014	WRITTEN OFF		0	5,066	4,256	2,757	0	553	0	553	0	3,309	0	(3,309)	(3,309)	138	09/25/2037	1FM
17319W AA 7	CGCMT 2013-SMP A 2.110		06/12/2014	PAID ON PRINCIPAL		30,566	30,566	31,330	30,642	588	(664)	0	(76)	0	30,566	0	0	0	269	01/12/2018	1FM
45779B BT 5	IMSCI 2013-4 A1 (144A) 2.837	C	06/12/2014	PAID ON PRINCIPAL		8,590	8,590	8,590	8,588	0	2	0	2	0	8,590	0	0	0	102	04/12/2023	1FE
75585R GC 3	REALT 2006-3 A1 4.449	C	06/12/2014	PAID ON PRINCIPAL		36,534	36,534	36,532	36,493	0	41	0	41	0	36,534	0	0	0	678	12/12/2038	1FE
00442Q AD 0	ACE 2003-MH1 A4 (144A) 6.500		06/15/2014	PAID ON PRINCIPAL		130,559	130,559	123,789	126,043	0	4,516	0	4,516	0	130,559	0	0	0	3,626	08/15/2030	1FE
126342 DZ 4	AMHPT 1996-1 B1 8.000		06/15/2014	PAID ON PRINCIPAL		551,040	551,040	570,254	551,039	0	1	0	1	0	551,040	0	0	0	18,236	03/15/2027	1FE
06606B AK 6	BAMH 1997-1 M 6.800		06/10/2014	PAID ON PRINCIPAL		200,167	200,167	258,216	198,726	0	1,441	0	1,441	0	200,167	0	0	0	5,634	01/10/2028	1FE
20846Q HN 1	CNF 2001-3 A4 6.910		06/01/2014	PAID ON PRINCIPAL		144,910	144,910	144,902	144,878	0	32	0	32	0	144,910	0	0	0	4,124	05/01/2033	6AM
20846Q JW 9	CNF 2002-2 A2 6.030		06/01/2014	PAID ON PRINCIPAL		75,457	75,457	75,622	75,490	0	(33)	0	(33)	0	75,457	0	0	0	1,853	03/01/2033	3AM
393505 BC 5	GT 1993-2 B 8.000		06/15/2014	PAID ON PRINCIPAL		4,664	4,664	4,337	4,504	0	160	0	160	0	4,664	0	0	0	646	07/15/2018	6FE
393505 RJ 3	GT 1996-10 M1 7.240		06/15/2014	PAID ON PRINCIPAL		395,286	395,286	406,588	395,269	0	17	0	17	0	395,286	0	0	0	11,869	11/15/2028	5AM
393505 Y2 2	GT 1999-3 M1 6.960		06/01/2014	WRITTEN OFF		0	66,722	22,129	7	0	(7)	0	(7)	0	0	0	0	0	2,075	02/01/2031	6FE
393505 Z4 7	GT 1999-4 A7 7.410		06/01/2014	PAID ON PRINCIPAL		67,825	67,825	57,068	44,840	0	22,985	0	22,985	0	67,825	0	0	0	2,072	05/01/2031	6FE
393505 3P 5	GT 1999-5 A5 7.860		06/01/2014	PAID ON PRINCIPAL		110,543	110,543	110,493	74,353	0	36,190	0	36,190	0	110,543	0	0	0	3,594	03/01/2030	6FE
674135 DQ 8	OAK 1998-B M2 7.025		06/15/2014	WRITTEN OFF		0	12,948	807	0	0	0	0	0	0	0	0	0	0	443	05/15/2023	6FE
67087T DW 8	OAK 2002-C A1 5.410		06/15/2014	PAID ON PRINCIPAL		55,841	55,841	51,075	46,390	0	9,450	0	9,450	0	55,841	0	0	0	1,260	11/15/2032	3AM
921796 MZ 8	VMF 2003-A A4 6.210		06/07/2014	PAID ON PRINCIPAL		113,216	113,216	103,027	108,155	0	5,061	0	5,061	0	113,216	0	0	0	4,162	05/07/2026	1FE
3899999. Total Bonds - Industrial and Miscellaneous						123,847,109	122,814,208	123,237,234	121,431,799	43,847	1,648,746	1	1,692,592	0	123,124,391	0	722,719	722,719	3,507,188	XXX	XXX
Bonds - Hybrid Securities																					
06738E AB 1	BARCLAYS BANK PLC 6.625	F	06/19/2014	CITIGROUP GLOBAL MARK		1,203,128	1,180,000	1,180,000	1,180,000	0	0	0	0	0	1,180,000	0	23,128	23,128	1,520	06/30/2049	4FE
06739F EY 3	BARCLAYS BANK PLC (144 5.926	F	06/13/2014	EXCHANGED		2,180,000	2,000,000	670,820	670,820	0	0	0	0	0	670,820	0	1,509,180	1,509,180	59,918	12/31/2049	2FE
236363 AA 5	DEN DANSKE BANK (144A) 5.914	F	06/16/2014	REDEEMED		2,000,000	2,000,000	700,000	700,000	0	0	0	0	0	700,000	0	1,300,000	1,300,000	59,140	12/16/2049	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
40411C AA 0	HBOS CAPITAL FUNDING L 6.071	F...	06/30/2014	REDEEMED		2,000,000	2,000,000	480,320	480,320	0	0	0	0	0	480,320	0	1,519,680	1,519,680	60,710	12/31/2049	3FE
4899999. Total Bonds - Hybrid Securities						7,383,128	7,180,000	3,031,140	3,031,140	0	0	0	0	0	3,031,140	0	4,351,988	4,351,988	181,289	XXX	XXX
8399997. Total Bonds - Part 4						761,877,171	759,611,848	789,223,201	756,541,822	43,847	150,437	1	194,282	(90,395)	756,645,708	105,749	5,125,713	5,231,462	18,257,049	XXX	XXX
8399999. Total Bonds						761,877,171	759,611,848	789,223,201	756,541,822	43,847	150,437	1	194,282	(90,395)	756,645,708	105,749	5,125,713	5,231,462	18,257,049	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
05564E 10 6	BRE PROPERTIES		04/01/2014	TAKEOVER	22,100.000	1,301,320	XXX	759,173	1,209,091	(449,918)	0	0	(449,918)	0	759,173	0	542,148	542,148	122,545	XXX	L
105368 20 3	BRANDYWINE REALTY TRUST		06/02/2014	JEFFERIES & COMPANY INC...	3,400.000	52,740	XXX	44,812	47,906	(3,094)	0	0	(3,094)	0	44,812	0	7,928	7,928	1,020	XXX	L
253868 10 3	DIGITAL REALTY TRUST INC		05/22/2014	VARIOUS	800.000	46,396	XXX	39,296	39,296	0	0	0	0	0	39,296	0	7,100	7,100	1,288	XXX	L
26884U 10 9	EPR PROPERTIES		06/12/2014	VARIOUS	2,900.000	157,250	XXX	137,582	142,564	(4,982)	0	0	(4,982)	0	137,582	0	19,668	19,668	4,412	XXX	L
297178 10 5	ESSEX PROPERTY TRUST INC		05/28/2014	VARIOUS	1.910	150	XXX	267	274	(8)	0	0	(8)	0	267	0	(116)	(116)	5	XXX	L
370023 10 3	GENERAL GROWTH PROPERTIES INC		05/12/2014	MERRILL LYNCH ALPHA	1,400.000	33,095	XXX	16,456	28,098	(11,642)	0	0	(11,642)	0	16,456	0	16,639	16,639	406	XXX	L
40414L 10 9	HCP INC		05/12/2014	MERRILL LYNCH ALPHA	1,800.000	75,431	XXX	63,108	65,376	(2,268)	0	0	(2,268)	0	63,108	0	12,323	12,323	1,962	XXX	L
421946 10 4	HEALTHCARE REALTY TRUST INC		05/12/2014	MERRILL LYNCH ALPHA	400.000	10,024	XXX	8,524	8,524	0	0	0	0	0	8,524	0	1,500	1,500	120	XXX	L
42225P 10 5	HEALTHCARE TRUST OF AMERICA - CL A		05/12/2014	MERRILL LYNCH ALPHA	7,400.000	88,526	XXX	72,816	72,816	0	0	0	0	0	72,816	0	15,710	15,710	2,128	XXX	L
431284 10 8	HIGHWOODS PROPERTIES INC		06/02/2014	VARIOUS	5,800.000	237,779	XXX	187,701	209,786	(22,085)	0	0	(22,085)	0	187,701	0	50,078	50,078	3,910	XXX	L
44107P 10 4	HOST HOTELS & RESORTS INC		05/12/2014	VARIOUS	6,900.000	147,197	XXX	75,486	134,136	(58,650)	0	0	(58,650)	0	75,486	0	71,711	71,711	1,863	XXX	L
46581@ 10 8	IVANS INC STUB		05/27/2014	DIRECT WITH COMPANY	0.000	2,538	XXX	0	0	0	0	0	0	0	0	0	2,538	2,538	0	XXX	A
49446R 10 9	KIMCO REALTY CORP		06/09/2014	VARIOUS	17,800.000	405,951	XXX	267,534	351,550	(84,016)	0	0	(84,016)	0	267,534	0	138,417	138,417	8,010	XXX	L
49455U 10 0	KINDER MORGAN MANAGEMENT LLC		05/23/2014	SELL FRACTIONAL SHARE	0.420	29	XXX	11	31	(19)	0	0	(19)	0	11	0	18	18	0	XXX	L
529043 10 1	LEXINGTON REALTY TRUST		05/12/2014	MERRILL LYNCH ALPHA	1,500.000	16,927	XXX	15,315	15,315	0	0	0	0	0	15,315	0	1,612	1,612	495	XXX	L
531172 10 4	LIBERTY PROPERTY TRUST		06/02/2014	VARIOUS	3,700.000	141,542	XXX	69,891	125,319	(55,428)	0	0	(55,428)	0	69,891	0	71,651	71,651	3,515	XXX	L
554382 10 1	MACERICH CO		05/12/2014	VARIOUS	1,000.000	65,967	XXX	14,137	58,890	(44,753)	0	0	(44,753)	0	14,137	0	51,830	51,830	1,240	XXX	L
559080 10 6	MAGELLAN MIDSTREAM PARTNERS LP		06/02/2014	RBC CAPITAL MARKETS	186,000.000	14,996,657	XXX	6,937,409	11,768,220	(4,830,811)	0	0	(4,830,811)	0	6,937,409	0	8,059,248	8,059,248	222,735	XXX	L
59560V 10 9	MID-CON ENERGY PARTNERS LP		06/20/2014	VARIOUS	10,838.000	246,266	XXX	246,016	0	0	0	7,847	(7,847)	0	238,170	0	8,096	8,096	0	XXX	L
756109 10 4	REALTY INCOME CORP		05/12/2014	MERRILL LYNCH ALPHA	1,600.000	70,333	XXX	59,728	59,728	0	0	0	0	0	59,728	0	10,605	10,605	1,458	XXX	L
78440X 10 1	SL GREEN REALTY CORP		06/02/2014	VARIOUS	700.000	76,292	XXX	38,528	64,666	(26,138)	0	0	(26,138)	0	38,528	0	37,764	37,764	700	XXX	L
81721M 10 9	SENIOR HOUSING PROP TRUST		06/02/2014	VARIOUS	5,300.000	126,553	XXX	117,819	117,819	0	0	0	0	0	117,819	0	8,734	8,734	4,134	XXX	L
828806 10 9	SIMON PROPERTY GROUP INC		06/02/2014	SPINOFF	0.000	164,863	XXX	164,863	155,604	0	0	0	0	0	164,863	0	0	0	0	XXX	L
86272T 10 6	STRATEGIC HOTELS & RESORTS INC		06/26/2014	VARIOUS	53,500.000	561,852	XXX	369,403	505,575	(136,172)	0	0	(136,172)	0	369,403	0	192,449	192,449	0	XXX	L
867892 10 1	SUNSTONE HOTEL INVESTORS INC		05/12/2014	MERRILL LYNCH ALPHA	1,600.000	23,274	XXX	18,880	21,440	(2,560)	0	0	(2,560)	0	18,880	0	4,394	4,394	160	XXX	L
876664 10 3	TAUBMAN CENTERS INC		06/12/2014	VARIOUS	1,200.000	88,658	XXX	60,372	76,704	(16,332)	0	0	(16,332)	0	60,372	0	28,286	28,286	1,080	XXX	L
92276F 10 0	VENTAS INC		05/28/2014	VARIOUS	3,500.000	231,315	XXX	161,424	200,480	(39,056)	0	0	(39,056)	0	161,424	0	69,891	69,891	2,538	XXX	L
929042 10 9	VORNADO REALTY TRUST		05/12/2014	MERRILL LYNCH ALPHA	600.000	63,461	XXX	25,312	53,274	(27,962)	0	0	(27,962)	0	25,312	0	38,149	38,149	876	XXX	L
939647 10 3	WASHINGTON PRIME GROUP		06/20/2014	SELL FRACTIONAL SHARE	0.500	10	XXX	1	0	0	0	0	0	0	1	0	9	9	0	XXX	L
962166 10 4	WEYERHAEUSER CO		04/11/2014	VARIOUS	10,200.000	283,021	XXX	283,561	322,014	(38,453)	0	0	(38,453)	0	283,561	0	(540)	(540)	2,244	XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						19,715,422	XXX	10,255,426	15,854,495	(5,854,345)	0	7,847	(5,862,192)	0	10,247,580	0	9,467,842	9,467,842	388,842	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						19,715,422	XXX	10,255,426	15,854,495	(5,854,345)	0	7,847	(5,862,192)	0	10,247,580	0	9,467,842	9,467,842	388,842	XXX	XXX
9799999. Total Common Stocks						19,715,422	XXX	10,255,426	15,854,495	(5,854,345)	0	7,847	(5,862,192)	0	10,247,580	0	9,467,842	9,467,842	388,842	XXX	XXX
9899999. Total Preferred and Common Stocks						19,715,422	XXX	10,255,426	15,854,495	(5,854,345)	0	7,847	(5,862,192)	0	10,247,580	0	9,467,842	9,467,842	388,842	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						781,592,592	XXX	799,478,627	772,396,317	(5,810,498)	150,437	7,848	(5,667,910)	(90,395)	766,893,288	105,749	14,593,555	14,699,304	18,645,891	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	20,858,147	20,858,147	07/01/2014
	REPO - DAIWA A TREASURY		1	20,858,147	20,858,147	07/01/2014
	REPO - DEUTSCHE A TREASURY		1	20,858,147	20,858,147	07/01/2014
	REPO - NOMURA A TREASURY		1	156,289	156,289	07/01/2014
0199999.	U.S. Government - Issuer Obligations			62,730,730	62,730,730	XXX
0599999.	Total - U.S. Government			62,730,730	62,730,730	XXX
6199999.	Total - Issuer Obligations			62,730,730	62,730,730	XXX
6599999.	Subtotal - Bonds			62,730,730	62,730,730	XXX
9999999.	Totals			62,730,730	62,730,730	XXX

General Interrogatories:

1. The activity for the year to date: Fair Value $.....30,707,778 Book/Adjusted Carrying Value $.....30,707,778
2. Average balance for the year to date: Fair Value $.....52,010,604 Book/Adjusted Carrying Value $.....52,010,604
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....62,730,730 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
Open Depositories									
American Business Bank	Los Angeles,CA		0.000	0	0	1,263,423	571,079	828,444	XXX
Bank of America	Concord,CA		0.000	0	0	612,443	566,906	1,182,374	XXX
Citibank, N.A.	New Castle,DE		0.000	0	0	145,602	445,454	68,363	XXX
CIBC Mellon	Toronto,ON		0.000	0	0	0	6,618,835	14,000,224	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	663,115	486,037	277,985	XXX
JP Morgan Chase Bank, N.A.	New York,NY		0.000	0	0	871,811	953,014	927,187	XXX
JP Morgan Chase Bank, N.A.	San Antonio,TX		0.000	0	0	108,987	50,854	119,922	XXX
Northern Trust	Chicago,IL		0.000	0	0	133,685	320,168	202,931	XXX
Regions Bank of Arkansas	Little Rock,AR		0.000	0	0	111,486	111,486	111,488	XXX
Royal Bank of Canada	Toronto,ON		0.000	0	0	20,803,460	13,393,214	14,953,580	XXX
Steele Street Bank and Trust	Denver,CO		0.000	0	0	209,893	143,850	226,327	XXX
Suntrust Bank	Orlando, FL		0.000	0	0	347,729	496,616	523,709	XXX
The Bank of New York Mellon	Pittsburgh,PA		0.000	0	0	23,019	24,100	45,428	XXX
US Bank	St. Paul,MN		0.000	0	0	4,341,210	6,281,691	3,125,358	XXX
Wells Fargo	San Francisco,CA		0.000	0	0	1,427,315	1,539,097	1,607,337	XXX
Wells Fargo	Santa Clara,CA		0.000	0	0	53,255	65,695	64,159	XXX
0199999. Total Open Depositories		XXX	XXX	0	0	31,126,433	32,078,096	38,274,816	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	31,126,433	32,078,096	38,274,816	XXX
0599999. Total Cash		XXX	XXX	0	0	31,126,433	32,078,096	38,274,816	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
All Other Government Bonds - Issuer Obligations							
CANADA TREASURY BILLS (CAN. PAY)		06/19/2014	0.000	07/03/2014	9,699,251	0	2,743
0699999. All Other Government Bonds - Issuer Obligations					9,699,251	0	2,743
1099999. Total - All Other Government Bonds					9,699,251	0	2,743
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations							
UNIVERSITY OF VIRGINIA S03-A		05/15/2014	0.090	07/07/2014	13,000,000	1,475	0
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations					13,000,000	1,475	0
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations					13,000,000	1,475	0
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
LEHMAN BROTHERS HOLDINGS		02/01/2010	3.950	11/10/2009	0	0	0
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					0	0	0
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					0	0	0
Total Bonds							
7799999. Subtotals - Issuer Obligations					22,699,251	1,475	2,743
8399999. Subtotals - Bonds					22,699,251	1,475	2,743
8699999. Total - Cash Equivalents					22,699,251	1,475	2,743

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SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 3 Amount	Direct Losses Paid 4 Number of Claims	5 Direct Losses Incurred	Direct Losses Unpaid 6 Amount Reported	Direct Losses Unpaid 7 Number of Claims	8 Direct Losses Incurred But Not Reported
1. Alabama AL	0	0	0	0	18,249	0	0	52,890
2. Alaska AK	0	0	0	0	51	0	0	253
3. Arizona AZ	0	0	0	0	18,361	0	0	87,842
4. Arkansas AR	0	0	0	2	(1,175,941)	100,000	1	89,137
5. California CA	0	0	0	0	15,383	0	0	66,294
6. Colorado CO	0	0	0	0	5,016	0	0	57,966
7. Connecticut CT	0	0	0	0	10,819	7,423,515	0	38,260
8. Delaware DE	0	0	0	0	8,265	0	0	16,772
9. District of Columbia DC	0	0	0	2	(327,914)	0	0	46,484
10. Florida FL	0	0	0	0	30,162	0	0	120,613
11. Georgia GA	0	0	0	0	8,748	0	0	51,981
12. Hawaii HI	0	0	0	0	967	0	0	3,904
13. Idaho ID	0	0	0	0	138	0	0	540
14. Illinois IL	0	0	0	2	(356,539)	1,500,000	2	167,661
15. Indiana IN	0	0	0	1	(71,181)	0	0	29,707
16. Iowa IA	0	0	0	0	29,022	0	0	107,564
17. Kansas KS	0	0	0	0	27,913	0	0	47,636
18. Kentucky KY	0	0	0	0	13,303	0	0	43,616
19. Louisiana LA	0	0	0	1	(41,031)	200,000	2	124,522
20. Maine ME	0	0	0	0	4,110	200,000	1	19,851
21. Maryland MD	0	0	0	1	1,617	1	1	8,338
22. Massachusetts MA	0	0	0	5	(402,452)	0	0	38,834
23. Michigan MI	0	0	0	0	5,400	0	0	33,779
24. Minnesota MN	0	0	0	0	27,070	0	0	91,431
25. Mississippi MS	0	0	0	0	18,876	14,000	7	80,614
26. Missouri MO	0	0	0	1	15,461	500,000	1	63,249
27. Montana MT	0	0	0	0	5,059	0	0	27,332
28. Nebraska NE	0	0	0	1	(39,359)	0	0	38,495
29. Nevada NV	0	0	0	0	2,877	0	0	11,684
30. New Hampshire NH	0	0	0	0	166,528	175,000	2	5,850
31. New Jersey NJ	0	0	0	2	6,108	0	0	25,892
32. New Mexico NM	0	0	0	0	746	0	0	2,088
33. New York NY	0	0	8,016	1	3,066	97,013	0	23,091
34. North Carolina NC	0	0	0	0	29,252	0	0	119,901
35. North Dakota ND	0	0	0	0	8,478	0	0	28,239
36. Ohio OH	0	0	0	0	18,732	0	0	100,180
37. Oklahoma OK	0	0	0	0	1,035	0	0	5,764
38. Oregon OR	0	0	0	0	1,647	0	0	5,867
39. Pennsylvania PA	0	0	0	0	11,177	5,000	1	42,044
40. Rhode Island RI	0	0	0	0	1,667	0	0	4,245
41. South Carolina SC	0	0	0	0	7,581	500,000	1	32,143
42. South Dakota SD	0	0	0	0	7,360	0	0	29,353
43. Tennessee TN	0	0	60,000	1	(204,097)	0	0	87,009
44. Texas TX	0	0	295,000	1	(680,593)	0	0	111,030
45. Utah UT	0	0	0	0	3,624	0	0	30,656
46. Vermont VT	0	0	0	0	558	0	0	1,368
47. Virginia VA	0	0	0	0	49,505	0	0	190,395
48. Washington WA	0	0	0	0	3,559	0	0	20,056
49. West Virginia WV	0	0	0	(1)	73,571	1	1	226,553
50. Wisconsin WI	0	0	0	0	(2,982)	0	0	60,497
51. Wyoming WY	0	0	0	0	647	0	0	2,581
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	1,341	0	0	6,182
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	167	0	0	282
59. Totals	0	0	363,016	20	(2,638,872)	10,714,530	20	2,756,232
DETAILS OF WRITE-INS								
58001. GBR United Kingdom	0	0	0	0	135	0	0	159
58002. Other Alien Combined	0	0	0	0	20	0	0	110
58003. AUS Australia	0	0	0	0	12	0	0	13
58998. Summary of remaining write-ins for Line 58 from overflow page	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above)	0	0	0	0	167	0	0	282

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SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid 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	27,142	0	0	78,664
2. Alaska AK	0	0	0	0	159	0	0	794
3. Arizona AZ	0	0	0	0	12,613	0	0	60,342
4. Arkansas AR	0	0	0	0	16,597	0	0	61,492
5. California CA	0	0	0	0	44,872	0	0	193,386
6. Colorado CO	0	0	395,000	2	(590,233)	0	0	112,869
7. Connecticut CT	0	0	0	0	56,216	0	0	198,803
8. Delaware DE	0	0	0	0	41,593	0	0	84,408
9. District of Columbia DC	0	0	0	0	18,701	1,000,000	1	39,360
10. Florida FL	0	0	0	0	77,167	0	0	308,580
11. Georgia GA	0	0	0	0	17,980	0	0	106,840
12. Hawaii HI	0	0	0	0	544	0	0	2,197
13. Idaho ID	0	0	0	0	2	0	0	9
14. Illinois IL	0	0	0	0	2,010,469	6,300,001	6	310,726
15. Indiana IN	0	0	0	0	1,011	0	0	16,523
16. Iowa IA	0	0	0	0	8,637	0	0	32,013
17. Kansas KS	0	0	0	0	41,924	0	0	71,546
18. Kentucky KY	0	0	0	0	10,060	0	0	32,982
19. Louisiana LA	0	0	0	0	21,969	200,000	2	80,532
20. Maine ME	0	0	0	0	5,761	0	0	27,827
21. Maryland MD	0	0	0	0	7,769	0	0	40,037
22. Massachusetts MA	0	0	0	0	310	0	0	13,599
23. Michigan MI	0	0	0	0	7,839	0	0	49,037
24. Minnesota MN	0	0	0	0	23,230	0	0	78,460
25. Mississippi MS	0	0	0	0	2,914	0	0	13,917
26. Missouri MO	0	0	0	0	4,424	0	0	18,099
27. Montana MT	0	0	0	0	5,048	0	0	27,269
28. Nebraska NE	0	0	0	0	11,896	0	0	43,037
29. Nevada NV	0	0	(320)	0	2,682	0	0	12,191
30. New Hampshire NH	0	0	0	0	4,788	0	0	18,328
31. New Jersey NJ	0	0	0	0	8,539	0	0	36,198
32. New Mexico NM	0	0	0	0	10,148	0	0	28,390
33. New York NY	0	0	0	0	17,652	500,000	2	78,612
34. North Carolina NC	0	0	0	0	58,408	0	0	239,407
35. North Dakota ND	0	0	0	0	6,459	0	0	21,516
36. Ohio OH	0	0	0	0	16,208	0	0	86,682
37. Oklahoma OK	0	0	0	0	5,976	0	0	33,282
38. Oregon OR	0	0	0	0	10,639	0	0	37,893
39. Pennsylvania PA	0	0	0	0	35,270	200,000	1	132,678
40. Rhode Island RI	0	0	0	0	0	0	0	0
41. South Carolina SC	0	0	12,500	1	(171,116)	0	0	69,464
42. South Dakota SD	0	0	0	0	5,661	0	0	22,579
43. Tennessee TN	0	0	0	0	(35,483)	0	0	219,012
44. Texas TX	0	0	0	0	25,017	0	0	113,806
45. Utah UT	0	0	0	0	1,589	0	0	13,439
46. Vermont VT	0	0	0	0	2,888	0	0	7,078
47. Virginia VA	0	0	0	0	12,304	0	0	47,320
48. Washington WA	0	0	0	0	15,897	0	0	89,592
49. West Virginia WV	0	0	0	0	25,510	0	0	78,555
50. Wisconsin WI	0	0	0	0	(1,244)	0	0	25,239
51. Wyoming WY	0	0	0	0	826	0	0	3,298
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	(294,565)	0	0	25,057
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	407,180	4	1,650,667	8,200,001	12	3,639,743
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

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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 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	1,799	0	0	5,215
2. Alaska AK	0	0	0	0	141	0	0	708
3. Arizona AZ	0	0	0	0	821	0	0	3,929
4. Arkansas AR	0	0	0	0	4,018	0	0	14,886
5. California CA	0	0	0	0	4,543	0	0	19,579
6. Colorado CO	0	0	0	0	1,779	0	0	20,561
7. Connecticut CT	0	0	0	0	1,344	0	0	4,751
8. Delaware DE	0	0	0	0	1,242	0	0	2,521
9. District of Columbia DC	0	0	0	0	296	0	0	623
10. Florida FL	0	0	0	0	11,882	0	0	47,514
11. Georgia GA	0	0	0	0	598	0	0	3,556
12. Hawaii HI	0	0	0	0	211	0	0	853
13. Idaho ID	0	0	0	0	851	0	0	3,320
14. Illinois IL	0	0	0	0	1,822	0	0	7,028
15. Indiana IN	0	0	0	0	204	0	0	3,340
16. Iowa IA	0	0	0	0	3,282	0	0	12,165
17. Kansas KS	0	0	0	0	24,872	0	0	42,446
18. Kentucky KY	0	0	0	0	2,776	0	0	9,102
19. Louisiana LA	0	0	0	0	4,000	0	0	14,663
20. Maine ME	0	0	0	0	747	0	0	3,609
21. Maryland MD	0	0	0	0	1,671	0	0	8,614
22. Massachusetts MA	0	0	0	0	155	0	0	6,799
23. Michigan MI	0	0	0	0	1,228	0	0	7,682
24. Minnesota MN	0	0	0	0	3,903	0	0	13,183
25. Mississippi MS	0	0	0	0	538	0	0	2,569
26. Missouri MO	0	0	0	0	1,635	0	0	6,689
27. Montana MT	0	0	0	0	791	0	0	4,273
28. Nebraska NE	0	0	0	0	2,331	0	0	8,434
29. Nevada NV	0	0	0	0	445	0	0	1,806
30. New Hampshire NH	0	0	0	0	344	0	0	1,315
31. New Jersey NJ	0	0	0	0	3,094	0	0	13,116
32. New Mexico NM	0	0	0	0	782	0	0	2,189
33. New York NY	0	0	0	0	13,039	2,550,000	5	58,068
34. North Carolina NC	0	0	0	0	3,753	0	0	15,382
35. North Dakota ND	0	0	0	0	311	0	0	1,034
36. Ohio OH	0	0	0	0	1,538	0	0	8,225
37. Oklahoma OK	0	0	0	0	2,704	0	0	15,060
38. Oregon OR	0	0	0	0	500	0	0	1,779
39. Pennsylvania PA	0	0	0	0	8,532	255,000	2	13,288
40. Rhode Island RI	0	0	0	0	299	0	0	762
41. South Carolina SC	0	0	0	0	763	0	0	3,236
42. South Dakota SD	0	0	0	0	1,148	0	0	4,577
43. Tennessee TN	0	0	0	0	(1,286)	0	0	7,940
44. Texas TX	0	0	0	0	6,895	0	0	31,366
45. Utah UT	0	0	0	0	204	0	0	1,722
46. Vermont VT	0	0	0	0	531	0	0	1,302
47. Virginia VA	0	0	0	0	5,211	0	0	20,042
48. Washington WA	0	0	0	0	831	0	0	4,684
49. West Virginia WV	0	0	0	0	1,224	0	0	3,771
50. Wisconsin WI	0	0	0	0	(149)	0	0	3,025
51. Wyoming WY	0	0	0	0	274	0	0	1,094
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	14	0	0	66
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	130,484	2,805,000	7	702,729

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	4,215	4,500,000	1	12,217
2. Alaska AK	0	0	0	0	24	0	0	122
3. Arizona AZ	0	0	0	0	1,051	0	0	5,028
4. Arkansas AR	0	0	0	0	3,157	0	0	11,696
5. California CA	0	0	0	0	14,904	0	0	64,233
6. Colorado CO	0	0	0	0	2,366	0	0	27,342
7. Connecticut CT	0	0	0	0	252,334	250,000	1	8,252
8. Delaware DE	0	0	0	0	2,917	0	0	5,920
9. District of Columbia DC	0	0	0	0	1,227	0	0	2,582
10. Florida FL	0	0	0	0	11,360	0	0	45,425
11. Georgia GA	0	0	0	0	1,168	0	0	6,942
12. Hawaii HI	0	0	0	0	39	0	0	156
13. Idaho ID	0	0	0	0	1,315	0	0	5,128
14. Illinois IL	0	0	0	0	4,294	0	0	16,565
15. Indiana IN	0	0	0	0	552	25,000	1	9,023
16. Iowa IA	0	0	0	0	2,246	0	0	8,323
17. Kansas KS	0	0	0	0	13,902	0	0	23,725
18. Kentucky KY	0	0	0	0	1,347	0	0	4,416
19. Louisiana LA	0	0	0	0	3,556	0	0	13,034
20. Maine ME	0	0	0	0	1,434	0	0	6,928
21. Maryland MD	0	0	0	0	2,313	0	0	11,921
22. Massachusetts MA	0	0	0	0	248	0	0	10,865
23. Michigan MI	0	0	0	0	2,355	0	0	14,732
24. Minnesota MN	0	0	0	0	8,751	0	0	29,556
25. Mississippi MS	0	0	0	0	2,084	0	0	9,956
26. Missouri MO	0	0	0	0	2,525	0	0	10,328
27. Montana MT	0	0	0	0	733	76,000	4	3,958
28. Nebraska NE	0	0	0	0	5,022	0	0	18,166
29. Nevada NV	0	0	0	0	625	0	0	2,540
30. New Hampshire NH	0	0	0	0	350	0	0	1,342
31. New Jersey NJ	0	0	0	0	2,351	0	0	9,965
32. New Mexico NM	0	0	0	0	361	0	0	1,010
33. New York NY	0	0	0	0	(247,751)	0	0	10,018
34. North Carolina NC	0	0	0	0	4,811	0	0	19,720
35. North Dakota ND	0	0	0	0	279	0	0	931
36. Ohio OH	0	0	0	0	2,958	0	0	15,818
37. Oklahoma OK	0	0	0	0	1,413	0	0	7,871
38. Oregon OR	0	0	0	0	716	0	0	2,549
39. Pennsylvania PA	0	0	0	0	2,741	0	0	10,313
40. Rhode Island RI	0	0	0	0	831	0	0	2,116
41. South Carolina SC	0	0	0	0	712	0	0	3,020
42. South Dakota SD	0	0	0	0	1,132	0	0	4,516
43. Tennessee TN	0	0	0	0	(2,734)	0	0	16,873
44. Texas TX	0	0	0	0	4,698	0	0	21,373
45. Utah UT	0	0	0	0	237	0	0	2,009
46. Vermont VT	0	0	0	0	487	0	0	1,192
47. Virginia VA	0	0	0	0	5,356	0	0	20,598
48. Washington WA	0	0	0	0	1,023	0	0	5,765
49. West Virginia WV	0	0	0	0	1,735	0	0	5,342
50. Wisconsin WI	0	0	0	0	(284)	0	0	5,766
51. Wyoming WY	0	0	0	0	183	0	0	732
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	250,342	500,000	2	1,578
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	380,013	5,351,000	9	700,294
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 June 30, 2014

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

Company Name: ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
3,085,195	4,108,829	1,747

2. Commercial Multiple Peril (CMP) Packaged Policies

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

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

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

2.31 Amount quantified: ..... $ 0

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

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