

QUARTERLY STATEMENT

AS OF JUNE 30, 2014

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

NAIC Group Code **3548** **3548** NAIC Company Code **31194** Employer's ID Number **06-0907370**
(Current Period) (Prior Period)

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

INCORPORATED/ORGANIZED, JULY 18, 1974 COMMENCED BUSINESS, JULY 24, 1974

Statutory Home Office: **One Tower Square, Hartford, CT, US 06183**
Main Administrative Office: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Mail Address: **One Tower Square, Hartford, CT, US 06183**
Primary Location of Books and Records: **One Tower Square, Hartford, CT, US 06183 (860) 277-0111**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Michael J. Doody (860) 277-3966**
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(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN.....	Chairman, President & Chief Executive Officer	MARIA OLIVO	Executive Vice President, Strategic Development & Treasurer
2. JAY STEVEN BENET.....	Vice Chairman & Chief Financial Officer	KENNETH FRANKLIN SPENCE, III	Executive Vice President & General Counsel
3. WILLIAM HERBERT HEYMAN	Vice Chairman & Chief Investment Officer	DOUGLAS KEITH BELL	Senior Vice President, Accounting Policy
4. # ALAN DAVID SCHNITZER.....	Vice Chairman & Chief Executive Officer, Business & International Insurance	DOUGLAS KENNETH RUSSELL	Senior Vice President & Corporate Controller
5. # DOREEN SPADORCIA.....	Vice Chairman & Chief Executive Officer, Personal Insurance, Bond & Financial Products	SCOTT WILLIAM RYNDIA	Senior Vice President, Corporate Tax
6. ANDY FRANCIS BESSETTE.....	Executive Vice President & Chief Administrative Officer	WENDY CONSTANCE SKJERVEN	Associate Group General Counsel, Corporate & Corporate Secretary
7. # BRUCE RICHARD JONES.	Executive Vice President & Chief Risk Officer	SMITESH DAVÉ	Vice President & Chief Corporate Actuary
8. MADELYN JOSEPH LANKTON.....	Executive Vice President & Chief Information Officer		

DIRECTORS

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

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

Brian W. MacLean

Brian W. MacLean
President

Wendy C. Skjerven

Wendy C. Skjerven
Secretary

Douglas K. Russell

Douglas K. Russell
Controller

Subscribed and sworn to before me this

22nd day of July, 2014

Sandra M. Bachman
Notary Public
My Commission Expires September 30, 2017



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 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	3,572,934,135	0	3,572,934,135	3,452,214,898
2. Stocks:				
2.1 Preferred stocks.....	0	0	0	0
2.2 Common stocks.....	0	0	0	0
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(16,273,989)), cash equivalents (\$.....48,200,000) and short-term investments (\$.....135,790,186).....	167,716,197	0	167,716,197	67,799,624
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	394,758,940	103,001,096	291,757,844	265,099,610
9. Receivables for securities.....	0	0	0	0
10. Securities lending reinvested collateral assets.....	10,935,494	0	10,935,494	4,910,772
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	4,146,344,766	103,001,096	4,043,343,670	3,790,024,904
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	46,639,475	0	46,639,475	47,758,502
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	94,248,675	17,151,439	77,097,236	70,002,922
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....53,112,662 earned but unbilled premiums).....	150,749,617	7,360,223	143,389,394	120,833,540
15.3 Accrued retrospective premiums.....	0	0	0	0
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	11,165,172	0	11,165,172	11,361,414
16.2 Funds held by or deposited with reinsured companies.....	0	0	0	0
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	162,299,063	100,746,302	61,552,761	61,575,098
19. Guaranty funds receivable or on deposit.....	83,720	0	83,720	83,695
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	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.....	55,317,474	0	55,317,474	30,772,481
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	2,315,435	0	2,315,435	15,047,899
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	4,669,163,397	228,259,060	4,440,904,337	4,147,460,454
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	4,669,163,397	228,259,060	4,440,904,337	4,147,460,454

DETAILS OF WRITE-INS

1101.....	0	0	0	0
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).....	0	0	0	0
2501. Other assets tri-party/tax credit bonds.....	2,125,732	0	2,125,732	435,581
2502. State surcharges receivable.....	378,726	0	378,726	258,771
2503. Ceded deposit asset.....	50,000	0	50,000	50,000
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(239,024)	0	(239,024)	14,303,548
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	2,315,435	0	2,315,435	15,047,899

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....150,480,952).....	756,493,139	809,863,176
2. Reinsurance payable on paid losses and loss adjustment expenses.....	151,453	97,863
3. Loss adjustment expenses.....	420,242,452	460,670,453
4. Commissions payable, contingent commissions and other similar charges.....	23,138,827	31,781,136
5. Other expenses (excluding taxes, licenses and fees).....	25,970,106	38,437,893
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	10,774,706	12,482,322
7.1 Current federal and foreign income taxes (including \$.....(1,025,981) on realized capital gains (losses)).....	31,650,225	18,387,407
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 \$.....290,083,970 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.....	832,218,266	808,717,671
10. Advance premium.....	887,821	1,078,609
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	7,427,466	6,462,513
12. Ceded reinsurance premiums payable (net of ceding commissions).....	41,393,620	(64,954,254)
13. Funds held by company under reinsurance treaties.....	0	94,401,464
14. Amounts withheld or retained by company for account of others.....	54,364,844	23,615,357
15. Remittances and items not allocated.....	12,635,482	13,577,503
16. Provision for reinsurance (including \$.....0 certified).....	3,970,484	3,970,484
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	0
20. Derivatives.....	504,828	112,003
21. Payable for securities.....	15,331,681	0
22. Payable for securities lending.....	10,935,494	4,910,772
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.....	2,358,144	2,127,994
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	2,250,449,039	2,265,740,367
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	2,250,449,039	2,265,740,367
29. Aggregate write-ins for special surplus funds.....	5,032,042	5,032,042
30. Common capital stock.....	6,480,000	6,480,000
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.....	433,803,760	433,803,760
35. Unassigned funds (surplus).....	1,745,139,496	1,436,404,285
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).....	2,190,455,298	1,881,720,088
38. Totals (Page 2, Line 28, Col. 3).....	4,440,904,337	4,147,460,454

DETAILS OF WRITE-INS

2501. Retroactive reinsurance reserve assumed.....	1,514,411	1,511,674
2502. Escheat liability.....	829,372	471,948
2503. Federal excise tax-reinsurance contracts.....	14,361	4,371
2598. Summary of remaining write-ins for Line 25 from overflow page.....	0	140,000
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	2,358,144	2,127,994
2901. Special surplus from retroactive reinsurance.....	5,032,042	5,032,042
2902.	0	0
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	5,032,042	5,032,042
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

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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 \$.....882,899,973).....	857,074,536	806,922,931	1,674,604,464
1.2 Assumed..... (written \$.....49,846,262).....	37,742,434	35,245,450	72,641,219
1.3 Ceded..... (written \$.....225,334,755).....	210,906,085	222,166,939	471,421,795
1.4 Net..... (written \$.....707,411,479).....	683,910,885	620,001,441	1,275,823,888
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....161,669,728):			
2.1 Direct.....	200,894,487	195,761,933	407,212,463
2.2 Assumed.....	(144,974)	4,739,435	2,679,066
2.3 Ceded.....	122,313,889	105,388,994	207,441,727
2.4 Net.....	78,435,624	95,112,374	202,449,802
3. Loss adjustment expenses incurred.....	(15,257,269)	26,383,301	(25,532,719)
4. Other underwriting expenses incurred.....	270,645,070	251,076,078	507,935,040
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	333,823,425	372,571,752	684,852,123
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	350,087,460	247,429,689	590,971,765
INVESTMENT INCOME			
9. Net investment income earned.....	71,512,970	75,616,741	149,749,311
10. Net realized capital gains (losses) less capital gains tax of \$.....533,214.....	1,004,550	(298,649)	907,341
11. Net investment gain (loss) (Lines 9 + 10).....	72,517,520	75,318,092	150,656,651
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....214,137 amount charged off \$.....514,027).....	(299,890)	(80,211)	(296,782)
13. Finance and service charges not included in premiums.....	129,973	94,040	201,279
14. Aggregate write-ins for miscellaneous income.....	(569,845)	(808,251)	423,140
15. Total other income (Lines 12 through 14).....	(739,762)	(794,423)	327,637
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	421,865,218	321,953,358	741,956,053
17. Dividends to policyholders.....	3,833,290	2,976,827	5,695,240
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).....	418,031,928	318,976,531	736,260,814
19. Federal and foreign income taxes incurred.....	134,929,821	104,724,415	235,757,038
20. Net income (Line 18 minus Line 19) (to Line 22).....	283,102,106	214,252,116	500,503,776
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	1,881,720,088	1,780,451,821	1,780,451,821
22. Net income (from Line 20).....	283,102,106	214,252,116	500,503,776
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 \$.....8,995,417.....	16,709,231	(22,905,929)	(40,715,139)
25. Change in net unrealized foreign exchange capital gain (loss).....	(2,260)	(2,396)	(6,823)
26. Change in net deferred income tax.....	(182,262)	(9,398,269)	(17,667,627)
27. Change in nonadmitted assets.....	9,108,395	56,755,506	73,810,238
28. Change in provision for reinsurance.....	0	0	1,343,841
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.....	0	0	(416,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	308,735,211	238,701,027	101,268,266
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	2,190,455,298	2,019,152,849	1,881,720,088
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. Other assets tri-party/tax credit bond income.....	51,599	3,852	11,947
1402. Fines and penalties of regulatory authorities.....	(50)	0	0
1403. Retroactive reinsurance gain/loss.....	(95,495)	(356,200)	1,230,717
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(525,899)	(455,903)	(819,525)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(569,845)	(808,251)	423,140
3701.	0	0	0
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).....	0	0	0

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.....	783,227,360	618,722,715	1,300,834,423
2. Net investment income.....	81,348,725	87,584,206	173,131,019
3. Miscellaneous income.....	(739,762)	(794,423)	327,637
4. Total (Lines 1 through 3).....	863,836,323	705,512,498	1,474,293,080
5. Benefit and loss related payments.....	131,555,830	153,412,215	293,944,383
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.....	318,633,283	352,640,525	605,107,143
8. Dividends paid to policyholders.....	2,868,337	2,635,272	5,962,848
9. Federal and foreign income taxes paid (recovered) net of \$.... 181,842 tax on capital gains (losses).....	122,200,217	138,970,000	278,509,030
10. Total (Lines 5 through 9).....	575,257,667	647,658,011	1,183,523,403
11. Net cash from operations (Line 4 minus Line 10).....	288,578,656	57,854,487	290,769,676
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	307,187,094	221,142,778	636,843,036
12.2 Stocks.....	165,347	0	332,157
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	0	0	0
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(82,839)	(86,156)	0
12.7 Miscellaneous proceeds.....	15,331,681	10,798,082	2,860,768
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	322,601,283	231,854,704	640,035,961
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	435,301,812	174,387,164	394,512,502
13.2 Stocks.....	178,002	0	263,180
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	0	0	1,737,570
13.6 Miscellaneous applications.....	6,024,722	0	162,452
13.7 Total investments acquired (Lines 13.1 to 13.6).....	441,504,536	174,387,164	396,675,704
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).....	(118,903,253)	57,467,540	243,360,257
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.....	0	0	416,000,000
16.6 Other cash provided (applied).....	(69,758,830)	(57,457,028)	(66,267,100)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(69,758,830)	(57,457,028)	(482,267,100)
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).....	99,916,573	57,864,999	51,862,833
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	67,799,624	15,936,791	15,936,791
19.2 End of period (Line 18 plus Line 19.1).....	167,716,197	73,801,790	67,799,624
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bonds.....	0	1,080,400	1,080,400

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices:

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

<u>Net Income</u>	<u>State of Domicile</u>	<u>June 30, 2014</u>	<u>December 31, 2013</u>
1. Travelers Casualty and Surety Company of America state basis	CT	\$ 283,102,106	\$ 500,503,776
2. State prescribed practices that increase/(decrease) NAIC SAP		-	-
3. State permitted practices that increase/(decrease) NAIC SAP		-	-
4. NAIC SAP (1-2-3=4)		<u>\$ 283,102,106</u>	<u>\$ 500,503,776</u>
<u>Surplus</u>			
5. Travelers Casualty and Surety Company of America state basis	CT	\$ 2,190,455,298	\$ 1,881,720,088
6. State prescribed practices that increase/(decrease) NAIC SAP		-	-
7. State permitted practices that increase/(decrease) NAIC SAP		-	-
8. NAIC SAP (5-6-7=8)		<u>\$ 2,190,455,298</u>	<u>\$ 1,881,720,088</u>

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

No significant change.

C. Accounting Policy:

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

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

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

	<u>Amortized cost basis before other-than- temporary impairment</u>	<u>Other-than temporary impairment recognized in loss</u>	<u>Fair value</u>
(OTTI recognized in the quarter ending March 31, 2014)			
Present value of cash flows is less than amortized cost	\$ 1,915,993	\$ 42	\$ 1,957,422
(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:

<u>Cusip</u>	<u>Amortized cost basis before other-than-temporary impairment</u>	<u>Projected cash flow</u>	<u>Other-than-temporary impairment recognized in loss</u>	<u>Amortized cost basis after other-than-temporary impairment</u>	<u>Fair value</u>	<u>Impairment Quarter / Year</u>
05949APN4	\$ 1,915,993	\$ 1,915,951	\$ 42	\$ 1,915,951	\$ 1,957,422	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	\$	861
2. 12 Months or Longer	\$	3,404

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

1. Less than 12 Months	\$	33,481
2. 12 Months or Longer	\$	79,289

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, Dividend Restrictions and Quasi-Reorganizations

No significant change.

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2)b: Not applicable.

(4)a: Not applicable.

(4)b: Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

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

NOTES TO FINANCIAL STATEMENTS

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	\$ 3,941,400	\$ -	\$ 3,941,400
Currency Hedge	-	-	(504,828)	(504,828)
Total securities at fair value	\$ -	\$ 3,941,400	\$ (504,828)	\$ 3,436,572

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):

<u>Description</u>	<u>Beginning Balance at 3/31/2014</u>	<u>Transfers into Level 3</u>	<u>Transfers out of Level 3</u>	<u>Total gains & (losses) included in Net Income</u>	<u>Total gains & (losses) included in Surplus</u>	<u>Purchases</u>	<u>Issuances</u>	<u>Sales</u>	<u>Settlements</u>	<u>Ending Balance at 6/30/2014</u>
Currency Hedge	\$ 3,611	\$ -	\$ -	\$ -	\$ (508,439)	\$ -	\$ -	\$ -	\$ -	\$ (504,828)

(3) Not applicable.

(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.

(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) <u>Description</u>	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not Practicable (Carrying Value)</u>
Short term bonds	\$ 135,790,186	\$ 135,790,186	\$ 44,122,044	\$ 91,668,142	\$ -	\$ -
Cash equivalents	48,200,000	48,200,000	-	48,200,000	-	-
Long term bonds	3,796,129,301	3,572,934,135	51,034,722	3,732,863,618	12,230,961	-
Currency hedge	(504,828)	(504,828)	-	-	(504,828)	-

(At December 31, 2013) <u>Description</u>	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not Practicable (Carrying Value)</u>
Short term bonds	\$ 59,678,894	\$ 59,678,894	\$ 26,127,803	\$ 33,551,091	\$ -	\$ -
Cash equivalents	28,700,000	28,700,000	-	28,700,000	-	-
Long term bonds	3,614,748,117	3,452,214,898	55,691,944	3,549,358,845	9,697,328	-
Currency hedge	(112,003)	(112,003)	-	-	(112,003)	-

D. Not applicable.

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.

NOTES TO FINANCIAL STATEMENTS

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 \$156,576,000, resulting primarily from better than expected loss and defense and cost containment development for the surety business within the fidelity & surety line for accident years 2010 and prior, partially offset by a modest deterioration in adjusting and other expense reserves resulting from the allocation of these reserves by year as disclosed in the Schedule P Interrogatories of the Company. The remaining changes are generally the result of ongoing analyses of recent loss data and trends. There are no material additional premiums or return premiums as a result of these prior year effects.

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 - Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [] No []
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [] No [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).3/14/2011.....

- 6.4 By what department or departments?
Connecticut

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES - GENERAL

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

PART 1 - FINANCIAL

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

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

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

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

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

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes 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.....	\$0	\$0
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$365,079,943	\$391,236,017
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$365,079,943	\$391,236,017
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

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: \$.....10,935,494
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....10,935,494
- 16.3 Total payable for securities lending reported on the liability page: \$.....10,935,494

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
N/A		

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

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

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

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

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

PART 1 - INVESTMENT

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

Yes 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 [] N/A [X]
 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 [] No [X]

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period				
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total	
	.....0.000	.....0.000 %	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
Total.....	.....XXX..	.....XXX.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0

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
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NONE

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
States, Etc.	Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1. Alabama.....	AL.....L.....	8,952,421	9,104,801	2,306,032	2,979,000	27,205,808	14,044,869
2. Alaska.....	AK.....L.....	4,054,292	2,949,542	206,193	816,211	2,526,020	4,815,028
3. Arizona.....	AZ.....L.....	11,599,471	11,398,914	628,864	767,699	14,743,028	16,643,972
4. Arkansas.....	AR.....L.....	10,524,814	9,811,453	1,011,388	830,903	12,477,768	17,170,387
5. California.....	CA.....L.....	85,167,397	90,748,546	11,533,438	27,284,655	114,522,037	118,422,720
6. Colorado.....	CO.....L.....	20,014,891	18,468,167	6,113,878	6,060,058	27,852,823	23,786,057
7. Connecticut.....	CT.....L.....	21,378,838	20,032,187	2,625,902	2,925,090	26,054,352	23,732,993
8. Delaware.....	DE.....L.....	2,322,157	3,189,542	220,708	24,363	3,926,580	3,486,895
9. District of Columbia.....	DC.....L.....	11,061,413	13,669,980	3,785,338	1,128,288	12,692,556	12,865,288
10. Florida.....	FL.....L.....	49,200,030	43,456,856	9,689,964	12,871,592	55,960,313	63,007,960
11. Georgia.....	GA.....L.....	23,804,711	23,564,333	3,516,147	5,412,153	34,719,694	37,262,405
12. Hawaii.....	HI.....L.....	5,583,268	4,551,038	684,875	563,069	6,602,546	7,269,015
13. Idaho.....	ID.....L.....	3,794,746	3,458,780	937,735	(159,379)	4,054,274	3,806,601
14. Illinois.....	IL.....L.....	39,460,106	35,390,904	6,186,272	15,777,423	56,698,091	53,638,588
15. Indiana.....	IN.....L.....	13,170,493	16,029,243	3,185,422	2,222,949	20,593,973	16,826,470
16. Iowa.....	IA.....L.....	9,946,954	7,737,519	2,015,738	1,279,693	9,113,927	9,019,761
17. Kansas.....	KS.....L.....	9,566,581	7,729,654	939,113	1,747,719	9,034,773	9,001,508
18. Kentucky.....	KY.....L.....	13,705,109	15,569,131	5,771,577	3,589,823	17,645,026	15,579,497
19. Louisiana.....	LA.....L.....	16,213,466	20,733,226	2,063,694	2,799,861	18,536,211	27,412,051
20. Maine.....	ME.....L.....	4,478,917	3,255,504	1,029,132	707,253	4,568,977	3,684,154
21. Maryland.....	MD.....L.....	17,767,269	20,533,873	4,249,460	3,596,947	23,697,426	21,114,085
22. Massachusetts.....	MA.....L.....	28,472,913	32,301,571	4,120,354	5,769,356	40,970,417	36,067,486
23. Michigan.....	MI.....L.....	16,313,452	16,063,249	3,441,199	3,677,291	19,821,116	18,232,502
24. Minnesota.....	MN.....L.....	19,430,785	16,305,112	1,891,410	2,668,172	21,593,730	19,022,475
25. Mississippi.....	MS.....L.....	8,847,901	7,912,143	1,424,781	1,271,687	19,691,988	19,924,887
26. Missouri.....	MO.....L.....	15,597,014	14,876,059	1,771,009	2,425,632	28,898,826	25,190,329
27. Montana.....	MT.....L.....	7,510,225	7,134,189	1,187,389	1,571,320	9,721,615	7,104,277
28. Nebraska.....	NE.....L.....	5,110,985	5,155,709	3,289,631	442,524	7,534,446	6,579,789
29. Nevada.....	NV.....L.....	5,296,239	5,411,228	1,442,356	5,312,899	12,294,737	15,720,023
30. New Hampshire.....	NH.....L.....	3,938,043	3,926,094	757,348	22,942	3,936,561	3,587,781
31. New Jersey.....	NJ.....L.....	24,061,715	26,718,659	11,398,686	9,974,654	34,906,985	32,995,267
32. New Mexico.....	NM.....L.....	4,064,853	2,742,684	760,510	1,999,414	4,025,606	4,863,287
33. New York.....	NY.....L.....	63,609,680	65,407,248	22,714,658	5,664,526	92,551,973	86,048,690
34. North Carolina.....	NC.....L.....	22,543,539	24,585,496	4,251,627	19,403,590	30,072,570	34,063,062
35. North Dakota.....	ND.....L.....	5,018,272	3,697,007	28,144	12,996	2,913,317	2,459,960
36. Ohio.....	OH.....L.....	27,975,231	26,854,122	12,621,985	5,058,748	40,465,901	39,042,846
37. Oklahoma.....	OK.....L.....	8,865,923	7,026,736	870,051	1,040,720	9,751,811	9,668,709
38. Oregon.....	OR.....L.....	10,424,439	10,710,211	1,196,058	2,520,415	10,578,857	11,546,929
39. Pennsylvania.....	PA.....L.....	41,784,786	33,675,100	7,440,987	6,299,165	61,386,766	50,851,863
40. Rhode Island.....	RI.....L.....	3,078,135	3,124,138	607,867	259,683	4,496,363	3,917,049
41. South Carolina.....	SC.....L.....	12,430,837	10,786,409	1,606,201	2,200,692	15,266,409	13,766,981
42. South Dakota.....	SD.....L.....	2,225,087	2,385,766	758,210	159,550	2,914,746	2,435,388
43. Tennessee.....	TN.....L.....	15,165,378	15,323,155	3,680,862	4,037,697	21,595,727	21,625,285
44. Texas.....	TX.....L.....	57,308,161	53,377,626	14,684,824	12,823,870	76,399,157	79,017,480
45. Utah.....	UT.....L.....	7,862,089	7,377,400	1,852,716	1,512,544	10,245,125	9,749,036
46. Vermont.....	VT.....L.....	582,675	1,046,993	6,425	12,663	708,166	726,561
47. Virginia.....	VA.....L.....	26,842,610	23,720,639	5,045,941	197,286	34,320,272	30,870,711
48. Washington.....	WA.....L.....	26,388,774	24,303,006	3,756,031	4,867,531	33,555,864	33,552,192
49. West Virginia.....	WV.....L.....	5,809,538	5,802,254	824,545	976,014	8,678,171	8,188,624
50. Wisconsin.....	WI.....L.....	16,615,827	15,136,383	3,914,099	1,930,028	19,241,246	15,029,051
51. Wyoming.....	WY.....L.....	4,742,663	4,087,946	1,275,203	106,063	6,068,088	4,122,003
52. American Samoa.....	AS.....N.....	1,188	2,175	0	0	0	0
53. Guam.....	GU.....L.....	16,393	5,483	0	0	0	0
54. Puerto Rico.....	PR.....L.....	466,156	145,267	(21,885)	70,731	10,105	15,106
55. US Virgin Islands.....	VI.....L.....	76,947	241,826	0	0	0	0
56. Northern Mariana Islands.....	MP.....N.....	0	265	0	0	0	0
57. Canada.....	CAN.....N.....	0	0	0	0	0	0
58. Aggregate Other Alien.....	OT.....XXX.....	2,654,176	490,144	369,243	(2,600)	3,512,766	3,332,139
59. Totals.....	(a).....54.....	882,899,973	859,242,688	187,669,336	197,513,172	1,191,355,629	1,151,908,073

DETAILS OF WRITE-INS

58001. GBR United Kingdom.....	XXX.....	1,878,838	343,030	369,243	(1,300)	3,295,260	3,295,260
58002. JPN Japan.....	XXX.....	390,289	0	0	0	0	0
58003. DEU Germany.....	XXX.....	345,432	2,445	0	0	1,516	0
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX.....	39,617	144,669	0	(1,300)	215,990	36,879
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	2,654,176	490,144	369,243	(2,600)	3,512,766	3,332,139

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer;

(E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state; (N) - None of the above - Not allowed to write business in the state.

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

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

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

Notes:

* Denotes affiliated insurer

Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

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

... .. The Dominion of Canada General Insurance Company *	Canada		... .. The Premier Insurance Company of Massachusetts (12850) *	Massachusetts	04-3175569
... .. Travelers Insurance Company of Canada *	Canada		... .. TravCo Insurance Company (28188) *	Connecticut	35-1838077
... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370	... .. TINDY Foreign, Inc	Delaware	20-4403403
... .. Travelers Brazil Holding, LLC	Delaware	06-0907370	... .. Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
... .. Travelers Brazil Acquisition LLC	Delaware	06-0907370	... .. Travelers Distribution Alliance, Inc.	Delaware	62-1657094
... .. J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil		... .. Travelers TLD, LLC	Delaware	06-0566050
... .. J. Malucelli Resseguradora S.A. *	Brazil		... .. Tiercel, LLC	Delaware	06-0566050
... .. J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		... .. Redstart, LLC	Delaware	06-0566050
... .. J. Malucelli Seguradora S.A. *	Brazil		... .. The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
... .. J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		... .. The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
... .. J. Malucelli Seguros S.A. *	Brazil		... .. Travelers Marine, LLC	Delaware	06-0566050
... .. Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835			
... .. Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266			
... .. Travelers Casualty UK Investments LLC	Delaware	06-6033504			
... .. Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268			
... .. Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698			
... .. Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040			
... .. Travelers MGA, Inc.	Texas	75-2676034			
... .. The Travelers Indemnity Company (25658) *	Connecticut	06-0566050			
... .. Arch Street North LLC	Delaware	06-0566050			
... .. The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290			
... .. Travelers Real Estate, LLC	Delaware	06-0566050			
... .. First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141			
... .. Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361			
... .. Select Insurance Company (22233) *	Texas	75-6013697			
... .. Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom				
... .. Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830			
... .. Crystal Brook, LLC	Delaware	06-0566050			
... .. Durham Holding, LLC	Delaware	06-0566050			
... .. Sutton Holdco, LLC	Delaware	06-0566050			
... .. Cadet Limited, LLC	Delaware	06-0566050			
... .. Arrowhead Company, LLC	Delaware	06-0566050			
... .. Eastern Asset, LLC	Delaware	06-0566050			
... .. Jupiter Holdings, Inc.	Minnesota	41-1769846			
... .. American Equity Insurance Company (43117) *	Arizona	86-0703220			
... .. American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106			
... .. Northland Insurance Company (24015) *	Connecticut	41-6009967			
... .. Northfield Insurance Company (27987) *	Iowa	41-0983992			
... .. Northland Casualty Company (24031) *	Connecticut	94-6051964			
... .. Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050			
... .. TPC U.K. Investments LLC	Delaware	06-0566050			
... .. The Phoenix Insurance Company (25623) *	Connecticut	06-0303275			
... .. The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487			
... .. The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212			
... .. Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165			
... .. American Marine Management Services, Inc. (47.5%)	New York	13-2743602			
... .. American Marine Claims & Adjusting Services, Inc.	New York	30-0510298			
... .. Constitution State Services, LLC	Delaware	06-1501229			
... .. Phoenix UK Investments LLC	Delaware	06-0303275			

Notes:

* Denotes affiliated insurer

Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
Members														
3548.....	The Travelers Companies, Inc.....	00000.....	41-0518860		0000086312	NYSE.....	The Travelers Companies, Inc.....	MN.....	UIP.....			.....0.000		
3548.....	The Travelers Companies, Inc.....	24767.....	41-0406690				St. Paul Fire and Marine Insurance Company.....	CT.....	IA.....	The Travelers Companies, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24791.....	41-0881659				St. Paul Mercury Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24775.....	41-0963301				St. Paul Guardian Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	40967.....	41-1419276				St. Paul Fire and Casualty Insurance Company.....	WI.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	30481.....	41-1230819				St. Paul Surplus Lines Insurance Company.....	DE.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41769.....	41-1435765				The Travelers Casualty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41750.....	41-1435766				Travelers Constitution State Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	51-0375653				Northbrook Holdings, Inc.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36463.....	36-2999370				Discover Property & Casualty Insurance Company.....	CT.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19224.....	36-2542404				St. Paul Protective Insurance Company.....	CT.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10213.....	52-1925132				Discover Specialty Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25887.....	52-0515280				United States Fidelity and Guaranty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25879.....	52-0616768				Fidelity and Guaranty Insurance Underwriters, Inc.....	WI.....	IA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	35386.....	42-1091525				Fidelity and Guaranty Insurance Company.....	IA.....	IA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1551225				Laurel Village Fidelity Realty, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1616702				Laurel Village Joint Venture Partnership.....	MN.....	NIA.....	Laurel Village Fidelity Realty, Inc.....	O/M.....	.....50.000	The Travelers Companies, Inc.....	0100.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542260				Laurel Village I Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542261				Laurel Village II Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542263				Laurel Village III Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542264				Laurel Village IV Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542266				Laurel Village Tower A Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1593312				Laurel Village Tower B Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542267				Laurel Village Tower C Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1542255				Laurel Village Swinford Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1704255				USF&G Retail Associates GP, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1704256				USF&G/Fidelity Retail Associates Limited Partnership	MD.....	NIA.....	USF&G Retail Associates GP, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0101.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1704256				USF&G/Fidelity Retail Associates Limited Partnership	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O.....	.....83.950	The Travelers Companies, Inc.....	0101.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1852190				BMR Sports Properties, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1573778				Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	BMR Sports Properties, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0102.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1573778				Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....85.000	The Travelers Companies, Inc.....	0102.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-2073764				MMI Capital Trust I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	.....100.000	The Travelers Companies, Inc.....	

Q12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000.....	41-0406690				Promenade Partners, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1953822				USF&G Capital I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-2044075				USF&G Capital III.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-0406690				350 Market Street, LLC.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Special Services Limited.....	GBR.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	20-3033027				Yonkers Financing Corp.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735211				Castle Pines Fidelity Realty, Inc.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735213				Castle Pines Fidelity Associates Limited Partnership	MD.....	NIA.....	Castle Pines Fidelity Realty, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0103.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1631820				Fidelity Castle Pines Limited Partnership.....	MD.....	NIA.....	Castle Pines Fidelity Associates Limited Partnership	O/M.....	.....50.000	The Travelers Companies, Inc.....	0104.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1735213				Castle Pines Fidelity Associates Limited Partnership	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...99.000	The Travelers Companies, Inc.....	0103.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1466734				English Turn Fidelity Realty, Inc.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	59-2635727				English Turn Limited Partnership.....	MD.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	...99.000	The Travelers Companies, Inc.....	0105.....
3548.....	The Travelers Companies, Inc.....	00000.....	59-2709441				Fidelity English Turn Club General Partnership.....	MD.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	...99.000	The Travelers Companies, Inc.....	0106.....
3548.....	The Travelers Companies, Inc.....	00000.....	59-2635727				English Turn Limited Partnership.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....1.000	The Travelers Companies, Inc.....	0105.....
3548.....	The Travelers Companies, Inc.....	00000.....	52-1715225				English Turn Realty Management, Inc.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	59-2709441				Fidelity English Turn Club General Partnership.....	MD.....	NIA.....	English Turn Realty Management, Inc.....	O/B/M.....	.....1.000	The Travelers Companies, Inc.....	0106.....
3548.....	The Travelers Companies, Inc.....	00000.....					8527512 Canada Inc.....	CAN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....22.480	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					The Dominion of Canada General Insurance Company	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1985480				Fog City Fund, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...99.000	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	76-0753165				Symmetry Growth Capital II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...100.000	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1927945				Upper Lake Growth Capital, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...99.100	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	20-1222630				Vesbridge Partners, LP.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...88.400	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1963936				Windamere II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...98.900	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-2007089				Windamere III, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...99.000	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1926305				Windamere, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	...90.200	The Travelers Companies, Inc.....	0112.....
3548.....	The Travelers Companies, Inc.....	00000.....	41-1762781				Camperdown Corporation.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....	41-1888760				SPC Insurance Agency, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Aprilgrange Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					F&G U.K. Underwriters Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Underwriting Agency Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Syndicate Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000.....					Travelers Asia Pte. Ltd.....	SGP.....	NIA.....	Travelers Syndicate Management Limited.....	Board.....0.000	The Travelers Companies, Inc.....	

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TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000					St. Paul Surety Europe Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Corporate Trustee Ltd	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1880024				St. Paul London Properties, Inc.	MN	NIA	The Travelers Companies, Inc.	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1965525				TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	AA-1121375				Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Professional Risks Limited	GBR	NIA	Travelers Insurance Company Limited	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-1008174				Travelers Property Casualty Corp.	CT	UIP	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566030				Constitution Plaza, Inc.	CT	NIA	Travelers Property Casualty Corp.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-1445591				Travelers Insurance Group Holdings Inc.	DE	UIP	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	UDP	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	RE	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	06-0907370				Travelers Brazil Holding LLC	DE	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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.	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	06-0566050				Eastern Asset, LLC	DE	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.	

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TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**Asterisk****Explanation**

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

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	0	0	0.0	0.0
2. Allied lines.....	0	58	0.0	0.0
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	0	0	0.0	0.0
5. Commercial multiple peril.....	0	(185,846)	0.0	0.0
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	0	0	0.0	0.0
9. Inland marine.....	0	0	0.0	0.0
10. Financial guaranty.....	0	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	0	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	0	0.0	0.0
12. Earthquake.....	0	0	0.0	0.0
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	0	0	0.0	0.0
16. Workers' compensation.....	39,909	(772,771)	(1,936.3)	(3,953.8)
17.1 Other liability-occurrence.....	292,015	413,061	141.5	89.7
17.2 Other liability-claims made.....	399,798,838	204,817,742	51.2	49.6
17.3 Excess workers' compensation.....	0	0	0.0	0.0
18.1 Products liability-occurrence.....	0	89,703	0.0	0.0
18.2 Products liability-claims made.....	0	0	0.0	0.0
19.1, 19.2 Private passenger auto liability.....	0	0	0.0	0.0
19.3, 19.4 Commercial auto liability.....	0	493,862	0.0	0.0
21. Auto physical damage.....	0	452	0.0	0.0
22. Aircraft (all perils).....	0	0	0.0	0.0
23. Fidelity.....	84,116,708	36,865,351	43.8	38.9
24. Surety.....	351,883,353	(48,444,492)	(13.8)	(3.0)
26. Burglary and theft.....	20,943,713	7,617,367	36.4	7.3
27. Boiler and machinery.....	0	0	0.0	0.0
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	857,074,536	200,894,487	23.4	24.3
DETAILS OF WRITE-INS				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	0	0	0
2. Allied lines.....	0	0	0
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	0	0	0
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	0	0	0
9. Inland marine.....	0	0	0
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.....	0	0	0
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	27,148	39,909	15,387
17.1 Other liability-occurrence.....	133,556	292,015	167,994
17.2 Other liability-claims made.....	209,420,073	406,274,717	385,881,093
17.3 Excess workers' compensation.....	0	0	0
18.1 Products liability-occurrence.....	0	0	0
18.2 Products liability-claims made.....	0	0	0
19.1 19.2 Private passenger auto liability.....	0	0	0
19.3 19.4 Commercial auto liability.....	0	0	0
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	42,585,752	91,245,959	83,230,330
24. Surety.....	189,015,885	363,891,236	369,384,432
26. Burglary and theft.....	10,851,594	21,156,137	20,563,452
27. Boiler and machinery.....	0	0	0
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	452,034,008	882,899,973	859,242,688
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2014 Loss and LAE Payments on Claims Reported as of Prior Year-End	2014 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2014 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2011 + Prior.....	138,266	514,790	653,056	22,067	3,211	25,278	105,437	0	337,546	442,984	(10,762)	(174,033)	(184,794)
2. 2012.....	63,415	190,750	254,165	38,274	2,680	40,954	48,257	0	172,494	220,752	23,116	(15,576)	7,541
3. Subtotals 2012 + Prior.....	201,681	705,540	907,221	60,341	5,891	66,232	153,695	0	510,041	663,735	12,354	(189,608)	(177,254)
4. 2013.....	74,663	288,649	363,312	66,010	8,376	74,386	75,370	0	234,235	309,604	66,716	(46,038)	20,678
5. Subtotals 2013 + Prior.....	276,345	994,189	1,270,534	126,351	14,267	140,618	229,064	0	744,275	973,340	79,070	(235,646)	(156,576)
6. 2014.....	XXX	XXX	XXX	XXX	16,358	16,358	XXX	17,863	185,532	203,396	XXX	XXX	XXX
7. Totals.....	276,345	994,189	1,270,534	126,351	30,626	156,976	229,064	17,863	929,808	1,176,736	79,070	(235,646)	(156,576)
8. Prior Year-End's Surplus As Regards Policyholders	1,881,720										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. ....28.6 %	2. ....(23.7)%	3. ....(12.3)%
													Col. 13, Line 7 Line 8
													4. ....(8.3)%

Q14

Statement for June 30, 2014 of the **TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA**
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?	NO
3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4. Will the Director and Officer Supplement be filed with the state of domicile and the NAIC with this statement?	YES

Explanation:

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

Bar Code:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Suspense, undistributed payments.....	720	0	720	(26,336)
2505. Other assets	0	0	0	14,586,160
2506. Other assets - Reliance acquisition.....	(239,744)	0	(239,744)	(256,276)
2597. Summary of remaining write-ins for Line 25.....	(239,024)	0	(239,024)	14,303,548

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Other liabilities tri-party/tax credit bonds.....	0	140,000
2597. Summary of remaining write-ins for Line 25.....	0	140,000

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.....	(525,899)	(455,903)	(819,525)
1497. Summary of remaining write-ins for Line 14.....	(525,899)	(455,903)	(819,525)

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. BEL Belgium.....	XXX	314,545	0	0	0	1,137	0
58005. MEX Mexico.....	XXX	215,951	0	0	0	0	0
58006. GRC Greece.....	XXX	56,250	0	0	0	908	0
58007. BRB Barbados.....	XXX	4,000	0	0	0	181	0
58008. VEN Venezuela (Bolivarian Repu.....	XXX	2,874	3,079	0	0	121	0
58009. TUR Turkey.....	XXX	1,668	0	0	0	1,089	0
58010. PHL Philippines.....	XXX	656	0	0	0	0	0
58011. PER Peru.....	XXX	285	0	0	0	181	0
58012. THA Thailand.....	XXX	100	0	0	0	0	0
58013. KOR Korea, Republic of.....	XXX	0	6,544	0	0	3,932	0
58014. CHN China.....	XXX	0	0	0	0	1,149	0
58015. AUS Australia.....	XXX	0	0	0	0	605	0
58016. ANT Netherlands Antilles.....	XXX	0	0	0	0	60	36,879
58017. NOR Norway.....	XXX	(4,920)	2,300	0	0	60	0
58018. SGP Singapore.....	XXX	(8,798)	0	0	0	129,581	0
58019. BMU Bermuda.....	XXX	(23,800)	125,000	0	0	11,130	0
58020. NLD Netherlands.....	XXX	(519,194)	0	0	0	65,856	0
58021. JAM Jamaica.....	XXX	0	2,500	0	0	0	0
58022. NZL New Zealand.....	XXX	0	174	0	0	0	0
58023. Other Alien Combined.....	XXX	0	(6,544)	0	(1,300)	0	0
58024. PNG Papua New Guinea.....	XXX	0	9,883	0	0	0	0
58025. WSM Samoa.....	XXX	0	1,733	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	39,617	144,669	0	(1,300)	215,990	36,879

TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA 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.....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	0	0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

SCHEDULE B - VERIFICATION

Mortgage Loans

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

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.....	368,744,796	429,854,627
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	1,737,570
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).....	26,156,074	(62,707,182)
6. Total gain (loss) on disposals.....	0	0
7. Deduct amounts received on disposals.....	0	0
8. Deduct amortization of premium and depreciation.....	141,930	140,219
9. Total foreign exchange change in book/adjusted carrying value.....	0	0
10. Deduct current year's other than temporary impairment recognized.....	0	0
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	394,758,940	368,744,796
12. Deduct total nonadmitted amounts.....	103,001,096	103,645,186
13. Statement value at end of current period (Line 11 minus Line 12).....	291,757,844	265,099,610

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.....	3,452,214,898	3,713,312,104
2. Cost of bonds and stocks acquired.....	435,479,814	394,775,682
3. Accrual of discount.....	1,451,987	2,061,667
4. Unrealized valuation increase (decrease).....	(58,600)	89,191
5. Total gain (loss) on disposals.....	1,193,881	1,424,141
6. Deduct consideration for bonds and stocks disposed of.....	307,352,441	637,175,193
7. Deduct amortization of premium.....	10,420,008	22,373,187
8. Total foreign exchange change in book/adjusted carrying value.....	424,646	100,493
9. Deduct current year's other than temporary impairment recognized.....	42	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	3,572,934,135	3,452,214,898
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	3,572,934,135	3,452,214,898

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).....	3,278,765,189	1,013,449,119	971,969,758	10,823,586	3,278,765,189	3,331,068,136	.0	3,106,653,166
2. NAIC 2 (a).....	411,399,166	19,048,540	11,339,215	(20,087,468)	411,399,166	399,021,023	.0	405,469,421
3. NAIC 3 (a).....	20,559,389	.0	4,225,031	5,020,990	20,559,389	21,355,348	.0	24,544,128
4. NAIC 4 (a).....	.0	.0	.0	.0	.0	.0	.0	3,112,267
5. NAIC 5 (a).....	.0	.0	.0	.0	.0	.0	.0	814,809
6. NAIC 6 (a).....	5,388,950	.0	.0	90,865	5,388,950	5,479,814	.0	.0
7. Total Bonds.....	3,716,112,694	1,032,497,659	987,534,004	(4,152,027)	3,716,112,694	3,756,924,321	.0	3,540,593,791
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.....	.0	.0	.0	.0	.0	.0	.0	.0
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.....	.0	.0	.0	.0	.0	.0	.0	.0
15. Total Bonds and Preferred Stock.....	3,716,112,694	1,032,497,659	987,534,004	(4,152,027)	3,716,112,694	3,756,924,321	.0	3,540,593,791

QS102

(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.....	.....135,790,186	.....XXX.....	.....135,790,186	.....4,220	.....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.....	.....59,678,894	.....40,170,714
2. Cost of short-term investments acquired.....	.....1,232,422,673	.....1,884,714,313
3. Accrual of discount.....	.....0	.....0
4. Unrealized valuation increase (decrease).....	.....0	.....0
5. Total gain (loss) on disposals.....	.....0	.....0
6. Deduct consideration received on disposals.....	.....1,156,311,381	.....1,865,206,134
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).....	.....135,790,186	.....59,678,894
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....135,790,186	.....59,678,894

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	(112,003)
2. Cost paid/(consideration received) on additions.....	0
3. Unrealized valuation increase (decrease).....	(392,826)
4. Total gain (loss) on termination recognized.....	0
5. Considerations received (paid) on terminations.....	0
6. Amortization.....	0
7. Adjustment to the book/adjusted carrying value of hedge item.....	0
8. Total foreign exchange change in book/adjusted carrying value.....	0
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	(504,828)
10. Deduct nonadmitted assets.....	0
11. Statement value at end of current period (Line 9 minus Line 10).....	(504,828)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	0
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	0
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	0
3.12 Section 1, Column 15, prior year.....	0
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	0
3.14 Section 1, Column 18, prior year.....	0
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	0
3.22 Section 1, Column 17, prior year.....	0
Change in amount recognized:	
3.23 Section 1, Column 19, current year to date minus.....	0
3.24 Section 1, Column 19, prior year.....	0
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	0
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	0
4.3 Subtotal (Line 4.1 minus Line 4.2).....	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	0
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	0

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	(504,828)
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2).....	(504,828)
4.	Part D, Section 1, Column 5.....	0
5.	Part D, Section 1, Column 6.....	(504,828)
6.	Total (Line 3 minus Line 4 minus Line 5).....	(0)
		Fair Value Check
7.	Part A, Section 1, Column 16.....	(504,828)
8.	Part B, Section 1, Column 13.....	0
9.	Total (Line 7 plus Line 8).....	(504,828)
10.	Part D, Section 1, Column 8.....	0
11.	Part D, Section 1, Column 9.....	(504,828)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	3,258,288
14.	Part B, Section 1, Column 20.....	0
15.	Part D, Section 1, Column 11.....	3,258,288
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

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.....	28,700,000	0
2. Cost of cash equivalents acquired.....	125,100,000	70,150,000
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	105,600,000	41,450,000
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	48,200,000	28,700,000
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	48,200,000	28,700,000

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

Sch. BA-Pt 2
NONE

Sch. BA-Pt 3
NONE

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. Political Subdivisions of States, Territories and Possessions									
041431 NS 2	ARLINGTON CO GENERAL OBL 3.750 2033 02		05/28/2014	CITIGROUP GLOBAL MARKETS		2,350,355	2,295,000	0	1FE
149843 Q2 3	CECIL CO GENERAL OBLIGAT 3.500 2030 05		05/15/2014	PIPER JAFFRAY		3,042,186	2,935,000	0	1FE
199492 JW 0	COLUMBUS GENERAL OBLIG S 4.000 2030 02		06/10/2014	J P MORGAN CHASE SECURITIES INC		5,350,850	5,000,000	0	1FE
678519 QP 7	OKLAHOMA CITY GEN OBLIG 4.000 2032 03		03/18/2014	BAS-MERRILL LYNCH		0	0	36,143	1FE
678519 QQ 5	OKLAHOMA CITY GEN OBLIG 4.000 2033 03		03/18/2014	BAS-MERRILL LYNCH		0	0	36,143	1FE
678519 QR 3	OKLAHOMA CITY GEN OBLIG 4.000 2034 03		03/18/2014	BAS-MERRILL LYNCH		0	0	35,696	1FE
737050 ZH 0	PORTSMOUTH GENERAL OBLIG 4.000 2028 06		06/17/2014	J P MORGAN CHASE SECURITIES INC		1,103,427	1,015,000	0	1FE
737050 ZJ 6	PORTSMOUTH GENERAL OBLIG 4.000 2029 06		06/17/2014	J P MORGAN CHASE SECURITIES INC		1,095,266	1,015,000	0	1FE
737050 ZK 3	PORTSMOUTH GENERAL OBLIG 4.000 2030 06		06/17/2014	J P MORGAN CHASE SECURITIES INC		1,088,973	1,015,000	0	1FE
737050 ZL 1	PORTSMOUTH GENERAL OBLIG 4.000 2031 06		06/17/2014	J P MORGAN CHASE SECURITIES INC		1,082,721	1,015,000	0	1FE
737050 ZM 9	PORTSMOUTH GENERAL OBLIG 4.000 2032 06		06/17/2014	J P MORGAN CHASE SECURITIES INC		1,076,499	1,015,000	0	1FE
737050 ZN 7	PORTSMOUTH GENERAL OBLIG 4.000 2033 06		06/17/2014	J P MORGAN CHASE SECURITIES INC		1,070,328	1,015,000	0	1FE
737050 ZP 2	PORTSMOUTH GENERAL OBLIG 4.000 2034 06		06/17/2014	J P MORGAN CHASE SECURITIES INC		1,065,953	1,015,000	0	1FE
795168 JM 6	SALINE CO USD #305 SALIN 4.000 2029 09		05/21/2014	PIPER JAFFRAY		1,069,740	1,000,000	0	1FE
2499999	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions					19,396,298	18,335,000	107,982	XXX
Bonds - U.S. Special Revenue and Special Assessment									
130178 X6 8	CALIFORNIA ED FAC AUTH S 5.000 2039 11		05/20/2014	CITIGROUP GLOBAL MARKETS		6,384,750	5,000,000	15,278	1FE
130178 3W 4	CALIFORNIA ED FAC AUTH S 5.000 2045 05		05/02/2014	GOLDMAN SACHS & CO		6,918,175	5,500,000	0	1FE
46613P 2T 2	JEA WATER & SEWER SYS S2 4.000 2032 10		06/25/2014	J P MORGAN CHASE SECURITIES INC		1,776,191	1,730,000	0	1FE
46613P 2U 9	JEA WATER & SEWER SYS S2 4.000 2033 10		06/25/2014	J P MORGAN CHASE SECURITIES INC		2,963,162	2,900,000	0	1FE
46613P 2V 7	JEA WATER & SEWER SYS S2 4.000 2034 10		06/25/2014	J P MORGAN CHASE SECURITIES INC		3,114,131	3,060,000	0	1FE
574204 YU 1	MARYLAND DEPT OF TRANSP 3.500 2029 06		06/11/2014	MORGAN STANLEY		10,015,998	9,825,000	0	1FE
57604P C2 8	MASSACHUSETTS WATER POLL 5.250 2030 08		04/25/2014	RBC CAPITAL MARKETS		6,123,253	4,895,000	63,533	1FE
576049 V8 0	MASSACHUSETTS WATER RES 5.250 2027 08		05/21/2014	RBC CAPITAL MARKETS		4,510,143	3,595,000	60,815	1FE
64465P ZK 7	NEW HAMPSHIRE MUNI BOND 4.000 2032 08		06/11/2014	CITIGROUP GLOBAL MARKETS		2,730,790	2,640,000	0	1FE
64465P ZL 5	NEW HAMPSHIRE MUNI BOND 4.000 2033 08		06/11/2014	CITIGROUP GLOBAL MARKETS		2,750,997	2,675,000	0	1FE
645791 XA 7	NEW JERSEY ENVIRONMENTAL 3.250 2033 09		05/20/2014	MORGAN STANLEY		2,175,635	2,210,000	399	1FE
790420 KE 2	SAINT JOHNS CO WATER & S 5.000 2032 06		06/02/2014	RAMIREZ & CO INC		2,878,626	2,525,000	1,403	1FE
92818G QN 6	VIRGINIA RES AUTH INFRAS 3.250 2030 11		05/07/2014	BAS-MERRILL LYNCH		3,117,031	3,125,000	0	1FE
92818G QP 1	VIRGINIA RES AUTH INFRAS 3.500 2031 11		05/07/2014	BAS-MERRILL LYNCH		3,535,754	3,490,000	0	1FE
98659A AA 3	YORK CO ECON DEV AUTH PO 1.875 2033 05		04/24/2014	BARCLAYS CAPITAL INC		1,500,000	1,500,000	0	1FE
3136AK MU 4	FNR 2014-39 BA 3.000 2044 07		06/05/2014	BAS-MERRILL LYNCH		10,175,000	10,000,000	24,167	1
3199999	Total Bonds - U.S. Special Revenue and Special Assessment					70,669,636	64,670,000	165,595	XXX
Bonds - Industrial and Miscellaneous									
03073E AL 9	AMERISOURCEBERGEN CORP 3.400 2024 05		05/19/2014	BAS-MERRILL LYNCH		997,150	1,000,000	0	1FE
037833 AS 9	APPLE INC 3.450 2024 05		04/29/2014	GOLDMAN SACHS & CO		1,998,320	2,000,000	0	1FE
040555 CQ 5	ARIZONA PUBLIC SERVICE C 3.350 2024 06		06/10/2014	SCOTIA CAPITAL		1,000,760	1,000,000	0	1FE
00209T AB 1	AT&T BROADBAND 9.455 2022 11		04/02/2014	SEAPORT GROUP		1,426,890	1,000,000	37,295	1FE
06406H CV 9	BANK OF NEW YORK MELLON 3.400 2024 05		05/02/2014	DEUTSCHE BANC		999,490	1,000,000	0	1FE

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
14170T AM 3	CAREFUSION CORP 3.875 2024 05		05/16/2014	VARIOUS		2,996,830	3,000,000	0	2FE
172967 HT 1	CITIGROUP INC 3.750 2024 06		06/09/2014	CITIGROUP GLOBAL MARKETS		998,760	1,000,000	0	1FE
126408 GZ 0	CSX CORP 3.700 2023 11		04/29/2014	CREDIT SUISSE FIRST BOSTON		1,011,610	1,000,000	103	2FE
292480 AC 4	ENABLE MIDSTREAM PARTNER 3.900 2024 05		05/19/2014	ROYAL BANK OF SCOTLAND		998,870	1,000,000	0	2FE
30219G AK 4	EXPRESS SCRIPTS HOLDING 3.500 2024 06		06/02/2014	CREDIT SUISSE FIRST BOSTON		992,720	1,000,000	0	2FE
341081 FK 8	FLORIDA POWER & LIGHT 3.250 2024 06		05/12/2014	DEUTSCHE BANC		998,710	1,000,000	0	1FE
36962G 4D 3	GENERAL ELECTRIC CAPITAL 6.000 2019 08		05/05/2014	NOMURA SECURITIES INTL		590,770	500,000	7,583	1FE
36962G 7K 4	GENERAL ELECTRIC CAPITAL 3.450 2024 05		05/12/2014	CITIGROUP GLOBAL MARKETS		995,810	1,000,000	0	1FE
38141E C2 3	GOLDMAN SACHS GROUP 3.850 2024 07		06/30/2014	GOLDMAN SACHS & CO		998,680	1,000,000	0	2FE
418056 AT 4	HASBRO INC 3.150 2021 05		05/08/2014	BAS-MERRILL LYNCH		999,060	1,000,000	0	2FE
427866 AR 9	HERSHEY COMPANY 4.125 2020 12		05/06/2014	J P MORGAN CHASE SECURITIES INC		1,095,470	1,000,000	18,104	1FE
465685 AG 0	ITC HOLDINGS CORP 4.050 2023 07		06/09/2014	JEFFERIES & CO INC		1,036,150	1,000,000	18,113	2FE
46849L SH 5	JACKSON NATIONAL LIFE (1 2.300 2019 04	R	04/09/2014	DEUTSCHE BANC		997,090	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
494368 BJ 1	KIMBERLY CLARK 2.400 2023 06		04/23/2014	RBC CAPITAL MARKETS		937,840	1,000,000	9,800	1FE
55616X AL 1	MACYS RETAIL HOLDINGS 3.625 2024 06		05/20/2014	CREDIT SUISSE FIRST BOSTON		998,990	1,000,000	0	2FE
57629W BU 3	MASSMUTUAL GLOBAL FUNDIN 2.350 2019 04		04/02/2014	MORGAN STANLEY		998,920	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
64110D AE 4	NETAPP INC 3.375 2021 06		06/02/2014	J P MORGAN CHASE SECURITIES INC		996,830	1,000,000	0	2FE
68389X AU 9	ORACLE CORP 3.400 2024 07		06/30/2014	BAS-MERRILL LYNCH		997,730	1,000,000	0	1FE
71270Q EB 8	PEOPLES UNITED 4.000 2024 07		06/23/2014	JEFFERIES & CO INC		994,090	1,000,000	0	2FE
74153W CD 9	PRICOA GLOBAL FUNDING (1 2.200 2019 05		05/13/2014	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	1FE
74432Q BZ 7	PRUDENTIAL FINANCIAL INC 3.500 2024 05		05/12/2014	GOLDMAN SACHS & CO		995,070	1,000,000	0	2FE
772739 AQ 1	ROCK-TENN CO 4.000 2023 03		05/30/2014	GOLDMAN SACHS & CO		1,034,220	1,000,000	10,333	2FE
78355H JX 8	RYDER SYSTEM INC 2.450 2019 09		05/01/2014	ROYAL BANK OF SCOTLAND		997,740	1,000,000	0	2FE
857477 AM 5	STATE STREET CORP 3.700 2023 11		05/07/2014	BNY MELLON CAPITAL MARKETS INC		1,029,810	1,000,000	17,781	1FE
863667 AF 8	STRYKER CORP 3.375 2024 05		04/28/2014	GOLDMAN SACHS & CO		991,240	1,000,000	0	1FE
87612E BD 7	TARGET CORP 3.500 2024 07		06/17/2014	CITIGROUP GLOBAL MARKETS		995,560	1,000,000	0	1FE
887317 AV 7	TIME WARNER INC 3.550 2024 06		05/20/2014	BAS-MERRILL LYNCH		999,080	1,000,000	0	2FE
872540 AP 4	TJX COS INC 2.500 2023 05		05/08/2014	ROYAL BANK OF SCOTLAND		946,360	1,000,000	12,361	1FE
89236T BJ 3	TOYOTA MOTOR CREDIT 2.750 2021 05	R	05/13/2014	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	1FE
906548 CK 6	UNION ELECTRIC CO 3.500 2024 04		04/01/2014	mitsubishi securities (usa) inc		999,820	1,000,000	0	1FE
91159H HH 6	US BANCORP 2.200 2019 04		04/21/2014	U S BANCORP		999,100	1,000,000	0	1FE
931142 DP 5	WAL-MART STORES 3.300 2024 04		04/15/2014	J P MORGAN CHASE SECURITIES INC		996,120	1,000,000	0	1FE
94106L AZ 2	WASTE MANAGEMENT INC 3.500 2024 05		05/05/2014	J P MORGAN CHASE SECURITIES INC		997,480	1,000,000	0	2FE
94974B FU 9	WELLS FARGO 2.125 2019 04		04/14/2014	WELLS FARGO SECURITIES		997,880	1,000,000	0	1FE
984121 CJ 0	XEROX CORP 3.800 2024 05		05/06/2014	BNP PARIBAS		996,690	1,000,000	0	2FE
559222 AQ 7	MAGNA INTERNATIONAL INC 3.625 2024 06	A	06/18/2014	BARCLAYS CAPITAL INC		1,004,430	1,000,000	705	2FE
06739F HV 6	BARCLAYS BANK PLC 3.750 2024 05	F	05/12/2014	BARCLAYS CAPITAL INC		999,670	1,000,000	0	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

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SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
38406H AA 0	GRCE 2014-GRCE A 3.368 2028 06		05/21/2014	DEUTSCHE BANC		10,299,949	10,000,000	10,293	1FE
92936Y AC 5	WFRBS 2012-C8 A3 3.001 2045 08		06/03/2014	WELLS FARGO SECURITIES		2,624,535	2,650,000	1,105	1FE
43814G AA 8	HAROT 2014-2 A1 .180 2015 05		05/13/2014	BAS-MERRILL LYNCH		20,000,000	20,000,000	0	1
73328Y AA 5	PFAST 2014-1 A1 (144A) .180 2015 05		05/14/2014	BARCLAYS CAPITAL INC.		22,000,000	22,000,000	0	1
80283X AA 5	SDART 2014-3 A1 250 2015 06		06/11/2014	WELLS FARGO SECURITIES		20,000,000	20,000,000	0	1
3899999	Total Bonds - Industrial and Miscellaneous					122,946,744	122,150,000	143,575	XXX
8399997	Total Bonds - Part 3					213,012,678	205,155,000	417,152	XXX
8399999	Total Bonds					213,012,678	205,155,000	417,152	XXX
Common Stocks - Industrial and Miscellaneous									
99C001 17 1	KOREA LINE CORP (6494997) (F)	D	05/28/2014	DIRECT WITH COMPANY	7,034,000	178,002	XXX	0	L
9099999	Total Common Stocks - Industrial and Miscellaneous					178,002	XXX	0	XXX
9799997	Total Common Stocks - Part 3					178,002	XXX	0	XXX
9799999	Total Common Stocks					178,002	XXX	0	XXX
9899999	Total Preferred and Common Stocks					178,002	XXX	0	XXX
9999999	Total Bonds, Preferred and Common Stocks					213,190,680	XXX	417,152	XXX

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

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Design- ation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							

Bonds - U.S. Government

912828	KY 5	U S TREASURY NOTES	2.625	06/30/2014	MATURED	6,000,000	6,000,000	6,114,161	6,014,247	0	(14,247)	0	(14,247)	0	6,000,000	0	0	0	78,750	06/30/2014	1
876780	AA 5	TAYARRA LTD	3.628	05/15/2014	REDEEMED	39,079	39,079	39,079	39,079	0	0	0	0	0	39,079	0	0	0	709	02/15/2022	1FE
36202C	CF 8	GNMA II PASS #1870	8.500	06/20/2014	PAID ON PRINCIPAL	131	131	136	139	0	(8)	0	(8)	0	131	0	0	0	5	09/20/2024	1
36202C	DG 5	GNMA II PASS #1903	8.500	06/20/2014	PAID ON PRINCIPAL	21	21	22	22	0	(1)	0	(1)	0	21	0	0	0	1	11/20/2024	1
36202C	EL 3	GNMA II PASS #1939	8.500	06/20/2014	PAID ON PRINCIPAL	7	7	7	7	0	(0)	0	(0)	0	7	0	0	0	0	01/20/2025	1
36202C	G5 6	GNMA II PASS #2020	8.500	06/20/2014	PAID ON PRINCIPAL	25	25	26	26	0	(2)	0	(2)	0	25	0	0	0	1	06/20/2025	1
36202C	HP 1	GNMA II PASS #2038	8.500	06/20/2014	PAID ON PRINCIPAL	11	11	12	12	0	(1)	0	(1)	0	11	0	0	0	0	07/20/2025	1
36202C	J4 6	GNMA II PASS #2083	8.500	06/20/2014	PAID ON PRINCIPAL	18	18	19	19	0	(1)	0	(1)	0	18	0	0	0	1	09/20/2025	1
36202C	LX 9	GNMA II PASS #2142	8.500	06/20/2014	PAID ON PRINCIPAL	26	26	27	27	0	(1)	0	(1)	0	26	0	0	0	1	12/20/2025	1
36202D	QY 0	GNMA II PASS #3171	5.500	06/20/2014	PAID ON PRINCIPAL	2,998	2,998	2,864	2,871	0	127	0	127	0	2,998	0	0	0	72	12/20/2031	1
36202D	6D 8	GNMA II PASS #3568	5.000	06/20/2014	PAID ON PRINCIPAL	27,849	27,849	26,740	27,059	0	790	0	790	0	27,849	0	0	0	578	06/20/2034	1
36202E	UR 8	GNMA II PASS #4192	4.500	06/20/2014	PAID ON PRINCIPAL	68,774	68,774	62,800	63,594	0	5,181	0	5,181	0	68,774	0	0	0	1,215	07/20/2038	1
36202E	XT 1	GNMA II PASS #4290	5.500	06/20/2014	PAID ON PRINCIPAL	105,410	105,410	105,015	104,984	0	426	0	426	0	105,410	0	0	0	2,470	11/20/2038	1
36216X	AK 7	GNMA PASS TH #177410	9.000	06/15/2014	PAID ON PRINCIPAL	210	210	224	217	0	(8)	0	(8)	0	210	0	0	0	8	01/15/2020	1
36220H	BL 3	GNMA PASS TH #278243	9.000	06/15/2014	PAID ON PRINCIPAL	117	117	125	122	0	(5)	0	(5)	0	117	0	0	0	4	02/15/2020	1
36220R	QG 6	GNMA PASS TH #285855	9.000	06/15/2014	PAID ON PRINCIPAL	222	222	237	234	0	(13)	0	(13)	0	222	0	0	0	8	06/15/2020	1
36220S	4X 1	GNMA PASS TH #287138	9.000	06/15/2014	PAID ON PRINCIPAL	38	38	40	39	0	(1)	0	(1)	0	38	0	0	0	1	02/15/2020	1
36220U	5V 9	GNMA PASS TH #288960	9.000	06/15/2014	PAID ON PRINCIPAL	286	286	305	298	0	(12)	0	(12)	0	286	0	0	0	11	03/15/2020	1
36220V	FQ 7	GNMA PASS TH #289175	9.000	06/15/2014	PAID ON PRINCIPAL	716	716	764	739	0	(23)	0	(23)	0	716	0	0	0	27	05/15/2020	1
36220X	K7 9	GNMA PASS TH #291118	9.000	06/15/2014	PAID ON PRINCIPAL	120	120	128	126	0	(6)	0	(6)	0	120	0	0	0	5	07/15/2020	1
36223B	M4 9	GNMA PASS TH #302879	9.000	06/15/2014	PAID ON PRINCIPAL	76	76	81	79	0	(3)	0	(3)	0	76	0	0	0	3	04/15/2021	1
36223D	VN 3	GNMA PASS TH #304921	9.000	06/15/2014	PAID ON PRINCIPAL	251	251	268	260	0	(10)	0	(10)	0	251	0	0	0	9	03/15/2021	1
36223N	VQ 4	GNMA PASS TH #313023	9.000	06/15/2014	PAID ON PRINCIPAL	162	162	173	167	0	(5)	0	(5)	0	162	0	0	0	6	09/15/2021	1
36223R	CZ 6	GNMA PASS TH #315188	9.000	06/15/2014	PAID ON PRINCIPAL	298	298	318	308	0	(10)	0	(10)	0	298	0	0	0	11	06/15/2022	1
36223T	VY 4	GNMA PASS TH #317531	9.000	06/15/2014	PAID ON PRINCIPAL	1,629	1,629	1,738	1,660	0	(32)	0	(32)	0	1,629	0	0	0	72	01/15/2022	1
36203X	GY 6	GNMA PASS TH #362115	9.000	06/15/2014	PAID ON PRINCIPAL	212	212	226	225	0	(13)	0	(13)	0	212	0	0	0	8	11/15/2023	1
36206J	F8 2	GNMA PASS TH #412491	8.500	06/15/2014	PAID ON PRINCIPAL	19	19	20	20	0	(1)	0	(1)	0	19	0	0	0	1	08/15/2026	1
36290S	WE 7	GNMA PASS TH #616345	4.500	06/15/2014	PAID ON PRINCIPAL	130,928	130,928	131,153	130,883	0	45	0	45	0	130,928	0	0	0	2,412	04/15/2019	1
36291F	3W 6	GNMA PASS TH #627313	4.500	06/15/2014	PAID ON PRINCIPAL	48,583	48,583	48,666	48,569	0	14	0	14	0	48,583	0	0	0	911	06/15/2019	1
30250G	AA 6	SSGN 2010-S1 1A 144A (.701		06/02/2014	PAID ON PRINCIPAL	201,622	201,622	201,622	201,535	0	88	0	88	0	201,622	0	0	0	663	02/25/2048	1
83162C	VV 2	SBAP 2013-20J 1	3.370	04/01/2014	PAID ON PRINCIPAL	171,658	171,658	172,248	172,231	0	(573)	0	(573)	0	171,658	0	0	0	2,651	10/01/2033	1
83162C	VY 6	SBAP 2013-20L 1	3.380	06/01/2014	PAID ON PRINCIPAL	153,603	153,603	153,891	153,876	0	(273)	0	(273)	0	153,603	0	0	0	2,461	12/01/2033	1
059999	Total Bonds - U.S. Government					6,955,098	6,955,098	7,063,134	6,963,674	0	(8,576)	0	(8,576)	0	6,955,098	0	0	0	93,075	XXX	XXX

Bonds - U.S. States, Territories and Possessions

20772G	FJ 2	CONNECTICUT GENERAL OB	5.000	06/04/2014	REDEEMED	3,820,000	3,820,000	4,134,080	3,838,206	0	(15,069)	0	(15,069)	0	3,823,137	0	(3,137)	(3,137)	97,092	12/01/2014	1FE
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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
341535 SE 3	FLORIDA STATE BD OF ED 5.000		06/01/2014	REDEEMED		6,357,950	6,295,000	6,766,999	6,375,544	0	(17,594)	0	(17,594)	0	6,357,950	0	0	0	157,375	06/01/2020	1FE
644682 G9 1	NEW HAMPSHIRE GENERAL 4.000		06/01/2014	MATURED		65,000	65,000	66,470	65,088	0	(88)	0	(88)	0	65,000	0	0	0	1,300	06/01/2014	1FE
644682 H6 6	NEW HAMPSHIRE GENERAL 4.000		06/01/2014	MATURED		4,435,000	4,435,000	4,535,275	4,441,003	0	(6,003)	0	(6,003)	0	4,435,000	0	0	0	88,700	06/01/2014	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						14,677,950	14,615,000	15,502,825	14,719,842	0	(38,755)	0	(38,755)	0	14,681,087	0	(3,137)	(3,137)	344,467	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions																					
147051 SK 3	CARY GENERAL OBLIGATIO 5.000		06/01/2014	MATURED		2,945,000	2,945,000	3,372,437	2,982,125	0	(37,125)	0	(37,125)	0	2,945,000	0	0	0	73,625	06/01/2014	1FE
680616 KP 3	OLENTANGY LOCAL SD GO 5.500		06/01/2014	REDEEMED		2,220,000	2,220,000	2,400,863	2,229,021	0	(9,021)	0	(9,021)	0	2,220,000	0	0	0	61,050	12/01/2016	1FE
680616 KQ 1	OLENTANGY LOCAL SD GO 5.500		06/01/2014	REDEEMED		2,340,000	2,340,000	2,520,859	2,349,064	0	(9,064)	0	(9,064)	0	2,340,000	0	0	0	64,350	12/01/2017	1FE
680616 KR 9	OLENTANGY LOCAL SD GO 5.500		06/01/2014	REDEEMED		2,470,000	2,470,000	2,650,631	2,479,059	0	(9,059)	0	(9,059)	0	2,470,000	0	0	0	67,925	12/01/2018	1FE
794173 CU 6	SALEM-KEIZER SD #24J G 5.000		06/15/2014	MATURED		5,000,000	5,000,000	5,670,500	5,034,655	0	(34,655)	0	(34,655)	0	5,000,000	0	0	0	125,000	06/15/2014	1FE
795676 JC 0	SALT LAKE CO GO S2004B 5.000		06/15/2014	REDEEMED		1,185,000	1,185,000	1,230,504	1,187,475	0	(2,475)	0	(2,475)	0	1,185,000	0	0	0	29,625	12/15/2016	1FE
795676 JD 8	SALT LAKE CO GO S2004B 5.000		06/15/2014	REDEEMED		1,245,000	1,245,000	1,285,687	1,247,210	0	(2,210)	0	(2,210)	0	1,245,000	0	0	0	31,125	12/15/2017	1FE
795676 JE 6	SALT LAKE CO GO S2004B 5.000		06/15/2014	REDEEMED		1,305,000	1,305,000	1,339,191	1,306,837	0	(1,837)	0	(1,837)	0	1,305,000	0	0	0	32,625	12/15/2018	1FE
969871 J4 5	WILLIAMSON CO GENERAL 4.500		04/01/2014	MATURED		1,370,000	1,370,000	1,427,458	1,372,137	0	(2,137)	0	(2,137)	0	1,370,000	0	0	0	30,825	04/01/2014	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						20,080,000	20,080,000	21,897,980	20,187,583	0	(107,583)	0	(107,583)	0	20,080,000	0	0	0	516,150	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
303891 RA 5	FAIRFAX CO WATER AUTH 5.000		04/01/2014	REDEEMED		2,575,000	2,575,000	2,708,746	2,578,825	0	(3,825)	0	(3,825)	0	2,575,000	0	0	0	64,375	04/01/2016	1FE
303891 RB 3	FAIRFAX CO WATER AUTH 5.000		04/01/2014	REDEEMED		1,705,000	1,705,000	1,781,145	1,707,140	0	(2,140)	0	(2,140)	0	1,705,000	0	0	0	42,625	04/01/2017	1FE
303891 RC 1	FAIRFAX CO WATER AUTH 5.000		04/01/2014	REDEEMED		1,840,000	1,840,000	1,910,362	1,841,945	0	(1,945)	0	(1,945)	0	1,840,000	0	0	0	46,000	04/01/2018	1FE
303891 RD 9	FAIRFAX CO WATER AUTH 5.000		04/01/2014	REDEEMED		2,980,000	2,980,000	3,074,943	2,982,590	0	(2,590)	0	(2,590)	0	2,980,000	0	0	0	74,500	04/01/2019	1FE
303891 RE 7	FAIRFAX CO WATER AUTH 5.000		04/01/2014	REDEEMED		1,130,000	1,130,000	1,159,742	1,130,778	0	(778)	0	(778)	0	1,130,000	0	0	0	28,250	04/01/2020	1FE
303891 RF 4	FAIRFAX CO WATER AUTH 5.000		04/01/2014	REDEEMED		1,285,000	1,285,000	1,311,754	1,285,657	0	(657)	0	(657)	0	1,285,000	0	0	0	32,125	04/01/2021	1FE
57604P PY 4	MASSACHUSETTS WATER PO 5.000		06/12/2014	REDEEMED		3,670,000	3,670,000	4,001,254	3,673,274	0	(3,274)	0	(3,274)	0	3,670,000	0	0	0	158,524	08/01/2018	1FE
64985W 8F 4	NEW YORK ENV FAC CLEAN 5.250		06/15/2014	MATURED		2,895,000	2,895,000	3,363,614	2,919,370	0	(24,370)	0	(24,370)	0	2,895,000	0	0	0	75,994	06/15/2014	1FE
31296R CX 4	FHLMC GOLD PASSTHRU 5.000		06/15/2014	PAID ON PRINCIPAL		118,725	118,725	118,354	118,373	0	352	0	352	0	118,725	0	0	0	2,461	12/15/2033	1
31292G GN 0	FHLMC GOLD PASSTHRU 7.000		06/15/2014	PAID ON PRINCIPAL		31	31	30	30	0	1	0	1	0	31	0	0	0	1	01/15/2023	1
31292H SQ 8	FHLMC GOLD PASSTHRU 6.000		06/15/2014	PAID ON PRINCIPAL		14,477	14,477	14,811	14,929	0	(453)	0	(453)	0	14,477	0	0	0	354	11/15/2032	1
31292H ZM 9	FHLMC GOLD PASSTHRU 5.000		06/15/2014	PAID ON PRINCIPAL		286,688	286,688	285,792	285,866	0	822	0	822	0	286,688	0	0	0	5,948	10/15/2033	1
31292H 4J 0	FHLMC GOLD PASSTHRU 5.500		06/15/2014	PAID ON PRINCIPAL		99,679	99,679	96,686	97,283	0	2,396	0	2,396	0	99,679	0	0	0	2,287	12/15/2033	1
31293W LD 0	FHLMC GOLD PASSTHRU 7.000		06/15/2014	PAID ON PRINCIPAL		212	212	224	239	0	(26)	0	(26)	0	212	0	0	0	6	09/15/2029	1
31298P VR 8	FHLMC GOLD PASSTHRU 7.000		06/15/2014	PAID ON PRINCIPAL		99	99	104	118	0	(19)	0	(19)	0	99	0	0	0	3	06/15/2031	1
31298Q SR 0	FHLMC GOLD PASSTHRU 7.500		06/15/2014	PAID ON PRINCIPAL		35	35	36	39	0	(4)	0	(4)	0	35	0	0	0	1	07/15/2031	1
31288B 3C 5	FHLMC GOLD PASSTHRU 6.000		06/15/2014	PAID ON PRINCIPAL		1,679	1,679	1,718	1,736	0	(57)	0	(57)	0	1,679	0	0	0	42	11/15/2032	1
31288H H6 0	FHLMC GOLD PASSTHRU 6.000		06/15/2014	PAID ON PRINCIPAL		252	252	258	262	0	(10)	0	(10)	0	252	0	0	0	6	03/15/2033	1
31335G BZ 7	FHLMC GOLD PASSTHRU 7.000		06/15/2014	PAID ON PRINCIPAL		347	347	338	342	0	5	0	5	0	347	0	0	0	10	09/15/2023	1
313981 BL 5	FHLMC GOLD PASSTHRU 7.000		06/15/2014	PAID ON PRINCIPAL		92	92	90	90	0	2	0	2	0	92	0	0	0	3	09/15/2023	1

QE05.1

SCHEDULE D - PART 4

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

QE05.2

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
313982 VA 5	FHLMC GOLD PASSTHRU 7.000		06/15/2014	PAID ON PRINCIPAL		755	755	732	742	0	14	0	14	0	755	0	0	0	22	10/15/2023	1
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000		06/15/2014	PAID ON PRINCIPAL		102,226	102,226	104,583	104,787	0	(2,561)	0	(2,561)	0	102,226	0	0	0	2,558	04/15/2033	1
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		06/15/2014	PAID ON PRINCIPAL		311,872	311,872	277,696	283,856	0	28,016	0	28,016	0	311,872	0	0	0	5,405	05/15/2034	1
31281A MV 1	FHLMC GOLD PASSTHRU 6.000		06/15/2014	PAID ON PRINCIPAL		2,023	2,023	1,830	1,920	0	103	0	103	0	2,023	0	0	0	51	11/15/2026	1
31283Y 4Z 8	FHLMC GOLD PASSTHRU 6.500		06/15/2014	PAID ON PRINCIPAL		466	466	465	465	0	2	0	2	0	466	0	0	0	13	05/15/2028	1
3133TL AK 4	FHR 2160 ZA CMO 6.000		06/15/2014	PAID ON PRINCIPAL		85,507	85,507	78,659	82,326	0	3,181	0	3,181	0	85,507	0	0	0	2,180	06/15/2029	1
3133TP VV 8	FHR 2248 ZA CMO 7.000		06/15/2014	PAID ON PRINCIPAL		16,604	16,604	16,284	16,411	0	193	0	193	0	16,604	0	0	0	477	09/15/2030	1
313398 NM 7	FHR 2334 SO CMO 20.482		04/15/2014	PAID ON PRINCIPAL		6,392	6,392	6,256	6,903	0	(511)	0	(511)	0	6,392	0	0	0	436	07/15/2031	1
313398 NM 7	FHR 2334 SO CMO 20.483		06/15/2014	PAID ON PRINCIPAL		29,021	29,021	28,404	31,341	0	(2,320)	0	(2,320)	0	29,021	0	0	0	2,970	07/15/2031	1
313398 NM 7	FHR 2334 SO CMO 20.485		05/15/2014	PAID ON PRINCIPAL		33,181	33,181	32,476	35,834	0	(2,653)	0	(2,653)	0	33,181	0	0	0	2,830	07/15/2031	1
3133TU VD 7	FHR 2357 OH CMO 6.500		06/15/2014	PAID ON PRINCIPAL		174,146	174,146	172,540	173,060	0	1,086	0	1,086	0	174,146	0	0	0	4,612	09/15/2031	1
3133TV 5V 4	FHR 2359 ZA CMO 6.000		06/15/2014	PAID ON PRINCIPAL		86,266	86,266	78,605	83,495	0	2,771	0	2,771	0	86,266	0	0	0	2,173	09/15/2031	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		06/25/2014	PAID ON PRINCIPAL		4,913	4,913	5,081	5,000	0	(87)	0	(87)	0	4,913	0	0	0	136	12/25/2041	1
31371K D9 9	FNMA PASS TH #254028 6.500		06/25/2014	PAID ON PRINCIPAL		7,064	7,064	7,213	7,271	0	(208)	0	(208)	0	7,064	0	0	0	220	09/25/2031	1
31371K EJ 6	FNMA PASS TH #254037 5.500		06/25/2014	PAID ON PRINCIPAL		8,512	8,512	8,485	8,481	0	31	0	31	0	8,512	0	0	0	213	10/25/2016	1
31371L EZ 8	FNMA PASS TH #254952 4.500		06/25/2014	PAID ON PRINCIPAL		51,436	51,436	51,549	51,377	0	59	0	59	0	51,436	0	0	0	959	11/25/2018	1
31376K B2 1	FNMA PASS TH #357457 5.500		06/25/2014	PAID ON PRINCIPAL		118,149	118,149	117,891	117,821	0	328	0	328	0	118,149	0	0	0	2,603	11/25/2033	1
31378Q DF 5	FNMA PASS TH #405202 6.000		06/25/2014	PAID ON PRINCIPAL		583	583	563	576	0	8	0	8	0	583	0	0	0	15	03/25/2028	1
31378R S5 9	FNMA PASS TH #406540 6.500		06/25/2014	PAID ON PRINCIPAL		21	21	21	21	0	(0)	0	(0)	0	21	0	0	0	1	12/25/2027	1
31379K RZ 8	FNMA PASS TH #421804 6.500		06/25/2014	PAID ON PRINCIPAL		3,710	3,710	3,690	3,690	0	20	0	20	0	3,710	0	0	0	101	04/25/2028	1
31384V L7 5	FNMA PASS TH #535050 7.500		06/25/2014	PAID ON PRINCIPAL		10,520	10,520	10,997	11,596	0	(1,076)	0	(1,076)	0	10,520	0	0	0	316	12/25/2029	1
31385J NQ 7	FNMA PASS TH #545899 5.500		06/25/2014	PAID ON PRINCIPAL		7,394	7,394	7,571	7,467	0	(72)	0	(72)	0	7,394	0	0	0	170	09/25/2017	1
31386T G8 2	FNMA PASS TH #572723 5.500		06/25/2014	PAID ON PRINCIPAL		17,149	17,149	17,098	17,088	0	61	0	61	0	17,149	0	0	0	391	03/25/2016	1
31386X B2 1	FNMA PASS TH #576157 5.500		06/25/2014	PAID ON PRINCIPAL		6,103	6,103	6,085	6,082	0	21	0	21	0	6,103	0	0	0	140	03/25/2016	1
31386Y B2 9	FNMA PASS TH #577057 5.500		06/25/2014	PAID ON PRINCIPAL		1,825	1,825	1,819	1,818	0	7	0	7	0	1,825	0	0	0	42	04/25/2016	1
31387A 6L 4	FNMA PASS TH #578775 5.500		06/25/2014	PAID ON PRINCIPAL		1,545	1,545	1,540	1,539	0	6	0	6	0	1,545	0	0	0	35	05/25/2016	1
31387D VL 0	FNMA PASS TH #581219 5.500		06/25/2014	PAID ON PRINCIPAL		2,666	2,666	2,658	2,657	0	10	0	10	0	2,666	0	0	0	66	05/25/2016	1
31387H 7K 0	FNMA PASS TH #585098 5.500		06/25/2014	PAID ON PRINCIPAL		9,835	9,835	9,804	9,799	0	36	0	36	0	9,835	0	0	0	198	06/25/2016	1
31387Q 4F 4	FNMA PASS TH #591322 5.500		06/25/2014	PAID ON PRINCIPAL		2,150	2,150	2,144	2,143	0	8	0	8	0	2,150	0	0	0	50	07/25/2016	1
31387W 2L 0	FNMA PASS TH #596679 6.500		06/25/2014	PAID ON PRINCIPAL		12,355	12,355	12,649	12,513	0	(158)	0	(158)	0	12,355	0	0	0	366	09/25/2031	1
31387W 2P 1	FNMA PASS TH #596682 6.500		06/25/2014	PAID ON PRINCIPAL		61,770	61,770	63,073	62,254	0	(483)	0	(483)	0	61,770	0	0	0	1,595	10/25/2031	1
31387Y X2 4	FNMA PASS TH #598397 5.500		06/25/2014	PAID ON PRINCIPAL		4,072	4,072	4,059	4,057	0	15	0	15	0	4,072	0	0	0	94	07/25/2016	1
31388D 6W 3	FNMA PASS TH #602185 5.500		06/25/2014	PAID ON PRINCIPAL		12,480	12,480	12,441	12,436	0	45	0	45	0	12,480	0	0	0	286	10/25/2016	1
31388E ND 4	FNMA PASS TH #602588 5.500		06/25/2014	PAID ON PRINCIPAL		10,306	10,306	10,273	10,268	0	38	0	38	0	10,306	0	0	0	236	08/25/2016	1
31388E NH 5	FNMA PASS TH #602592 5.500		06/25/2014	PAID ON PRINCIPAL		7,894	7,894	7,869	7,865	0	29	0	29	0	7,894	0	0	0	181	09/25/2016	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	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31388E	NM 4 FNMA PASS TH #602596	5.500	06/25/2014	PAID ON PRINCIPAL		7,670	7,670	7,646	7,642	0	28	0	28	0	7,670	0	0	0	176	09/25/2016	1
31388E	TA 4 FNMA PASS TH #602745	5.500	06/25/2014	PAID ON PRINCIPAL		730	730	727	727	0	3	0	3	0	730	0	0	0	17	08/25/2016	1
31388J	JU 0 FNMA PASS TH #606075	5.500	06/25/2014	PAID ON PRINCIPAL		6,067	6,067	6,048	6,045	0	22	0	22	0	6,067	0	0	0	146	10/25/2016	1
31388P	PY 1 FNMA PASS TH #610739	5.500	06/25/2014	PAID ON PRINCIPAL		29,668	29,668	29,576	29,562	0	106	0	106	0	29,668	0	0	0	670	10/25/2016	1
31388P	XP 1 FNMA PASS TH #610986	5.500	06/25/2014	PAID ON PRINCIPAL		3,956	3,956	3,944	3,942	0	14	0	14	0	3,956	0	0	0	91	10/25/2016	1
31390K	RG 5 FNMA PASS TH #648587	7.500	06/25/2014	PAID ON PRINCIPAL		182	182	190	203	0	(21)	0	(21)	0	182	0	0	0	6	05/25/2032	1
31390N	TM 4 FNMA PASS TH #651356	5.500	06/25/2014	PAID ON PRINCIPAL		42,624	42,624	42,618	42,537	0	87	0	87	0	42,624	0	0	0	1,040	07/25/2017	1
31402C	QM 7 FNMA PASS TH #725060	6.000	06/25/2014	PAID ON PRINCIPAL		5,854	5,854	5,990	6,008	0	(155)	0	(155)	0	5,854	0	0	0	146	01/25/2034	1
31402E	S3 3 FNMA PASS TH #726938	4.500	06/25/2014	PAID ON PRINCIPAL		625	625	602	609	0	16	0	16	0	625	0	0	0	13	08/25/2033	1
31402J	ZY 6 FNMA PASS TH #730759	4.500	06/25/2014	PAID ON PRINCIPAL		1,956	1,956	1,886	1,908	0	48	0	48	0	1,956	0	0	0	32	08/25/2033	1
31402Q	LF 6 FNMA PASS TH #734826	4.500	06/25/2014	PAID ON PRINCIPAL		10,577	10,577	10,194	10,313	0	264	0	264	0	10,577	0	0	0	192	08/25/2033	1
31403A	2X 2 FNMA PASS TH #743390	4.500	06/25/2014	PAID ON PRINCIPAL		80,394	80,394	80,570	80,318	0	76	0	76	0	80,394	0	0	0	1,415	11/25/2018	1
31403R	CK 2 FNMA PASS TH #755274	4.500	06/25/2014	PAID ON PRINCIPAL		34,628	34,628	34,704	34,593	0	35	0	35	0	34,628	0	0	0	647	12/25/2018	1
31406L	F9 4 FNMA PASS TH #812992	5.500	06/25/2014	PAID ON PRINCIPAL		7,310	7,310	7,294	7,289	0	21	0	21	0	7,310	0	0	0	168	02/25/2035	1
31407G	6H 6 FNMA PASS TH #830772	5.000	06/25/2014	PAID ON PRINCIPAL		485	485	485	485	0	1	0	1	0	485	0	0	0	10	08/25/2035	1
31359W	KH 3 FNR 1999-33 Z CMO	6.000	06/25/2014	PAID ON PRINCIPAL		134,643	134,643	124,107	129,826	0	4,817	0	4,817	0	134,643	0	0	0	3,400	07/25/2029	1
31359S	BJ 8 FNR 2001-6 Z CMO	6.000	06/25/2014	PAID ON PRINCIPAL		184,374	184,374	162,723	177,303	0	7,071	0	7,071	0	184,374	0	0	0	4,573	03/25/2031	1
31392B	PT 7 FNR 2001-81 QG CMO	6.500	06/25/2014	PAID ON PRINCIPAL		73,760	73,760	73,783	73,618	0	142	0	142	0	73,760	0	0	0	1,971	01/25/2032	1
31393U	XM 0 FNR 2003-128 DG CMO	4.500	06/25/2014	PAID ON PRINCIPAL		199,174	199,174	189,713	195,946	0	3,228	0	3,228	0	199,174	0	0	0	3,805	01/25/2024	1
3133TL	4S 4 FSPC T-17 A5	7.160	06/25/2014	PAID ON PRINCIPAL		50,497	50,497	50,490	50,248	0	249	0	249	0	50,497	0	0	0	1,550	07/25/2029	1FE
938865	BL 5 WASHINGTON HSG DEV COR	7.250	06/02/2014	REDEEMED		29,985	29,985	27,906	29,130	0	855	0	855	0	29,985	0	0	0	907	06/01/2020	1
319999	Total Bonds - U.S. Special Revenue and Special Assessment					20,718,388	20,718,388	21,854,297	20,712,093	0	6,295	0	6,295	0	20,718,388	0	0	0	586,625	XXX	XXX

QE05.3

Bonds - Industrial and Miscellaneous

05565S	AA 2 BNSF 2006-2 TRUST	5.629	04/01/2014	REDEEMED		123,143	123,143	123,143	123,143	0	0	0	0	0	123,143	0	0	0	3,466	04/01/2024	1FE
20030N	BD 2 COMCAST CORP	3.125	04/02/2014	SEAPORT GROUP		987,180	1,000,000	984,300	984,936	0	386	0	386	0	985,322	0	1,858	1,858	22,743	07/15/2022	1FE
20451N	AD 3 COMPASS MINERALS	8.000	06/23/2014	REDEEMED		1,144,000	1,100,000	1,129,750	1,115,911	0	(1,980)	0	(1,980)	0	1,113,931	0	30,069	30,069	49,378	06/01/2019	3FE
29337#	AA 7 ENHANCED CAPITAL PARTN		06/15/2014	REDEEMED		102,474	102,474	87,080	99,674	0	2,800	0	2,800	0	102,474	0	0	0	0	12/15/2020	1FE
29338@	AA 8 ENHANCED CAPITAL PARTN		06/30/2014	REDEEMED		13,235	13,235	12,822	12,859	0	376	0	376	0	13,235	0	0	0	0	12/15/2022	1FE
418056	AR 8 HASBRO INC	6.125	05/15/2014	MATURED		1,000,000	1,000,000	999,310	999,767	0	233	0	233	0	1,000,000	0	0	0	30,625	05/15/2014	2FE
559080	AA 4 MAGELLAN MIDSTREAM PAR	6.450	06/01/2014	MATURED		5,000,000	5,000,000	4,993,720	4,998,970	0	1,030	0	1,030	0	5,000,000	0	0	0	161,250	06/01/2014	2FE
595620	AD 7 MIDAMERICAN ENERGY CO	4.650	05/05/2014	REDEEMED		5,090,184	5,000,000	4,982,200	4,998,060	0	654	0	654	0	4,998,714	0	91,470	91,470	138,208	10/01/2014	1FE
74340X	AJ 0 PROLOGIS LP	5.625	06/16/2014	REDEEMED		1,115,543	1,000,000	995,920	998,513	0	229	0	229	0	998,742	0	116,801	116,801	32,969	11/15/2016	2FE
854403	AA 0 STANFORD UNIVERSITY (T	3.625	05/01/2014	MATURED		2,000,000	2,000,000	1,997,900	1,999,703	0	297	0	297	0	2,000,000	0	0	0	36,250	05/01/2014	1FE
857477	AG 8 STATE STREET CORP	4.375	05/07/2014	BNY MELLON CAPITAL MA		478,993	432,000	490,959	481,007	0	(2,268)	0	(2,268)	0	478,738	0	255	255	12,863	03/07/2021	1FE
89469A	AA 2 TREEHOUSE FOODS	7.750	04/10/2014	REDEEMED		1,142,625	1,100,000	1,130,000	1,112,574	0	(1,474)	0	(1,474)	0	1,111,100	0	31,525	31,525	51,860	03/01/2018	3FE
949746	FS 5 WELLS FARGO	4.625	04/15/2014	MATURED		1,000,000	1,000,000	995,090	999,598	0	402	0	402	0	1,000,000	0	0	0	23,125	04/15/2014	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	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
96332H CB 3	WHIRLPOOL CORP 8.600		05/01/2014	MATURED		1,000,000	1,000,000	999,500	999,561	0	439	0	439	0	1,000,000	0	0	0	43,000	05/01/2014	2FE
984121 BY 8	XEROX CORP 8.250		05/15/2014	MATURED		1,000,000	1,000,000	999,820	999,671	0	329	0	329	0	1,000,000	0	0	0	41,250	05/15/2014	2FE
73755L AE 7	POTASH CORP 5.250	A	04/07/2014	REDEEMED		1,004,970	1,000,000	997,570	999,669	0	158	0	158	0	999,827	0	5,143	5,143	20,708	05/15/2014	1FE
034863 AA 8	ANGLO AMERICAN (144A) 9.375	F	04/08/2014	MATURED		1,000,000	1,000,000	1,006,250	999,894	0	106	0	106	0	1,000,000	0	0	0	46,875	04/08/2014	2FE
046353 AA 6	ASTRAZENECA PLC 5.400	F	06/01/2014	MATURED		1,000,000	1,000,000	1,011,590	1,000,671	0	(671)	0	(671)	0	1,000,000	0	0	0	27,000	06/01/2014	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
20272B AF 1	COMMONWEALTH BANK OF A 3.625	F	06/25/2014	MATURED		1,000,000	1,000,000	997,960	999,776	0	224	0	224	0	1,000,000	0	0	0	18,125	06/25/2014	1FE
83238P AA 2	SMITHS GROUP PLC (144A) 6.050	F	05/15/2014	MATURED		1,070,000	1,070,000	1,073,521	1,070,540	0	(540)	0	(540)	0	1,070,000	0	0	0	32,368	05/15/2014	2FE
87927V AW 8	TELECOM ITALIA 6.175	F	06/18/2014	MATURED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	61,750	06/18/2014	3FE
02660T BM 4	AHM 2004-3 3A 2.173		06/25/2014	PAID ON PRINCIPAL		113,433	113,433	101,095	98,595	0	14,838	0	14,838	0	113,433	0	0	0	811	10/25/2034	1FM
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		19,295	19,295	19,467	19,232	0	63	0	63	0	19,295	0	0	0	361	12/25/2018	1FM
05949A PN 4	BOAMS 2004-7 6A1 CMO 4.500		06/25/2014	PAID ON PRINCIPAL		270,473	270,473	268,233	268,961	0	1,512	0	1,512	0	270,473	0	0	0	5,096	08/25/2019	2FM
02150J AC 6	CWALT 2007-9T1 1A3 CMO 6.000		06/25/2014	PAID ON PRINCIPAL		168,547	168,547	104,235	94,551	0	73,997	0	73,997	0	168,547	0	0	0	4,194	05/25/2037	1FM
02150J AC 6	CWALT 2007-9T1 1A3 CMO 6.000		05/25/2014	WRITTEN OFF		0	22,313	13,799	12,517	0	1,446	0	1,446	0	13,963	0	(13,963)	(13,963)	558	05/25/2037	1FM
66987X CD 5	NHEL 2003-1 A1 .912		06/25/2014	PAID ON PRINCIPAL		6,363	6,363	5,569	5,413	0	950	0	950	0	6,363	0	0	0	24	05/25/2033	1FM
76110W PG 5	RASC 2002-KS4 AIIB (AM) .652		06/25/2014	PAID ON PRINCIPAL		9,499	9,499	6,862	6,703	0	2,795	0	2,795	0	9,499	0	0	0	23	07/25/2032	1FM
76110W PG 5	RASC 2002-KS4 AIIB (AM) .652		06/25/2014	WRITTEN OFF		0	386	279	272	0	(5)	0	(5)	0	267	0	(267)	(267)	1	07/25/2032	1FM
76110W UX 2	RASC 2003-KS10 AI6 4.540		06/25/2014	PAID ON PRINCIPAL		14,355	14,355	14,353	14,320	0	36	0	36	0	14,355	0	0	0	300	12/25/2033	1FM
81744T AB 3	SEMT 2012-1 2A1 CMO 3.474		06/25/2014	PAID ON PRINCIPAL		162,026	162,026	162,020	161,912	0	113	0	113	0	162,026	0	0	0	2,494	01/25/2042	1FM
939336 QA 4	WAMMS 2003-MS1 2A CMO 5.250		06/25/2014	PAID ON PRINCIPAL		49,843	49,843	50,646	49,684	0	159	0	159	0	49,843	0	0	0	1,091	02/25/2018	1FM
939336 QP 1	WAMMS 2003-MS2 3A1 CMO 5.000		06/25/2014	PAID ON PRINCIPAL		69,131	69,131	67,360	68,222	0	909	0	909	0	69,131	0	0	0	1,480	03/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		06/25/2014	PAID ON PRINCIPAL		17,160	17,160	17,214	17,106	0	55	0	55	0	17,160	0	0	0	320	07/25/2018	1FM
17313K AE 1	CGCMT 2008-C7 ASB 6.340		06/10/2014	PAID ON PRINCIPAL		687,399	687,399	683,098	685,925	0	1,473	0	1,473	0	687,399	0	0	0	19,877	12/10/2049	1FM
36249K AA 8	GSMS 2010-C1 A1 (144A) 3.679		06/10/2014	PAID ON PRINCIPAL		237,296	237,296	250,421	250,335	0	(13,039)	0	(13,039)	0	237,296	0	0	0	5,461	08/10/2043	1FE
09774X BU 5	BCM 2001-A A 6.805		06/15/2014	PAID ON PRINCIPAL		143,983	143,983	141,463	142,379	0	1,604	0	1,604	0	143,983	0	0	0	4,124	12/15/2030	1AM
393505 A6 9	GT 1998-2 A5 6.240		06/01/2014	PAID ON PRINCIPAL		99,141	99,141	84,366	87,844	0	11,297	0	11,297	0	99,141	0	0	0	2,567	12/01/2028	1AM
43814G AA 8	HAROT 2014-2 A1 .180		05/29/2014	TRAVELERS MONEY MARKE		20,000,000	20,000,000	20,000,000	20,000,000	0	(2)	0	(2)	0	19,999,998	0	2	2	800	05/18/2015	1
73328Y AA 5	PFAST 2014-1 A1 (144A) .180		05/29/2014	TRAVELERS MONEY MARKE		22,000,000	22,000,000	22,000,000	22,000,000	0	(3)	0	(3)	0	21,999,997	0	3	3	880	05/26/2015	1
80283X AA 5	SDART 2014-3 A1 .250		06/25/2014	TRAVELERS MONEY MARKE		20,000,000	20,000,000	20,000,000	20,000,000	0	(1)	0	(1)	0	19,999,999	0	1	1	972	06/15/2015	1
3899999	Total Bonds - Industrial and Miscellaneous					93,340,289	93,031,494	92,998,884	92,978,469	0	98,925	0	98,925	0	93,077,394	0	262,896	262,896	923,370	XXX	XXX
8399997	Total Bonds - Part 4					155,771,725	155,399,979	159,317,118	155,561,661	0	(49,695)	0	(49,695)	0	155,511,966	0	259,759	259,759	2,463,688	XXX	XXX
8399999	Total Bonds					155,771,725	155,399,979	159,317,118	155,561,661	0	(49,695)	0	(49,695)	0	155,511,966	0	259,759	259,759	2,463,688	XXX	XXX

Common Stocks - Industrial and Miscellaneous

99C001	17	1	KOREA LINE CORP (6494997) (F)	D	06/11/2014	JP MORGAN	7,034,000	165,347	XXX	178,002	0	0	0	0	178,002	.81	(12,736)	(12,655)	0	XXX	L
9099999	Total Common Stocks - Industrial and Miscellaneous																				
							165,347	XXX	178,002	0	0	0	0	0	178,002	.81	(12,736)	(12,655)	0	XXX	XXX
9799997	Total Common Stocks - Part 4																				
							165,347	XXX	178,002	0	0	0	0	0	178,002	.81	(12,736)	(12,655)	0	XXX	XXX

QE05.4

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n Disposal Date	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
9799999	Total Common Stocks.....					165,347	XXX	178,002	0	0	0	0	0	0	178,002	81	(12,736)	(12,655)	0	XXX	XXX
9899999	Total Preferred and Common Stocks.....					165,347	XXX	178,002	0	0	0	0	0	0	178,002	81	(12,736)	(12,655)	0	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					155,937,072	XXX	159,495,120	155,561,661	0	(49,695)	0	(49,695)	0	155,689,968	81	247,023	247,104	2,463,688	XXX	XXX

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

QE05.5

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23											
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule /Exhibit Identifier	Type(s) of Risk (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Indexed Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Effectiveness at Inception and at Quarter-end (b)											
Swaps - Hedging Other - Foreign Exchange																																	
Cross Currency Hedge(1061 KRW/USD).....	South Korean Monetary Stability Bond (KRW)..	D-1.....	Currency	HSBC.....	01/10/2013	12/02/2014	.....1	10,000,000	1061 KRW/USD.....	.....0	.....0	.....0	.....(504,828)	@..	.....(504,828)	.....(392,826)	.....0	.....0	.....0	.....3,258,288	.....	.....									
0939999. Total-Swaps-Hedging Other-Foreign Exchange.....																					.....0	.....0	.....0	.....(504,828)	XXX	.....(504,828)	.....(392,826)	.....0	.....0	.....0	.....3,258,288	.....XXX...	.....XXX.....
0969999. Total-Swaps-Hedging Other.....																					.....0	.....0	.....0	.....(504,828)	XXX	.....(504,828)	.....(392,826)	.....0	.....0	.....0	.....3,258,288	.....XXX...	.....XXX.....
1179999. Total-Swaps-Foreign Exchange.....																					.....0	.....0	.....0	.....(504,828)	XXX	.....(504,828)	.....(392,826)	.....0	.....0	.....0	.....3,258,288	.....XXX...	.....XXX.....
1209999. Total-Swaps.....																					.....0	.....0	.....0	.....(504,828)	XXX	.....(504,828)	.....(392,826)	.....0	.....0	.....0	.....3,258,288	.....XXX...	.....XXX.....
1409999. Total-Hedging Other.....																					.....0	.....0	.....0	.....(504,828)	XXX	.....(504,828)	.....(392,826)	.....0	.....0	.....0	.....3,258,288	.....XXX...	.....XXX.....
1449999. TOTAL.....																					.....0	.....0	.....0	.....(504,828)	XXX	.....(504,828)	.....(392,826)	.....0	.....0	.....0	.....3,258,288	.....XXX...	.....XXX.....

QE06

(a)

Code	Description of Hedged Risk(s)

NONE

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0	

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1 Ticker Symbol	2 Number of Contracts	3 Notional Amount	4 Description	5 Description of Item(s) Hedged, Used for Income General or Replicated	6 Schedule/ Exhibit Identifier	7 Type(s) of Risk (a)	8 Date of Maturity or Expiration	9 Exchange	10 Trade Name	11 Transaction Price	12 Reporting Date Price	13 Fair Value	14 Book/ Adjusted Carrying Value	Highly Effective Hedges			18 Cumulative Variation Margin for All Other Hedges	19 Change in Variation Margin Gain (Loss) Recognized in Current Year	20 Potential Exposure	21 Hedge Effectiveness at Inception and at Quarter-end (b)	22 Value of One (1) Point
														15 Cumulative Variation Margin	16 Deferred Variation Margin	17 Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item					

NONE

(a)

Code	Description of Hedged Risk(s)
------	-------------------------------

NONE

QE07

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
------	--

NONE

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Brokers	.....0	.....0	.....0
Total Net Cash Deposits.....	.....0	.....0	.....0

NONE

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts With Book Adjusted Carrying Value > 0	6 Contracts With Book Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts With Fair Value > 0	9 Contracts With Fair Value < 0	10 Exposure Net of Collateral		
NAIC 1 Designation											
HSBC BANK USA, NA.....			.....0	.....0	.....(504,828)	.....0	.....0	.....(504,828)	.....0	.....3,258,288	.....3,258,288
0299999. Total NAIC 1 Designation.....			.....0	.....0	.....(504,828)	.....0	.....0	.....(504,828)	.....0	.....3,258,288	.....3,258,288
0999999. Totals.....			.....0	.....0	.....(504,828)	.....0	.....0	.....(504,828)	.....0	.....3,258,288	.....3,258,288

QE08

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

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
U.S. Government - Issuer Obligations						
	REPO - BARC A TREASURY.....		1.....	3,636,087	3,636,087	07/01/2014...
	REPO - DAIWA A TREASURY.....		1.....	3,636,087	3,636,087	07/01/2014...
	REPO - DEUTSCHE A TREASURY.....		1.....	3,636,087	3,636,087	07/01/2014...
	REPO - NOMURA A TREASURY.....		1.....	27,233	27,233	07/01/2014...
0199999.	U.S. Government - Issuer Obligations.....			10,935,494	10,935,494	....XXX.....
0599999.	Total - U.S. Government.....			10,935,494	10,935,494	....XXX.....
6199999.	Total - Issuer Obligations.....			10,935,494	10,935,494	....XXX.....
6599999.	Subtotal - Bonds.....			10,935,494	10,935,494	....XXX.....
9999999.	Totals.....			10,935,494	10,935,494	....XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....6,024,722 Book/Adjusted Carrying Value \$.....6,024,722
- Average balance for the year to date: Fair Value \$.....9,513,070 Book/Adjusted Carrying Value \$.....9,513,070
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....10,935,494 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatory:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A..... Hartford,CT.....		.....0.000	.....0	.....0	.....(18,983,136)	.....(18,712,439)	.....(16,475,581)	XXX..
Bank of America, N.A. - IL..... Chicago,IL.....		.....0.000	.....0	.....0	.....0	.....0	.....(20,849)	XXX..
HSBC..... London,UK.....		.....0.000	.....0	.....0	.....(17,481)	.....(17,369)	.....242,441	XXX..
JP Morgan Chase Bank, N.A..... New York,NY.....		.....0.000	.....0	.....0	.....(2,002)	.....(355,118)	.....(20,000)	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....0	.....0	.....(19,002,619)	.....(19,084,926)	.....(16,273,989)	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....0	.....0	.....(19,002,619)	.....(19,084,926)	.....(16,273,989)	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....0	.....0	.....(19,002,619)	.....(19,084,926)	.....(16,273,989)	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1	2	3	4	5	6	7	8
Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations							
JOHNS HOPKINS UNIVERSITY A.....		05/20/2014	0.080	07/17/2014	19,500,000	1,752	0
UNIVERSITY OF VIRGINIA S03-A.....		05/19/2014	0.080	07/16/2014	28,700,000	2,642	0
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					48,200,000	4,394	0
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					48,200,000	4,394	0
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					48,200,000	4,394	0
8399999. Subtotals - Bonds.....					48,200,000	4,394	0
8699999. Total - Cash Equivalents.....					48,200,000	4,394	0

QE13



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2014

NAIC Group Code.....3548

NAIC Company Code.....31194

Company Name: TRAVELERS CASUALTY AND SURETY COMPANY OF AMERICA

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

1. Monoline Policies

1	2	3
Direct Written Premiums	Direct Earned Premiums	Direct Losses Incurred
.....141,656,140	.....145,784,107	.....42,575,240

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