

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2014

OF THE CONDITION AND AFFAIRS OF THE

TRAVELERS CASUALTY AND SURETY COMPANY

NAIC Group Code **3548** **3548** NAIC Company Code **19038** Employer's ID Number **06-6033504**
(Current Period) (Prior Period)

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

INCORPORATED/ORGANIZED, MAY 1, 1883 COMMENCED BUSINESS, MAY 1, 1907

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

OFFICERS


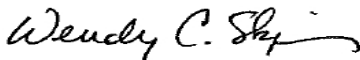
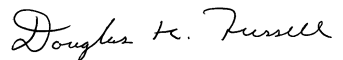
Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN.....	Chairman, President & Chief Executive Officer	MARIA OLIVO.....	Executive Vice President, Strategic Development & Treasurer
2. JAY STEVEN BENET.....	Vice Chairman & Chief Financial Officer	KENNETH FRANKLIN SPENCE, III.....	Executive Vice President & 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 RYNTA.....	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	# RENÉE HELOU DAVIS.....	Vice President & Chief Corporate Actuary
8. MADELYN JOSEPH LANKTON.....	Executive Vice President & Chief Information Officer		

DIRECTORS

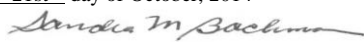
JAY STEVEN BENET	BRIAN WILLIAM MacLEAN	KENNETH FRANKLIN SPENCE, III
WILLIAM HERBERT HEYMAN	DOREEN SPADORCIA	GREGORY CHESHIRE TOCZYDLOWSKI

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	_____ Wendy C. Skjerven	_____ Douglas K. Russell
_____ President	_____ Secretary	_____ Controller

Subscribed and sworn to before me this

21st day of October, 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 _____

TRAVELERS CASUALTY AND SURETY COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	9,009,738,850	0	9,009,738,850	9,393,587,928
2. Stocks:				
2.1 Preferred stocks.....	35,257,179	0	35,257,179	34,209,910
2.2 Common stocks.....	4,216,296,526	0	4,216,296,526	3,706,828,158
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 (\$.....252,263), cash equivalents (\$.....0) and short-term investments (\$.....522,818,289).....	523,070,551	0	523,070,551	649,717,644
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	888,984,792	44,727,622	844,257,170	791,966,945
9. Receivables for securities.....	0	0	0	3,881
10. Securities lending reinvested collateral assets.....	41,941,903	0	41,941,903	29,781,863
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	14,715,289,801	44,727,622	14,670,562,179	14,606,096,329
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	98,624,156	0	98,624,156	107,464,278
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	514,158,219	34,687,610	479,470,609	467,516,760
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....18,135,146 earned but unbilled premiums).....	871,451,989	4,079,806	867,372,183	814,304,115
15.3 Accrued retrospective premiums.....	18,603,476	474,953	18,128,523	19,373,079
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	23,600,379	0	23,600,379	36,744,128
16.2 Funds held by or deposited with reinsured companies.....	1,821,640	0	1,821,640	2,365,030
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.....	323,833,412	65,703,292	258,130,120	267,602,003
19. Guaranty funds receivable or on deposit.....	722,325	0	722,325	743,917
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.....	0	0	0	59,598,326
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	89,017,544	20,471,931	68,545,613	82,593,484
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	16,657,122,942	170,145,214	16,486,977,727	16,464,401,449
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	16,657,122,942	170,145,214	16,486,977,727	16,464,401,449

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. Suspense, undistributed payments.....	31,943,219	0	31,943,219	39,716,722
2502. Equities and deposits in pools and associations.....	14,812,362	0	14,812,362	17,554,791
2503. Amounts receivable under high deductible policies.....	12,751,844	1,275,322	11,476,522	15,403,171
2598. Summary of remaining write-ins for Line 25 from overflow page.....	29,510,120	19,196,609	10,313,511	9,918,800
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	89,017,544	20,471,931	68,545,613	82,593,484

TRAVELERS CASUALTY AND SURETY COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....1,014,314,027).....	5,980,015,224	6,046,635,704
2. Reinsurance payable on paid losses and loss adjustment expenses.....	197,290,880	227,906,838
3. Loss adjustment expenses.....	1,447,950,224	1,330,905,016
4. Commissions payable, contingent commissions and other similar charges.....	105,943,552	123,861,818
5. Other expenses (excluding taxes, licenses and fees).....	120,974,185	128,115,292
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	61,679,370	73,245,066
7.1 Current federal and foreign income taxes (including \$....(86,270,383) on realized capital gains (losses)).....	28,664,755	31,751,766
7.2 Net deferred tax liability.....	.0	.0
8. Borrowed money \$....173,440 and interest thereon \$....37,845.....	211,284	238,807
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....200,193,971 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.....	1,889,678,353	1,815,607,881
10. Advance premium.....	1,067	1,010
11. Dividends declared and unpaid:		
11.1 Stockholders.....	.0	.0
11.2 Policyholders.....	9,547,396	9,565,160
12. Ceded reinsurance premiums payable (net of ceding commissions).....	76,805,854	63,012,674
13. Funds held by company under reinsurance treaties.....	.0	.0
14. Amounts withheld or retained by company for account of others.....	15,123,099	36,598,504
15. Remittances and items not allocated.....	97,101	(8,288,581)
16. Provision for reinsurance (including \$.....0 certified).....	.0	.0
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.....	46,910,022	.0
20. Derivatives.....	.0	.0
21. Payable for securities.....	31,649,403	16,524,294
22. Payable for securities lending.....	41,941,903	29,781,863
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.....	(17,628,507)	(19,708,170)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	10,036,855,165	9,905,754,944
27. Protected cell liabilities.....	.0	.0
28. Total liabilities (Lines 26 and 27).....	10,036,855,165	9,905,754,944
29. Aggregate write-ins for special surplus funds.....	17,940,596	19,886,294
30. Common capital stock.....	25,000,000	25,000,000
31. Preferred capital stock.....	.0	.0
32. Aggregate write-ins for other than special surplus funds.....	.0	.0
33. Surplus notes.....	.0	.0
34. Gross paid in and contributed surplus.....	2,629,824,585	2,629,824,585
35. Unassigned funds (surplus).....	3,777,357,382	3,883,935,626
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	.0	.0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	.0	.0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	6,450,122,563	6,558,646,505
38. Totals (Page 2, Line 28, Col. 3).....	16,486,977,727	16,464,401,449

DETAILS OF WRITE-INS

2501. Special reserve fund.....	500,000	500,000
2502. Retroactive reinsurance reserve assumed.....	455,597	458,058
2503. Escheat liability.....	(88,306)	(42,053)
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(18,495,797)	(20,624,174)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(17,628,507)	(19,708,170)
2901. Special surplus from retroactive reinsurance.....	17,940,596	19,886,294
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).....	17,940,596	19,886,294
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

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 \$.....280,658,564).....	257,507,020	256,374,311	333,466,948
1.2 Assumed..... (written \$.....3,115,085,247).....	3,040,888,597	2,978,777,506	4,058,024,578
1.3 Ceded..... (written \$.....285,483,602).....	263,592,617	261,444,182	341,987,773
1.4 Net..... (written \$.....3,110,260,209).....	3,034,802,999	2,973,707,636	4,049,503,752
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,609,495,711):			
2.1 Direct.....	(328,924,691)	140,786,681	162,706,637
2.2 Assumed.....	1,426,278,242	1,481,966,894	1,989,467,453
2.3 Ceded.....	(323,150,105)	144,875,853	172,890,668
2.4 Net.....	1,420,503,656	1,477,877,221	1,979,283,421
3. Loss adjustment expenses incurred.....	467,563,471	362,596,417	484,851,774
4. Other underwriting expenses incurred.....	943,465,235	946,145,149	1,267,192,245
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,831,532,362	2,786,619,287	3,731,327,440
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	203,270,638	187,088,349	318,176,312
INVESTMENT INCOME			
9. Net investment income earned.....	334,388,133	325,910,512	953,916,354
10. Net realized capital gains (losses) less capital gains tax of \$.....(510,160).....	1,622,075	46,982,179	49,686,780
11. Net investment gain (loss) (Lines 9 + 10).....	336,010,208	372,892,691	1,003,603,134
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....1,762,301 amount charged off \$.....9,032,791).....	(7,270,490)	(7,180,505)	(9,621,583)
13. Finance and service charges not included in premiums.....	11,956,055	12,356,496	17,097,435
14. Aggregate write-ins for miscellaneous income.....	(1,556,958)	17,511,338	17,136,322
15. Total other income (Lines 12 through 14).....	3,128,607	22,687,329	24,612,174
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	542,409,452	582,668,368	1,346,391,619
17. Dividends to policyholders.....	4,494,276	5,174,971	5,924,797
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).....	537,915,177	577,493,397	1,340,466,822
19. Federal and foreign income taxes incurred.....	137,187,295	108,197,113	174,896,472
20. Net income (Line 18 minus Line 19) (to Line 22).....	400,727,882	469,296,285	1,165,570,351
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	6,558,646,505	5,149,517,534	5,149,517,534
22. Net income (from Line 20).....	400,727,882	469,296,285	1,165,570,351
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 \$.....(62,576).....	527,130,507	529,358,006	(212,505,539)
25. Change in net unrealized foreign exchange capital gain (loss).....	(7,194,804)	1,353,636	2,914,997
26. Change in net deferred income tax.....	(13,316,702)	(39,615,016)	(47,944,420)
27. Change in nonadmitted assets.....	24,414,303	39,068,741	51,718,312
28. Change in provision for reinsurance.....	0	0	0
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	200,000,000	450,000,000
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.....	(1,040,400,000)	0	0
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	114,871	(1,099,440)	(624,729)
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(108,523,943)	1,198,362,211	1,409,128,972
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,450,122,563	6,347,879,745	6,558,646,505
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. Fines and penalties of regulatory authorities.....	(160,179)	(48,357)	(71,702)
1402. Profit and loss, miscellaneous.....	(635,535)	18,440,966	18,381,726
1403. Retroactive reinsurance gain/loss.....	(761,244)	(881,271)	(1,173,702)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(1,556,958)	17,511,338	17,136,322
3701. Prior period adjustment.....	114,871	(1,099,440)	(624,729)
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).....	114,871	(1,099,440)	(624,729)

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	3,055,833,924	2,975,130,972	4,043,015,613
2. Net investment income.....	379,439,256	366,222,729	1,002,069,753
3. Miscellaneous income.....	3,128,607	22,687,329	24,612,174
4. Total (Lines 1 through 3).....	3,438,401,787	3,364,041,030	5,069,697,539
5. Benefit and loss related payments.....	1,504,052,956	1,615,412,768	2,072,760,456
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,329,661,389	1,313,947,127	1,720,345,562
8. Dividends paid to policyholders.....	4,512,040	5,129,390	6,938,786
9. Federal and foreign income taxes paid (recovered) net of \$....(717,448) tax on capital gains (losses).....	139,764,146	137,106,133	183,625,634
10. Total (Lines 5 through 9).....	2,977,990,532	3,071,595,418	3,983,670,437
11. Net cash from operations (Line 4 minus Line 10).....	460,411,255	292,445,612	1,086,027,102
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,297,494,643	1,051,771,715	1,324,731,001
12.2 Stocks.....	1,158,447	3,413,563	3,451,809
12.3 Mortgage loans.....	0	11,374	11,374
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	67,972,514	42,156,129	89,689,061
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	9,388	9,388
12.7 Miscellaneous proceeds.....	13,691,490	125,940,246	122,231,034
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,380,317,094	1,223,302,416	1,540,123,667
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	945,009,883	950,213,611	1,757,971,309
13.2 Stocks.....	12,263,141	754,575,873	794,874,807
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	100,941,615	32,389,065	38,832,737
13.6 Miscellaneous applications.....	12,160,040	9,872,605	3,881
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,070,374,679	1,747,051,155	2,591,682,735
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).....	309,942,415	(523,748,739)	(1,051,559,067)
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	200,000,000	450,000,000
16.3 Borrowed funds.....	(27,553)	(25,728)	(34,602)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	1,040,400,000	0	0
16.6 Other cash provided (applied).....	143,426,789	(43,895,856)	(32,083,434)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(897,000,763)	156,078,416	417,881,964
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).....	(126,647,093)	(75,224,710)	452,349,999
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	649,717,644	197,367,645	197,367,645
19.2 End of period (Line 18 plus Line 19.1).....	523,070,551	122,142,935	649,717,644
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Stock distribution from limited partnerships.....	3,565,663	200,037	238,257
20.0002 Exchange of bonds.....	3,270,000	0	0
20.0003 Prior period return of capital.....	1,600,000	0	0
20.0004 Interest received in securities.....	557,527	569,903	757,956

NOTES TO FINANCIAL STATEMENTS

Note 1 - Summary of Significant Accounting Policies

A. Accounting Practices:

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

<u>Net Income</u>	State of <u>Domicile</u>	<u>September 30, 2014</u>	<u>December 31, 2013</u>
1. Travelers Casualty and Surety Company state basis	CT	\$ 400,727,882	\$ 1,165,570,351
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>\$ 400,727,882</u>	<u>\$ 1,165,570,351</u>
<u>Surplus</u>			
5. Travelers Casualty and Surety Company state basis	CT	\$ 6,450,122,563	\$ 6,558,646,505
6. State prescribed practices that increase/(decrease) NAIC SAP		-	-
7. State permitted practices that increase/(decrease) NAIC SAP		-	-
8. NAIC SAP (5-6-7=8)		<u>\$ 6,450,122,563</u>	<u>\$ 6,558,646,505</u>

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

No significant change.

C. Accounting Policy:

No significant change.

Note 2 - Accounting Changes and Corrections of Errors

No significant change.

Note 3 - Business Combinations and Goodwill

No significant change.

Note 4 - Discontinued Operations

No significant change.

Note 5 - Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

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

- Not applicable.

- Not applicable.

- 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	\$ 159,818
2. 12 Months or Longer	\$ 2,203,721

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

1. Less than 12 Months	\$ 38,601,014
2. 12 Months or Longer	\$ 136,418,391

NOTES TO FINANCIAL STATEMENTS

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.

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.

NOTES TO FINANCIAL STATEMENTS

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

Through September 30, 2014, the Company paid dividends totaling \$1,040.4 million to its parent company, Travelers Insurance Group Holdings Inc. as follows:

(in thousands)	<u>Ordinary</u>	<u>Extraordinary</u>	<u>Total</u>
March 20, 2014	\$ 306,000	\$ -	\$ 306,000
June 20, 2014	428,400	-	428,400
September 22, 2014	306,000	-	306,000

Note 14 - Contingencies

No significant change.

Note 15 - Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2)b: Not applicable.

(4)a: Not applicable.

(4)b: Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 - Fair Value Measurements

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

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

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

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	\$ 99,262,087	\$ -	\$ 99,262,087
Preferred stock				
Redeemable preferred stock	-	31,265,625	-	31,265,625
Non-redeemable preferred stock	1,786,740	1,044,814	-	2,831,554
Total Preferred Stock	1,786,740	32,310,439	-	34,097,179
Common stock	2,012,029	-	-	2,012,029
Total securities at fair value	\$ 3,798,769	\$ 131,572,526	\$ -	\$ 135,371,295

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

NOTES TO FINANCIAL STATEMENTS

(2) Not applicable.

(3) Not applicable.

(4) Bonds and preferred stock were carried at fair value in accordance with NAIC guidelines. These securities were generally priced by the SVO or by a third party organization.

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

(5) Not applicable.

B. Not applicable.

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

(At September 30, 2014)	Aggregate	Admitted				Not
<u>Description</u>	<u>Fair Value</u>	<u>Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	Practicable
Short term bonds	\$ 522,818,289	\$ 522,818,289	\$ 120,037,806	\$ 402,780,483	\$ -	(Carrying
Long term bonds	9,454,221,438	9,009,738,850	396,228,196	9,053,415,263	4,577,979	Value)
Preferred stock	35,856,179	35,257,179	3,545,740	32,310,439	-	-
Common stock	2,012,029	2,012,029	2,012,029	-	-	-

(At December 31, 2013)	Aggregate	Admitted				Not
<u>Description</u>	<u>Fair Value</u>	<u>Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	Practicable
Short term bonds	\$ 629,706,071	\$ 629,706,071	\$ 275,689,361	\$ 354,016,710	\$ -	(Carrying
Cash equivalents	20,000,000	20,000,000	-	20,000,000	-	Value)
Long term bonds	9,693,454,346	9,393,587,928	416,398,445	9,258,202,722	18,853,179	-
Preferred stock	34,569,910	34,209,910	3,189,960	31,379,950	-	-

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.

Note 22 – Events Subsequent

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

Note 23 - Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2014 to September 30, 2014, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$53,806,000, resulting from better than expected loss and defense and cost containment expense development primarily in the homeowners, special property, other liability – occurrence lines, and reinsurance – liability lines. This favorable development was partially offset by unfavorable development for loss and loss adjustment expense in the products liability – occurrence line.

The improvement in the homeowners line was driven primarily by better than expected development for non-catastrophe weather-related claims for accident year 2013 and for catastrophe claims for accident years 2011 through 2013. The improvement in the special property line was driven primarily by better than expected development for catastrophe and non-catastrophe claims for accident years 2010 through 2013. The improvement in the other liability – occurrence line was concentrated in the excess coverages for accident years 2008 through 2011 reflecting more favorable legal and judicial environments than what the Company previously expected. This improvement was partially offset by unfavorable development in asbestos and environmental reserves for “Prior” accident years. The improvement in the reinsurance – liability line was driven by better than expected loss experience related to, and the commutation of reinsurance treaties associated with, a workers’ compensation reinsurance pool for accident years 1996 and prior. Lastly, the increase in adjusting and other expense (AO) reserves was driven primarily as a result of moving bulk IBNR loss reserves to AO in the “Prior” accident years related to a pending litigation matter and increasing AO reserves in the quarter for the court awarded interest for that same matter. Included in the AO increase is a refinement to the allocation of AO reserves which better aligns the Company’s incurred AO for the current accident year with management’s best estimate of AO for the current accident year. Relative to the prior quarter, this refinement shifted more AO reserves to prior accident years thereby reversing most of the favorable AO development reported as of June 30, 2014.

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

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.12/31/2014.....
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released.12/31/2009.....
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date).3/14/2011.....

- 6.4 By what department or departments?
Connecticut

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

**TRAVELERS CASUALTY AND SURETY COMPANY
GENERAL INTERROGATORIES**

PART 1 - COMMON INTERROGATORIES - GENERAL

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

PART 1 - FINANCIAL

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

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

PART 1 - INVESTMENT

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds.....	\$0	\$0
14.22 Preferred Stock.....	\$0	\$0
14.23 Common Stock.....	\$3,706,828,158	\$4,214,284,497
14.24 Short-Term Investments.....	\$0	\$0
14.25 Mortgage Loans on Real Estate.....	\$0	\$0
14.26 All Other.....	\$16,896,748	\$17,717,586
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26).....	\$3,723,724,906	\$4,232,002,083
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 [X] No []

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? If no, attach a description with this statement. Yes [X] No []

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: \$.....41,941,903

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$.....41,941,903

16.3 Total payable for securities lending reported on the liability page: \$.....41,941,903

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citibank Futures	1 S Wacker, 10th Fl, Chicago, IL 60606	Futures Account
Citigroup Global Markets Inc.	Special Equity Transactions Group	Brokerage Account
	390 Greenwich St, 1st Fl, New York, NY 10013	

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

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

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

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

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

PART 1 - INVESTMENT

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

Yes [X] No []

18.2 If no, list exceptions:

**TRAVELERS CASUALTY AND SURETY COMPANY
GENERAL INTERROGATORIES (continued)**

PART 2

PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	.....0.000	.....5.000 %	.....0	.....0	...32,358,316	...32,358,316	.....0	.....0	.....181,000	.....181,000
Total.....	.....XXX..	.....XXX.....	.....0	.....0	...32,358,316	...32,358,316	.....0	.....0	.....181,000	.....181,000

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

TRAVELERS CASUALTY AND SURETY COMPANY
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
------------------------------	-------------------	------------------------	----------------------------------	---------------------------	---	---

NONE

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		2,897,605	3,857,577	2,755,784	2,727,231	47,509,253	48,549,466
2. Alaska.....AK.....L.....		344,180	590,805	57,876	147,060	542,570	614,029
3. Arizona.....AZ.....L.....		3,936,030	4,527,662	1,897,162	2,092,323	13,690,159	15,139,915
4. Arkansas.....AR.....L.....		2,986,130	2,693,884	979,552	897,652	9,980,910	14,675,275
5. California.....CA.....L.....		14,526,956	4,854,945	16,162,521	23,498,666	124,507,851	146,785,874
6. Colorado.....CO.....L.....		833,201	508,360	460,792	604,334	8,942,230	9,444,510
7. Connecticut.....CT.....L.....		10,949,749	10,261,516	6,508,734	9,941,062	210,631,112	255,315,193
8. Delaware.....DE.....L.....		263,070	80,335	566,440	320,892	22,024,239	33,480,448
9. District of Columbia.....DC.....L.....		5,211,867	1,440,948	465,665	1,127,771	17,167,373	19,607,737
10. Florida.....FL.....L.....		13,437,644	11,956,881	7,949,348	11,527,294	113,940,285	118,098,946
11. Georgia.....GA.....L.....		7,089,440	6,503,517	3,190,478	2,674,788	41,837,609	41,255,220
12. Hawaii.....HI.....L.....		593,448	330,659	77,584	141,784	1,609,225	1,666,027
13. Idaho.....ID.....L.....		826,013	722,463	639,794	544,178	4,994,989	5,986,445
14. Illinois.....IL.....L.....		13,067,111	9,607,434	4,576,914	3,987,551	49,140,685	46,471,166
15. Indiana.....IN.....L.....		2,253,962	3,165,150	2,518,159	2,237,612	11,591,250	17,420,119
16. Iowa.....IA.....L.....		1,682,972	2,335,937	1,705,056	1,589,649	11,954,238	12,990,243
17. Kansas.....KS.....L.....		5,986,063	6,592,267	3,124,442	2,111,745	19,740,484	21,855,323
18. Kentucky.....KY.....L.....		1,440,557	1,180,158	1,008,582	1,322,639	23,937,928	25,070,983
19. Louisiana.....LA.....L.....		6,603,922	10,036,519	2,560,105	2,490,835	50,892,365	79,258,467
20. Maine.....ME.....L.....		498,637	675,445	439,766	625,052	15,938,274	16,048,920
21. Maryland.....MD.....L.....		9,499,133	4,730,659	6,326,987	4,754,355	72,311,636	78,587,327
22. Massachusetts.....MA.....L.....		16,737,442	19,218,216	10,061,075	10,659,493	129,256,851	142,291,164
23. Michigan.....MI.....L.....		5,751,293	4,606,276	5,520,649	5,462,509	225,121,654	266,142,439
24. Minnesota.....MN.....L.....		6,295,255	7,846,259	8,957,823	3,201,299	33,887,220	35,053,273
25. Mississippi.....MS.....L.....		3,700,275	2,941,717	1,170,766	906,349	11,820,911	10,803,556
26. Missouri.....MO.....L.....		2,394,420	2,493,700	4,045,008	3,726,762	32,509,600	32,750,831
27. Montana.....MT.....L.....		524,877	393,732	244,786	189,420	2,411,379	2,526,308
28. Nebraska.....NE.....L.....		1,065,488	2,215,513	1,433,782	1,272,067	12,110,659	12,229,710
29. Nevada.....NV.....L.....		1,259,428	1,674,783	701,802	479,904	3,131,869	2,846,965
30. New Hampshire.....NH.....L.....		834,348	754,980	1,329,963	349,994	16,650,786	16,486,951
31. New Jersey.....NJ.....L.....		2,837,814	3,003,389	13,693,356	5,931,100	174,036,608	204,328,197
32. New Mexico.....NM.....L.....		1,025,788	1,180,566	367,795	320,042	6,069,051	5,415,893
33. New York.....NY.....L.....		18,531,116	19,559,602	23,520,574	39,186,382	248,176,999	350,533,701
34. North Carolina.....NC.....L.....		7,601,956	5,951,527	2,757,879	2,738,591	37,264,041	39,012,906
35. North Dakota.....ND.....L.....		35,275	35,797	(2,979)	(5,045)	137,759	133,266
36. Ohio.....OH.....L.....		516,189	553,651	2,380,853	1,970,458	90,152,335	211,864,629
37. Oklahoma.....OK.....L.....		739,589	768,143	120,689	178,874	12,479,654	11,339,983
38. Oregon.....OR.....L.....		4,788,520	2,319,574	1,154,386	727,370	7,717,388	11,607,294
39. Pennsylvania.....PA.....L.....		11,463,686	14,283,763	15,892,378	13,206,735	188,339,728	241,751,285
40. Rhode Island.....RI.....L.....		318,422	294,579	1,162,545	1,159,487	32,070,524	32,444,495
41. South Carolina.....SC.....L.....		1,746,482	2,779,502	830,522	697,573	15,954,377	16,075,279
42. South Dakota.....SD.....L.....		159,289	201,637	85,029	48,734	1,083,892	1,156,929
43. Tennessee.....TN.....L.....		11,350,026	10,376,379	3,819,841	5,737,106	59,483,195	58,303,591
44. Texas.....TX.....L.....		43,042,808	43,362,397	10,962,838	7,190,641	103,133,302	144,561,768
45. Utah.....UT.....L.....		1,429,975	1,116,485	379,118	2,119,356	4,487,449	7,011,861
46. Vermont.....VT.....L.....		681,941	441,199	411,006	547,460	5,947,307	5,489,993
47. Virginia.....VA.....L.....		20,758,803	23,450,087	6,763,879	7,701,706	49,932,166	51,999,284
48. Washington.....WA.....L.....		628,130	616,806	1,226,508	1,801,293	10,164,726	11,296,602
49. West Virginia.....WV.....L.....		1,390,503	1,720,472	865,225	890,700	8,197,970	19,950,630
50. Wisconsin.....WI.....L.....		3,749,141	3,435,880	3,145,328	3,309,879	34,482,290	35,809,161
51. Wyoming.....WY.....L.....		35,524	18,135	14,988	17,782	241,739	284,928
52. American Samoa.....AS.....N.....		1,000	71,000	0	0	0	0
53. Guam.....GU.....L.....		26,853	106,988	0	17,739	0	0
54. Puerto Rico.....PR.....L.....		2,897,084	2,541,280	(37,374)	127,445	198,586	355,524
55. US Virgin Islands.....VI.....L.....		303,097	316,989	(987)	0	0	0
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CAN.....N.....		0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....		1,109,038	1,258,731	0	0	293,506	0
59. Totals.....(a).....54.....		280,658,564	268,562,853	186,950,790	197,233,676	2,429,830,186	2,990,180,029

DETAILS OF WRITE-INS

58001. BMU Bermuda.....XXX.....		884,278	870,712	0	0	293,506	0
58002. ISR Israel.....XXX.....		209,980	387,505	0	0	0	0
58003. IOT British Indian Ocean Territory.....XXX.....		13,820	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....		960	514	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		1,109,038	1,258,731	0	0	293,506	0

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

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

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

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

PART 1 - ORGANIZATIONAL CHART

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Fidelity English Turn Club General Partnership (1%)	Maryland	59-2709441
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. 8527512 Canada Inc. (22.48%)	Canada	
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. The Dominion of Canada General Insurance Company *	Canada	
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... .. Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... .. Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... .. Windamere II, LLC (98.9%)	Minnesota	41-1963936
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... .. Windamere, LLC (90.2%)	Minnesota	41-1926305
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... Camperdown Corporation	Delaware	41-1762781
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... Aprilgrange Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... F&G U.K. Underwriters Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... Travelers Syndicate Management Limited	United Kingdom	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... St. Paul Surety Europe Limited	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... Travelers London Limited	United Kingdom	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... St. Paul London Properties, Inc.	Minnesota	41-1880024
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... Travelers Management Limited	United Kingdom	
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Travelers Professional Risks Limited	United Kingdom	
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. USF&G Capital I	Delaware	52-1953822	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. USF&G Capital III	Delaware	52-2044075	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. Travelers Special Services Limited	United Kingdom		... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. Castle Pines Fidelity Realty, Inc.	Maryland	52-1735211	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. Castle Pines Fidelity Associates Limited Partnership (1%)	Maryland	52-1735213	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. Fidelity Castle Pines Limited Partnership (50%)	Maryland	52-1631820	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. Castle Pines Fidelity Associates Limited Partnership (99%)	Maryland	52-1735213	... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... .. English Turn Fidelity Realty, Inc.	Maryland	52-1466734	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. English Turn Limited Partnership (99%)	Maryland	59-2635727	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. Fidelity English Turn Club General Partnership (99%)	Maryland	59-2709441	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. English Turn Limited Partnership (1%)	Maryland	59-2635727	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. English Turn Realty Management, Inc.	Maryland	52-1715225	... .. 8527512 Canada Inc. (77.52%)	Canada	

Notes:

* Denotes affiliated insurer

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

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

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

Notes:

* Denotes affiliated insurer

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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.....	

Q12.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	Federal ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000					St. Paul Surety Europe Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Corporate Trustee Ltd	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1880024				St. Paul London Properties, Inc.	MN	NIA	The Travelers Companies, Inc.	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1965525				TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	AA-1121375				Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Professional Risks Limited	GBR	NIA	Travelers Insurance Company Limited	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-1008174				Travelers Property Casualty Corp.	CT	UIP	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566030				Constitution Plaza, Inc.	CT	NIA	Travelers Property Casualty Corp.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-1445591				Travelers Insurance Group Holdings Inc.	DE	UDP	Travelers Property Casualty Corp.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	19070	06-6033509				The Standard Fire Insurance Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-6033509				Standard Fire Properties, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	94-3097171				Bayhill Restaurant II Associates	CA	NIA	Standard Fire Properties, LLC	O	50.000	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000	06-6033509				Standard Fire UK Investments, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	19062	06-0848755				The Automobile Insurance Company of Hartford, Connecticut	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0848755				Auto Hartford Investments, LLC	DE	NIA	The Automobile Insurance Company of Hartford, Connecticut	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	36145	06-1286264				Travelers Personal Security Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	36161	06-1286274				Travelers Property Casualty Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	38130	36-3703200				Travelers Personal Insurance Company	CT	IA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	27-4469564				Travelers Texas MGA, Inc.	TX	NIA	The Standard Fire Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-6033509				Oregon Evergreen Investor I, LLC	DE	NIA	The Standard Fire Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	61-1639956				Lone Rock Timber Investments I, LLC	DE	NIA	Oregon Evergreen Investor I, LLC	O	75.000	The Travelers Companies, Inc.	0108
3548	The Travelers Companies, Inc.	00000	32-0447309				Lone Rock Timber Investments II, LLC	DE	NIA	Oregon Evergreen Investor I, LLC	O	90.000	The Travelers Companies, Inc.	0113
3548	The Travelers Companies, Inc.	00000	98-0190863				Travelers (Bermuda) Limited	BMU	IA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-4312440				Travelers Lloyds Management Company	TX	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-1534005				TPC Investments Inc.	CT	NIA	Travelers Insurance Group Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	19038	06-6033504				Travelers Casualty and Surety Company	CT	RE	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	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					8527512 Canada Inc.	CAN	DS	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	DS	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Insurance Company of Canada	CAN	DS	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	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	

Q12.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12.4

TRAVELERS CASUALTY AND SURETY COMPANY**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 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.....	2,563,437	1,109,912	43.3	51.2
2. Allied lines.....	1,239,779	397,321	32.0	147.4
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	30,921,854	9,469,807	30.6	31.7
5. Commercial multiple peril.....	34,060	2,729,494	8,013.9	4,781.9
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	2,168	(4)	(0.2)	(17.2)
9. Inland marine.....	194,073	37,849	19.5	44.9
10. Financial guaranty.....	35,429	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	5,000	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	0	0.0	0.0
12. Earthquake.....	32,525	89	0.3	0.4
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.....	181,165,500	100,656,977	55.6	40.7
17.1 Other liability-occurrence.....	813,232	57,786,626	7,105.8	5,366.0
17.2 Other liability-claims made.....	1,334,218	(7,726,733)	(579.1)	(46.0)
17.3 Excess workers' compensation.....	0	1,000,335	0.0	0.0
18.1 Products liability-occurrence.....	(19,127)	(479,258,849)	2,505,606.3	0.0
18.2 Products liability-claims made.....	0	0	0.0	0.0
19.1, 19.2 Private passenger auto liability.....	0	(13,899,902)	0.0	0.0
19.3, 19.4 Commercial auto liability.....	25,446	2,378,594	9,347.8	(32,065.1)
21. Auto physical damage.....	0	167	0.0	0.0
22. Aircraft (all perils).....	0	101,692	0.0	0.0
23. Fidelity.....	143,283	(145,093)	(101.3)	(38.3)
24. Surety.....	38,978,063	(3,573,370)	(9.2)	2.7
26. Burglary and theft.....	43,080	5,399	12.5	(6.0)
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.....	257,507,020	(328,924,691)	(127.7)	54.9
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.....	934,631	2,706,839	2,663,348
2. Allied lines.....	426,249	1,298,433	1,368,132
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	10,311,023	29,656,129	31,468,914
5. Commercial multiple peril.....	10,309	31,993	41,679
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	1,150	2,103	2,031
9. Inland marine.....	64,596	184,781	207,816
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.....	9,457	30,919	31,432
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.....	60,633,133	194,005,429	190,697,810
17.1 Other liability-occurrence.....	405,591	775,465	1,295,724
17.2 Other liability-claims made.....	497,334	1,394,167	1,374,674
17.3 Excess workers' compensation.....	0	0	0
18.1 Products liability-occurrence.....	(19,127)	(19,127)	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.....	24,318	25,446	9,374
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	57,233	162,171	185,930
24. Surety.....	13,920,187	50,370,182	39,195,800
26. Burglary and theft.....	8,129	33,635	20,189
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.....	87,284,213	280,658,564	268,562,853
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

TRAVELERS CASUALTY AND SURETY COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2014 Loss and LAE Payments on Claims Reported as of Prior Year-End	2014 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2014 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2011 + Prior.....	2,128,544	2,693,329	4,821,873	460,033	46,851	506,885	1,861,785	33,104	2,414,748	4,309,637	193,275	(198,626)	(5,350)
2. 2012.....	413,256	612,091	1,025,347	185,596	13,493	199,088	324,954	24,462	451,187	800,603	97,294	(122,949)	(25,655)
3. Subtotals 2012 + Prior.....	2,541,799	3,305,420	5,847,219	645,629	60,344	705,973	2,186,739	57,566	2,865,935	5,110,240	290,569	(321,575)	(31,006)
4. 2013.....	525,262	1,005,060	1,530,321	344,307	57,978	402,285	382,642	46,706	675,888	1,105,236	201,687	(224,487)	(22,800)
5. Subtotals 2013 + Prior.....	3,067,061	4,310,480	7,377,541	989,936	118,322	1,108,258	2,569,382	104,273	3,541,823	6,215,477	492,256	(546,062)	(53,806)
6. 2014.....	XXX	XXX	XXX	XXX	729,384	729,384	XXX	373,846	838,643	1,212,489	XXX	XXX	XXX
7. Totals.....	3,067,061	4,310,480	7,377,541	989,936	847,707	1,837,642	2,569,382	478,119	4,380,465	7,427,965	492,256	(546,062)	(53,806)
8. Prior Year-End's Surplus As Regards Policyholders	6,558,647										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....16.0 %	2. ....(12.7)%	3. ....(0.7)%
													Col. 13, Line 7 Line 8
													4. ....(0.8)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



TRAVELERS CASUALTY AND SURETY COMPANY 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. State surcharges receivable.....	10,095,192	0	10,095,192	9,594,907
2505. Deferred compensation funds.....	283,977	0	283,977	334,257
2506. Other assets nonadmitted.....	19,196,609	19,196,609	0	0
2507. Assumed reinsurance receivable and payable.....	(65,659)	0	(65,659)	(10,364)
2597. Summary of remaining write-ins for Line 25.....	29,510,120	19,196,609	10,313,511	9,918,800

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve ceded.....	(18,495,797)	(20,624,174)
2597. Summary of remaining write-ins for Line 25.....	(18,495,797)	(20,624,174)

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. CHE Switzerland.....	XXX	.960	.960	.0	.0	.0	.0
58005. CYM Cayman Islands	XXX	.0	(446)	.0	.0	.0	.0
58997. Summary of remaining write- ins for Line 58 from overflow.....	XXX	.960	.514	.0	.0	.0	.0

**TRAVELERS CASUALTY AND SURETY COMPANY
SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	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

NONE

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	12,579
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	(1,204)
7. Deduct amounts received on disposals.....	0	11,374
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.....	838,785,311	864,394,187
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	71,755,546	0
2.2 Additional investment made after acquisition.....	29,186,068	38,832,737
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	26,101,839	26,972,311
6. Total gain (loss) on disposals.....	(129,946)	(154,824)
7. Deduct amounts received on disposals.....	69,572,514	89,689,061
8. Deduct amortization of premium and depreciation.....	7,864	10,033
9. Total foreign exchange change in book/adjusted carrying value.....	(7,133,649)	3,072,952
10. Deduct current year's other than temporary impairment recognized.....	0	4,632,959
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	888,984,792	838,785,311
12. Deduct total nonadmitted amounts.....	44,727,622	46,818,366
13. Statement value at end of current period (Line 11 minus Line 12).....	844,257,170	791,966,945

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.....	13,134,625,996	12,181,641,435
2. Cost of bonds and stocks acquired.....	957,273,024	2,552,846,116
3. Accrual of discount.....	7,836,656	10,351,207
4. Unrealized valuation increase (decrease).....	501,394,222	(237,306,727)
5. Total gain (loss) on disposals.....	7,459,708	13,838,923
6. Deduct consideration for bonds and stocks disposed of.....	1,298,653,090	1,328,182,810
7. Deduct amortization of premium.....	43,816,968	57,966,172
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	4,826,992	595,977
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	13,261,292,555	13,134,625,996
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	13,261,292,555	13,134,625,996

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).....	8,040,904,542	1,596,369,872	1,583,070,880	(8,600,439)	8,337,091,425	8,040,904,542	8,045,603,095	8,587,925,855
2. NAIC 2 (a).....	1,165,762,890	46,903,501	25,426,419	395,165	1,201,626,067	1,165,762,890	1,187,635,137	1,169,600,328
3. NAIC 3 (a).....	200,567,151	0	12,997,109	(3,593,466)	195,487,104	200,567,151	183,976,577	176,518,721
4. NAIC 4 (a).....	114,406,363	0	2,520,649	(6,880,226)	115,731,887	114,406,363	105,005,488	102,631,414
5. NAIC 5 (a).....	5,689,783	0	11,307	2,946,865	5,793,248	5,689,783	8,625,340	6,547,051
6. NAIC 6 (a).....	1,975,231	0	0	(263,729)	2,004,757	1,975,231	1,711,502	70,629
7. Total Bonds.....	9,529,305,959	1,643,273,372	1,624,026,364	(15,995,829)	9,857,734,489	9,529,305,959	9,532,557,139	10,043,293,998
PREFERRED STOCK								
8. NAIC 1.....	132,050	0	0	250	131,000	132,050	132,300	0
9. NAIC 2.....	33,886,162	0	0	78,717	33,178,042	33,886,162	33,964,879	33,049,910
10. NAIC 3.....	1,160,000	0	0	0	1,160,000	1,160,000	1,160,000	1,160,000
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	35,178,212	0	0	78,967	34,469,042	35,178,212	35,257,179	34,209,910
15. Total Bonds and Preferred Stock.....	9,564,484,171	1,643,273,372	1,624,026,364	(15,916,862)	9,892,203,531	9,564,484,171	9,567,814,318	10,077,503,908

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.....	522,818,289	XXX.....	522,818,289	37,996	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.....	629,706,071	198,316,027
2. Cost of short-term investments acquired.....	3,153,295,988	5,085,730,512
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	9,388
6. Deduct consideration received on disposals.....	3,260,183,771	4,654,338,818
7. Deduct amortization of premium.....	0	11,038
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).....	522,818,289	629,706,071
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	522,818,289	629,706,071

TRAVELERS CASUALTY AND SURETY COMPANY
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).....	0
2.	Cost paid/(consideration received) on additions.....	0
3.	Unrealized valuation increase (decrease).....	0
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).....	0
10.	Deduct nonadmitted assets.....	0
11.	Statement value at end of current period (Line 9 minus Line 10).....	0

NONE

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.....	1,171,870
3.14	Section 1, Column 18, prior year.....	0
		1,171,870
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.....	1,171,870
3.24	Section 1, Column 19, prior year.....	0
		1,171,870
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	1,437,500
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	0
4.22	Amount recognized.....	1,437,500
		1,437,500
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

TRAVELERS CASUALTY AND SURETY COMPANY
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.....	0
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).....	0
4.	Part D, Section 1, Column 5.....	0
5.	Part D, Section 1, Column 6.....	0
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	0
8.	Part B, Section 1, Column 13.....	1,171,870
9.	Total (Line 7 plus Line 8).....	1,171,870
10.	Part D, Section 1, Column 8.....	1,171,870
11.	Part D, Section 1, Column 9.....	0
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	0
14.	Part B, Section 1, Column 20.....	(1,200,000)
15.	Part D, Section 1, Column 11.....	(1,200,000)
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.....	20,000,000	0
2. Cost of cash equivalents acquired.....	109,900,000	359,281,000
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.....	129,900,000	339,281,000
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	20,000,000
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	20,000,000

**Sch. A-Pt 2
NONE**

**Sch. A-Pt 3
NONE**

**Sch. B-Pt 2
NONE**

**Sch. B-Pt 3
NONE**

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Design- ation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made After Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	American Securities Partners V, L.P.....	New York.....	NY.....	American Securities Partners.....		01/01/2010....	.....3	.....0	.....131,318	.....0	.....4,763,545	.....0.8
	Brockway Moran & Partners Fund III, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		03/31/2006....	.....3	.....0	.....21,429	.....0	.....2,890,657	.....1.8
	Catterton Partners VI, L.P.....	Greenwich.....	CT.....	Catterton Partners.....		06/21/2006....	.....3	.....0	.....27,998	.....0	.....1,313,883	.....1.2
	Chartwell Investors II, L.P.....	New York.....	NY.....	Chartwell Managers.....		02/03/1999....	.....3	.....0	.....369	.....0	.....0	.....1.3
	EQT V (No. 2) Limited Partnership.....	Stockholm.....	SWE.....	EQT Partners.....		01/01/2010....	.....3	.....0	.....406,912	.....0	.....951,301	.....0.3
	Fourth Cinven Fund (No. 1) Limited Partnership.....	London.....	GBR.....	Cinven.....		01/01/2010....	.....3	.....0	.....75,585	.....0	.....2,303,783	.....0.2
	JLL Partners Fund V, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		05/04/2005....	.....3	.....0	.....25,426	.....0	.....934,728	.....1.6
	Lee Equity Partners Fund, L.P.....	New York.....	NY.....	Lee Equity Partners.....		01/01/2010....	.....3	.....0	.....462,700	.....0	.....6,205,885	.....2.5
	Providence Equity Partners VI, L.P.....	Providence.....	RI.....	Providence Equity Partners.....		12/05/2006....	.....3	.....0	.....580,429	.....0	.....2,130,369	.....0.2
	Sentinel Capital Partners IV, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		05/23/2008....	.....3	.....0	.....980,546	.....0	.....130,236	.....2.4
	Silverfleet Capital Partners Fund LP.....	London.....	GBR.....	Silverfleet Capital Partners.....		01/01/2010....	.....3	.....0	.....2,575,343	.....0	.....1,764,084	.....4.8
	Thomas, Mc Nerney & Partners II, L.P.....	Minneapolis.....	MN.....	Thomas, Mc Nerney Partners.....		06/29/2006....	.....1	.....0	.....400,000	.....0	.....775,000	.....2.5
	CIP Capital Fund, L.P.....	New York.....	NY.....	CIP Capital.....		04/30/2014....	.....3	.....8,013,237	.....0	.....0	.....11,986,763	.....0.2
	Public Pension Capital, LLC.....	New York.....	NY.....	Public Pension Capital.....		05/16/2014....	.....3	.....524,325	.....0	.....0	.....50,000,000	.....10.6
	Trishield Special Situations Fund LLC.....	New York.....	NY.....	Trishield Special Situations Fund LLC.....		07/31/2014....	.....11	.....10,000,000	.....0	.....0	.....0	.....7.4
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....18,537,562	.....5,688,055	.....0	.....86,150,234	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Amstar Partners Office Fund-I, L.P.....	Thousand Oaks.....	CA.....	Amstar.....		10/13/2006....	.....0	.....0	.....45,045	.....0	.....16,685,872	.....49.0
	AEW Partners VII, LP.....	Boston.....	MA.....	AEW.....		08/29/2014....	.....0	.....7,026,502	.....0	.....0	.....7,973,498	.....5.8
	Rialto Mezzanine Partners Fund, LP.....	Miami.....	FL.....	Rialto Partners GP II, LLC.....		09/17/2014....	.....0	.....20,000,000	.....0	.....0	.....0	.....10.6
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.....27,026,502	.....45,045	.....0	.....24,659,370	.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	CVC European Equity Partners V (B) L.P.....	London.....	GBR.....	CVC Capital Partners.....		01/01/2010....	.....0	.....0	.....385,979	.....0	.....5,927,538	.....0.5
	Haddington Energy Partners III LP.....	Houston.....	TX.....	Haddington Ventures.....		01/01/2010....	.....0	.....0	.....30,248	.....0	.....5,421	.....4.9
	Herkules Private Equity III (Jersey-II) L.P.....	Oslo.....	NOR.....	Herkules Capital.....		01/01/2010....	.....3	.....0	.....314,595	.....0	.....940,702	.....1.5
	Madison Dearborn Capital Partners V-A, L.P.....	Chicago.....	IL.....	Madison Dearborn Partners.....		01/01/2010....	.....3	.....0	.....27,351	.....0	.....3,289,096	.....0.4
	Matlin Patterson Global Opportunities Partners III L.P.....	New York.....	NY.....	Matlin Patterson Global Advisors.....		01/01/2010....	.....0	.....0	.....255,000	.....0	.....1,024,245	.....0.4
	Monomoy Capital Partners, L.P.....	New York.....	NY.....	Monomoy Capital Partners.....		05/08/2006....	.....0	.....0	.....709,192	.....0	.....934,843	.....5.6
	Goldentree Distressed Fund 2014 LP.....	New York.....	NY.....	Goldentree Asset Management.....		07/15/2014....	.....0	.....2,340,800	.....0	.....0	.....13,909,200	.....15.0
	K2 Private Investors, L.P.....	El Segundo.....	CA.....	K1 Capital Advisors.....		06/16/2014....	.....0	.....3,000,000	.....0	.....0	.....17,000,000	.....15.0
	Overbrook Select Fund, LP.....	New York.....	NY.....	Overbrook GP, LLC.....		08/29/2014....	.....5	.....10,000,000	.....0	.....0	.....0	.....4.7
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								.....15,340,800	.....1,722,366	.....0	.....43,031,045	.....XXX.....
4499999. Subtotal - Unaffiliated.....								.....60,904,864	.....7,455,466	.....0	.....153,840,649	.....XXX.....
4699999. Totals.....								.....60,904,864	.....7,455,466	.....0	.....153,840,649	.....XXX.....

QE03

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
	Blum Strategic Partners III, L.P.	San Francisco	CA	Distribution	01/01/2010	08/26/2014	904,434	0	0	0	0	0	0	904,434	904,434	0	0	0	0	
	Brockway Moran & Partners Fund III, L.P.	Boca Raton	FL	Distribution	03/31/2006	07/15/2014	510,591	0	0	0	0	0	0	510,591	510,591	0	0	0	0	
	Catterton Partners VI, L.P.	Greenwich	CT	Distribution	06/21/2006	09/10/2014	17,178	0	0	0	0	0	0	17,178	17,178	0	0	0	0	
	Chartwell Investors II, L.P.	New York	NY	Distribution	02/03/1999	09/18/2014	37,455	0	0	0	0	0	0	37,455	37,455	0	0	0	0	
	Fourth Cinven Fund (No. 1) Limited Partnership	London	GBR	Distribution	01/01/2010	09/30/2014	3,442,275	0	0	0	0	0	0	3,442,275	3,442,275	0	0	0	0	
	Lee Equity Partners Fund, L.P.	New York	NY	Distribution	01/01/2010	09/17/2014	776,229	0	0	0	0	0	0	776,229	776,229	0	0	0	0	
	Mesirov Financial Capital Partners IX, L.P.	St. Louis	MO	Distribution	06/13/2006	09/30/2014	325,000	0	0	0	0	0	0	325,000	325,000	0	0	0	0	
	Onex Partners II L.P.	Toronto	CAN	Distribution	06/29/2006	09/29/2014	1,688,972	0	0	0	0	0	0	1,688,972	1,688,972	0	0	0	0	
	Pitango Venture Capital Fund V, L.P.	Herzliya Pituach	ISR	Distribution	01/01/2010	07/23/2014	3,849,678	0	0	0	0	0	0	3,849,678	3,849,678	0	0	0	0	
	Pomona Capital IV, L.P.	New York	NY	Distribution	07/12/1999	09/29/2014	23,296	0	0	0	0	0	0	23,296	23,296	0	0	0	0	
	Sentinel Capital Partners IV, L.P.	New York	NY	Distribution	05/23/2008	09/23/2014	707,204	0	0	0	0	0	0	707,204	707,204	0	0	0	0	
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							12,282,312	0	0	0	0	0	0	12,282,312	12,282,312	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
	Buchanan Fund V, LLC	Newport Beach	CA	Distribution	01/19/2007	09/10/2014	364,178	0	0	0	0	0	0	364,178	364,178	0	0	0	0	
	EI Fund III, LP	New York	NY	Distribution	12/19/2006	07/08/2014	147,059	0	0	0	0	0	0	147,059	147,059	0	0	0	0	
	Rossrock Fund II	New York	NY	Distribution	07/25/2006	07/17/2014	222,989	0	0	0	0	0	0	222,989	222,989	0	0	0	0	
	Silverpeak Legacy Partners II LP	New York	NY	Distribution	08/25/2005	09/05/2014	32,661	0	0	0	0	0	0	32,661	32,661	0	0	0	0	
	Taconic Property Fund, LP	New York	NY	Distribution	04/22/2008	09/30/2014	1,677,123	0	0	0	0	0	0	1,677,123	1,677,123	0	0	0	0	
	Tri Continental Capital VII Limited Partnership	Toronto	CAN	Distribution	05/31/2005	07/29/2014	200,243	0	0	0	0	0	0	200,243	200,243	0	0	0	0	
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							2,644,252	0	0	0	0	0	0	2,644,252	2,644,252	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
	Envest Energy Institutional Fund XI-A, L.P.	Houston	TX	Distribution	12/08/2006	09/30/2014	384,191	0	0	0	0	0	0	384,191	384,191	0	0	0	0	
	Excellere Capital Fund, L.P.	Denver	CO	Distribution	02/02/2007	08/18/2014	2,258,978	0	0	0	0	0	0	2,258,978	2,258,978	0	0	0	0	
	J.F. Lehman Equity Investors II, L.P.	New York	NY	Distribution	01/01/2010	09/22/2014	861,624	0	0	0	0	0	0	861,624	861,624	0	0	0	0	
	Madison Dearborn Capital Partners V-B, L.P.	Chicago	IL	Distribution	01/01/2010	07/24/2014	217,458	0	0	0	0	0	0	217,458	217,458	0	0	0	0	
	Moelis Capital Partners Opportunity Fund I, LP	Los Angeles	CA	Distribution	08/10/2007	09/09/2014	2,086,787	0	0	0	0	0	0	2,086,787	2,086,787	0	0	0	0	
	OCM Opportunities Fund VII, L.P.	Los Angeles	CA	Distribution	01/01/2010	07/31/2014	79,988	0	0	0	0	0	0	79,988	79,988	0	0	0	0	
	OCM Opportunities Fund VII B, L.P.	Los Angeles	CA	Distribution	01/01/2010	07/10/2014	18,090	0	0	0	0	0	0	18,090	18,090	0	0	0	0	
	OCM Principal Opportunities Fund IV, L.P.	Los Angeles	CA	Distribution	01/01/2010	09/29/2014	6,229	0	0	0	0	0	0	6,229	6,229	0	0	0	0	
	Reservoir Capital Partners, L.P.	New York	NY	Distribution	10/01/1999	07/31/2014	3,462	0	0	0	0	0	0	3,462	3,462	0	0	0	0	
	Moelis Asset Management, LP	Los Angeles	CA	Liquidation	08/10/2007	09/24/2014	281,534	0	0	0	0	0	0	281,534	151,588	0	(129,946)	(129,946)	0	
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							6,198,342	0	0	0	0	0	0	6,198,342	6,068,395	0	(129,946)	(129,946)	0
4499999	Subtotal - Unaffiliated							21,124,906	0	0	0	0	0	0	21,124,906	20,994,960	0	(129,946)	(129,946)	0
4699999	Totals							21,124,906	0	0	0	0	0	0	21,124,906	20,994,960	0	(129,946)	(129,946)	0

QE03.1

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912810 DZ 8	U S TREASURY BONDS 8.875 2017 08		09/25/2014	J P MORGAN CHASE SECURITIES INC		12,248,471	10,000,000	101,291	1
912828 VM 9	U S TREASURY INFL IX NOT .375 2023 07		09/24/2014	CITIGROUP GLOBAL MARKETS		13,217,556	13,310,050	9,766	1
38375B SH 6	GNR 2012-H11 CA CMO 1.750 2062 04		09/20/2014	PAR WRITE-UP		128,158	128,158	0	1
38375B B7 6	GNR 2012-H30 VA CMO 1.750 2062 12		09/20/2014	PAR WRITE-UP		55,828	55,828	0	1
0599999. Total Bonds - U.S. Government						25,650,012	23,494,036	111,056	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
052396 3Y 2	AUSTIN GENERAL OBLIG LTD 5.000 2034 09		08/27/2014	ROBERT W BAIRD & CO		8,665,079	7,380,000	0	1FE
158843 WW 8	CHANDLER GENERAL OBLIG L 3.500 2028 07		09/30/2014	WELLS FARGO SECURITIES		8,333,360	8,000,000	0	1FE
520121 LE 2	LAWRENCE GENERAL OBLIGAT 3.250 2030 09		09/09/2014	PIPER JAFFRAY		1,519,080	1,500,000	0	1FE
833153 TZ 2	SNOHOMISH CO SD #15 EDMO 5.000 2033 12		07/30/2014	PIPER JAFFRAY		2,023,473	1,750,000	11,910	1FE
930863 5R 2	WAKE CO GENERAL OBLIGATI 3.500 2033 09		08/19/2014	BAS-MERRILL LYNCH		10,263,400	10,000,000	0	1FE
938429 J4 0	WASHINGTON CO SD#48J BEA 5.000 2029 06		07/22/2014	PIPER JAFFRAY		1,181,680	1,000,000	0	1FE
938429 K8 9	WASHINGTON CO SD#48J BEA 5.000 2031 06		07/22/2014	PIPER JAFFRAY		12,885,070	11,000,000	0	1FE
938429 K9 7	WASHINGTON CO SD#48J BEA 5.000 2032 06		07/22/2014	PIPER JAFFRAY		8,736,525	7,500,000	0	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						53,607,667	48,130,000	11,910	XXX
Bonds - U.S. Special Revenue and Special Assessment									
101029 SR 8	BOSTON WATER & SEWER REV 3.750 2033 11		07/22/2014	BAS-MERRILL LYNCH		5,145,800	5,000,000	0	1FE
101029 SS 6	BOSTON WATER & SEWER REV 3.750 2034 11		07/22/2014	BAS-MERRILL LYNCH		5,124,000	5,000,000	0	1FE
101029 ST 4	BOSTON WATER & SEWER REV 3.750 2035 11		07/22/2014	BAS-MERRILL LYNCH		5,102,350	5,000,000	0	1FE
130178 X7 6	CALIFORNIA ED FAC AUTH S 5.000 2043 06		08/13/2014	CITIGROUP GLOBAL MARKETS		19,220,700	15,000,000	160,417	1FE
702541 HM 8	PASCO CO WATER & SEWER R 4.000 2034 10		09/24/2014	BAS-MERRILL LYNCH		3,611,985	3,465,000	0	1FE
771902 GD 9	ROCHESTER HLTH CARE FAC 4.000 2041 11		09/30/2014	MORGAN STANLEY		2,183,969	2,125,000	0	1FE
91335V JT 4	UNIV OF PITTSBURGH COMMO 4.000 2039 09		09/04/2014	BARCLAYS CAPITAL INC		5,507,542	5,330,000	0	1FE
92817L PN 7	VIRGINIA RES AUTH CLEAN 3.500 2029 10		09/17/2014	CITIGROUP GLOBAL MARKETS		22,386,231	21,610,000	0	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						68,282,578	62,530,000	160,417	XXX
Bonds - Industrial and Miscellaneous									
02665W AH 4	AMERICAN HONDA FINANCE 2.250 2019 08	R	09/04/2014	BAS-MERRILL LYNCH		998,150	1,000,000	0	1FE
03040W AL 9	AMERICAN WATER CAP CORP 3.400 2025 03		08/11/2014	BAS-MERRILL LYNCH		998,670	1,000,000	0	2FE
03076C AG 1	AMERIPRISE FINANCIAL 3.700 2024 10		09/15/2014	BARCLAYS CAPITAL INC		1,993,120	2,000,000	0	1FE
032095 AE 1	AMPHENOL CORP 3.125 2021 09		09/09/2014	J P MORGAN CHASE SECURITIES INC		999,120	1,000,000	0	2FE
032511 BJ 5	ANADARKO PETROLEUM CORP 3.450 2024 07		07/01/2014	DEUTSCHE BANC		1,996,620	2,000,000	0	2FE
049560 AH 8	ATMOS ENERGY CORP 6.350 2017 06		08/06/2014	PIPER JAFFRAY		205,016	180,000	1,778	1FE
052769 AA 4	AUTODESK INC 1.950 2017 12		07/15/2014	JEFFERIES & CO INC		787,176	780,000	1,394	2FE
05523U AK 6	BAE SYSTEMS HOLDINGS (14 3.800 2024 10	R	09/30/2014	CITIGROUP GLOBAL MARKETS		997,030	1,000,000	0	2FE
06406H CX 5	BANK OF NEW YORK MELLON 3.250 2024 09		09/04/2014	MORGAN STANLEY		996,530	1,000,000	0	1FE
075896 AA 8	BED BATH BEYOND 3.749 2024 08		07/15/2014	VARIOUS		2,003,670	2,000,000	104	2FE
07330M AA 5	BRANCH BANKING & TRUST 3.800 2026 10		09/22/2014	DEUTSCHE BANC		997,560	1,000,000	0	1FE
12189L AT 8	BURLINGTON NORTHERN SANT 3.400 2024 09		08/11/2014	CITIGROUP GLOBAL MARKETS		997,710	1,000,000	0	2FE
172967 HU 8	CITIGROUP INC 2.500 2019 07		07/22/2014	CITIGROUP GLOBAL MARKETS		999,390	1,000,000	0	1FE

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
126408 HB 2	CSX CORP 3.400 2024 08.....		07/16/2014	MORGAN STANLEY.....		1,998,300	2,000,000	0	2FE.....
260543 CF 8	DOW CHEMICAL CO 4.125 2021 11.....		07/23/2014	CITIGROUP GLOBAL MARKETS.....		1,074,200	1,000,000	8,365	2FE.....
260543 CJ 0	DOW CHEMICAL CO 3.500 2024 10.....		09/09/2014	CITIGROUP GLOBAL MARKETS.....		1,974,600	2,000,000	0	2FE.....
263534 CK 3	DUPONT EI NEMOUR 2.800 2023 02.....		07/21/2014	J P MORGAN CHASE SECURITIES INC.....		446,719	455,000	5,627	1FE.....
278642 AK 9	EBAY INC 2.875 2021 08.....		07/23/2014	J P MORGAN CHASE SECURITIES INC.....		1,995,580	2,000,000	0	1FE.....
26885B AA 8	EQT MIDSTREAM PT 4.000 2024 08.....		07/30/2014	J P MORGAN CHASE SECURITIES INC.....		993,810	1,000,000	333	2FE.....
26884T AL 6	ERAC USA FINANCE (144A) 3.850 2024 11.....		06/30/2014	J P MORGAN CHASE SECURITIES INC.....		0	0	4,385	2FE.....
29736R AE 0	ESTEE LAUDER CO 2.350 2022 08.....		09/16/2014	SOUTHWEST SECURITIES.....		104,700	110,000	244	1FE.....
31677Q BC 2	FIFTH THIRD BANK 2.875 2021 10.....		09/02/2014	DEUTSCHE BANC.....		1,989,700	2,000,000	0	1FE.....
345397 WW 9	FORD MOTOR CREDIT 3.664 2024 09.....		09/03/2014	CITIGROUP GLOBAL MARKETS.....		1,000,000	1,000,000	0	2FE.....
372917 AS 3	GENZYME CORP 5.000 2020 06.....	R.....	09/18/2014	U S BANCORP.....		1,125,390	1,000,000	13,611	1FE.....
41283L AD 7	HARLEY-DAVIDSON FINANCIA 2.400 2019 09.....		09/11/2014	J P MORGAN CHASE SECURITIES INC.....		996,170	1,000,000	0	1FE.....
437076 BC 5	HOME DEPOT INC 3.750 2024 02.....		07/23/2014	NOMURA SECURITIES INTL.....		2,105,500	2,000,000	33,958	1FE.....
459200 AM 3	IBM CORP 7.000 2025 10.....		07/02/2014	LOOP CAPITAL MARKETS.....		1,320,240	1,000,000	13,222	1FE.....
459506 AC 5	INTERNATIONAL FLAVOR & F 3.200 2023 05.....		08/25/2014	mitsubishi securities (usa) inc.....		79,542	80,000	832	2FE.....
445658 CD 7	JB HUNT TRANSPORT 3.850 2024 03.....		07/17/2014	GOLDMAN SACHS & CO.....		2,063,560	2,000,000	29,089	2FE.....
78408L AB 3	JOHNSON (SC) & SON (144A) 3.350 2024 09.....		09/30/2014	BAS-MERRILL LYNCH.....		1,998,160	2,000,000	0	1FE.....
548661 DD 6	LOWES COMPANIES 3.125 2024 09.....		09/03/2014	GOLDMAN SACHS & CO.....		991,330	1,000,000	0	1FE.....
55279H AG 5	MANUFACTURERS & TRADERS 2.250 2019 07.....		07/22/2014	MORGAN STANLEY.....		1,994,080	2,000,000	0	1FE.....
56585A AG 7	MARATHON PETROLEUM 3.625 2024 09.....		09/02/2014	mitsubishi securities (usa) inc.....		1,992,820	2,000,000	0	2FE.....
57636Q AB 0	MASTERCARD INC 3.375 2024 04.....		07/22/2014	J P MORGAN CHASE SECURITIES INC.....		1,015,190	1,000,000	10,781	1FE.....
608190 AJ 3	MOHAWK INDUSTRIES 3.850 2023 02.....		08/28/2014	STIFEL NICOLAUS & CO INC.....		534,623	525,000	1,797	2FE.....
61746B DR 4	MORGAN STANLEY 2.375 2019 07.....		07/17/2014	MORGAN STANLEY.....		995,650	1,000,000	0	1FE.....
620076 BF 5	MOTOROLA SOLUTIONS INC 4.000 2024 09.....		08/12/2014	BAS-MERRILL LYNCH.....		980,540	1,000,000	0	2FE.....
65364U AK 2	NIAGARA MOHAWK POWER (14 3.508 2024 10.....	R.....	09/22/2014	WELLS FARGO SECURITIES.....		1,999,980	2,000,000	0	1FE.....
690732 AE 2	OWENS & MINOR 4.375 2024 12.....		09/11/2014	J P MORGAN CHASE SECURITIES INC.....		996,220	1,000,000	0	2FE.....
695156 AR 0	PACKAGING CORP 3.650 2024 09.....		09/02/2014	BAS-MERRILL LYNCH.....		1,994,320	2,000,000	0	2FE.....
717081 DM 2	PFIZER INC 3.400 2024 05.....		07/16/2014	J P MORGAN CHASE SECURITIES INC.....		1,010,470	1,000,000	6,233	1FE.....
720186 AH 8	PIEDMONT NATURAL GAS CO 4.100 2034 09.....		09/15/2014	RBC CAPITAL MARKETS.....		1,996,520	2,000,000	0	1FE.....
771196 BE 1	ROCHE HOLDINGS INC (144A) 3.350 2024 09.....	R.....	09/24/2014	VARIOUS.....		3,994,420	4,000,000	0	1FE.....
778296 AA 1	ROSS STORES INC 3.375 2024 09.....		09/15/2014	BAS-MERRILL LYNCH.....		1,986,580	2,000,000	0	1FE.....
842434 CM 2	SOUTHERN CALIFORNIA GAS 3.150 2024 09.....		09/09/2014	BAS-MERRILL LYNCH.....		1,997,280	2,000,000	88	1FE.....
85590A AQ 7	STARWOOD HOTELS & RESORT 3.750 2025 03.....		09/08/2014	J P MORGAN CHASE SECURITIES INC.....		1,978,260	2,000,000	0	2FE.....
860630 AD 4	STIFEL FINANCIAL CORP 4.250 2024 07.....		07/15/2014	STIFEL NICOLAUS & CO INC.....		991,960	1,000,000	0	2FE.....
871829 AU 1	SYSCO CORP 3.500 2024 10.....		09/25/2014	GOLDMAN SACHS & CO.....		1,999,720	2,000,000	0	1FE.....
886546 AA 8	TIFFANY & CO (144A) 3.800 2024 10.....		09/22/2014	BAS-MERRILL LYNCH.....		997,020	1,000,000	0	2FE.....
887389 AH 7	TIMKEN CO (144A) 3.875 2024 09.....		09/18/2014	MORGAN STANLEY.....		979,900	1,000,000	3,552	2FE.....
896522 AH 2	TRINITY INDUSTRIES 4.550 2024 10.....		09/22/2014	BAS-MERRILL LYNCH.....		2,996,640	3,000,000	0	2FE.....
90261X HE 5	UBS AG STAMFORD 2.375 2019 08.....	R.....	08/12/2014	MIZUHO INTERNATIONAL PLC.....		999,910	1,000,000	66	1FE.....
918204 AV 0	VF CORP 3.500 2021 09.....		07/08/2014	WILLIAM BLAIR & CO.....		313,866	300,000	3,792	1FE.....

QE04.1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
94973V BJ 5	WELLPOINT INC 3.500 2024 08.....		...09/18/2014	VARIOUS.....		.....1,969,180	.....2,000,000	.....4,278	2FE.....
94974B GA 2	WELLS FARGO 3.300 2024 09.....		...09/02/2014	WELLS FARGO SECURITIES.....		.....1,994,600	.....2,000,000	.....0	1FE.....
962166 BW 3	WEYERHAEUSER CO 4.625 2023 09.....		...07/10/2014	MORGAN STANLEY.....		.....1,083,120	.....1,000,000	.....15,417	2FE.....
90131H AC 9	21ST CENTURY FOX 3.700 2024 09.....		...09/12/2014	J P MORGAN CHASE SECURITIES INC.....		.....1,997,930	.....2,000,000	.....206	2FE.....
884903 BT 1	THOMSON REUTERS CORP 3.850 2024 09.....	A.....	...09/22/2014	DEUTSCHE BANC.....		.....994,660	.....1,000,000	.....0	2FE.....
002799 AQ 7	ABBEY NATIONAL TREASURY 2.350 2019 09.....	F.....	...09/03/2014	UBS AG.....		.....995,970	.....1,000,000	.....0	1FE.....
002799 AR 5	ABBEY NATIONAL TREASURY 1.650 2017 09.....	F.....	...09/24/2014	DEUTSCHE BANC.....		.....999,010	.....1,000,000	.....0	1FE.....
00182E AV 1	ANZ NEW ZEALAND INTL/LDN 2.600 2019 09.....	F.....	...09/16/2014	J P MORGAN CHASE SECURITIES INC.....		.....999,350	.....1,000,000	.....0	1FE.....
111013 AL 2	BRITISH SKY BROADCASTING 3.750 2024 09.....	F.....	...09/25/2014	VARIOUS.....		.....3,990,900	.....4,000,000	.....1,458	2FE.....
24023K AA 6	DBS GROUP HOLDINGS LTD (2.246 2019 07.....	F.....	...07/09/2014	CITIGROUP GLOBAL MARKETS.....		.....3,000,000	.....3,000,000	.....0	1FE.....
40049J AV 9	GRUPO TELEVISA 6.625 2025 03.....	F.....	...09/05/2014	J P MORGAN CHASE SECURITIES INC.....		.....2,465,500	.....2,000,000	.....63,306	2FE.....
449786 BD 3	ING BANK NV (144A) 2.500 2019 10.....	F.....	...09/23/2014	CITIGROUP GLOBAL MARKETS.....		.....1,989,200	.....2,000,000	.....0	1FE.....
53944V AB 5	LLOYDS BANK PLC 2.350 2019 09.....	F.....	...09/02/2014	CITIGROUP GLOBAL MARKETS.....		.....999,720	.....1,000,000	.....0	1FE.....
86803U AB 7	SUNTORY HOLDINGS LTD (14 2.550 2019 09.....	F.....	...09/24/2014	MORGAN STANLEY.....		.....1,995,900	.....2,000,000	.....0	2FE.....
587729 AA 2	MBART 2014-1 A1 .180 2015 07.....		...07/01/2014	DEUTSCHE BANC.....		.....20,000,000	.....20,000,000	.....0	1FE.....
3899999	Total Bonds - Industrial and Miscellaneous.....					.....117,448,272	.....116,430,000	.....223,915	.....XXX.....
8399997	Total Bonds - Part 3.....					.....264,988,529	.....250,584,036	.....507,298	.....XXX.....
8399999	Total Bonds.....					.....264,988,529	.....250,584,036	.....507,298	.....XXX.....
9999999	Total Bonds, Preferred and Common Stocks.....					.....264,988,529	.....XXX.....	.....507,298	.....XXX.....

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

QE04.2

SCHEDULE D - PART 4

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

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

Bonds - U.S. Government

QE05

797224	AA 0	SAN CLEMENTE	3.585	08/27/2014	REDEEMED		99,238	99,238	99,238	99,238	0	0	0	0	0	99,238	0	0	0	2,668	08/27/2021	1
912828	LC 2	U S TREASURY NOTES	2.625	07/31/2014	MATURED		2,235,000	2,235,000	2,265,040	2,239,271	0	(4,271)	0	(4,271)	0	2,235,000	0	0	0	58,669	07/31/2014	1
36202F	2L 9	GNMA II PASS #00005279	3.500	09/20/2014	PAID ON PRINCIPAL		782,144	782,144	813,796	812,729	0	(30,585)	0	(30,585)	0	782,144	0	0	0	18,180	01/20/2042	1
36202F	3M 6	GNMA II PASS #00005304	3.500	09/20/2014	PAID ON PRINCIPAL		823,511	823,511	868,160	867,322	0	(43,812)	0	(43,812)	0	823,511	0	0	0	19,243	02/20/2042	1
36202F	4Q 6	GNMA II PASS #00005331	3.500	09/20/2014	PAID ON PRINCIPAL		797,699	797,699	837,334	836,659	0	(38,960)	0	(38,960)	0	797,699	0	0	0	18,548	03/20/2042	1
36216G	CH 9	GNMA II PASS #163972	9.000	07/20/2014	VARIOUS		24,001	22,741	24,298	23,186	0	(141)	0	(141)	0	23,045	0	956	956	1,346	04/20/2016	1
362161	EL 1	GNMA II PASS #180239	9.000	07/20/2014	VARIOUS		15,626	14,462	15,451	14,901	0	(99)	0	(99)	0	14,802	0	824	824	858	02/20/2017	1
362165	Y5 5	GNMA II PASS #184432	9.000	07/20/2014	VARIOUS		8,293	7,918	8,460	8,025	0	(36)	0	(36)	0	7,989	0	304	304	468	12/20/2016	1
36219Y	W3 6	GNMA II PASS #263566	9.000	07/20/2014	VARIOUS		32,878	29,244	31,245	30,164	0	(144)	0	(144)	0	30,020	0	2,858	2,858	1,737	10/20/2018	1
36220M	D6 3	GNMA II PASS #281925	9.000	07/20/2014	VARIOUS		29,911	26,100	27,886	27,007	0	(124)	0	(124)	0	26,882	0	3,029	3,029	1,551	10/20/2019	1
36220D	6D 8	GNMA II PASS #3568	5.000	09/20/2014	PAID ON PRINCIPAL		263,514	263,514	252,916	255,967	0	7,547	0	7,547	0	263,514	0	0	0	8,802	06/20/2034	1
36202E	CM 9	GNMA II PASS #3676	4.500	09/20/2014	PAID ON PRINCIPAL		361,493	361,493	343,136	346,373	0	15,120	0	15,120	0	361,493	0	0	0	11,363	02/20/2035	1
36202E	EU 9	GNMA II PASS #3747	5.000	09/20/2014	PAID ON PRINCIPAL		274,941	274,941	267,208	269,174	0	5,767	0	5,767	0	274,941	0	0	0	9,028	08/20/2035	1
36202E	FM 6	GNMA II PASS #3772	5.000	09/20/2014	PAID ON PRINCIPAL		203,500	203,500	199,016	200,123	0	3,377	0	3,377	0	203,500	0	0	0	6,815	10/20/2035	1
36216F	HQ 6	GNMA PASS TH #163239	9.000	07/18/2014	VARIOUS		2,454	2,129	2,271	2,244	0	(12)	0	(12)	0	2,232	0	222	222	126	04/15/2020	1
362160	6H 1	GNMA PASS TH #180072	9.000	07/18/2014	VARIOUS		1,418	1,207	1,287	1,245	0	(5)	0	(5)	0	1,240	0	178	178	72	08/15/2021	1
36220E	BG 1	GNMA PASS TH #275539	9.000	07/18/2014	VARIOUS		3,774	3,447	3,677	3,560	0	(22)	0	(22)	0	3,539	0	236	236	205	01/15/2020	1
36220M	HV 4	GNMA PASS TH #282044	9.000	07/18/2014	VARIOUS		1,661	1,446	1,543	1,511	0	(8)	0	(8)	0	1,504	0	157	157	86	01/15/2020	1
36220P	P2 2	GNMA PASS TH #284041	9.000	07/18/2014	VARIOUS		2,154	1,876	2,001	1,959	0	(10)	0	(10)	0	1,950	0	205	205	111	02/15/2020	1
36220Q	CW 8	GNMA PASS TH #284585	9.000	07/18/2014	VARIOUS		1,412	1,227	1,309	1,274	0	(6)	0	(6)	0	1,268	0	144	144	73	01/15/2020	1
36220Q	J3 5	GNMA PASS TH #284782	9.000	07/18/2014	VARIOUS		166	146	156	152	0	(1)	0	(1)	0	151	0	15	15	9	01/15/2020	1
36220R	6S 2	GNMA PASS TH #286281	9.000	07/18/2014	VARIOUS		570	498	531	519	0	(3)	0	(3)	0	516	0	54	54	30	01/15/2020	1
36220U	ZA 2	GNMA PASS TH #288837	9.000	07/18/2014	VARIOUS		1,053	929	991	961	0	(4)	0	(4)	0	957	0	97	97	55	04/15/2020	1
36220W	QZ 3	GNMA PASS TH #290372	9.000	07/18/2014	VARIOUS		1,750	1,510	1,611	1,588	0	(8)	0	(8)	0	1,580	0	170	170	90	09/15/2020	1
36220W	U5 4	GNMA PASS TH #290504	9.000	07/18/2014	VARIOUS		4,958	4,254	4,538	4,337	0	(14)	0	(14)	0	4,323	0	635	635	253	12/15/2020	1
36223G	WQ 8	GNMA PASS TH #307655	9.000	07/18/2014	VARIOUS		272	236	251	246	0	(0)	0	(0)	0	245	0	27	27	14	08/15/2021	1
36223K	6F 2	GNMA PASS TH #310570	9.000	07/18/2014	VARIOUS		5,679	4,816	5,128	5,059	0	(22)	0	(22)	0	5,037	0	642	642	286	08/15/2021	1
36223M	FK 7	GNMA PASS TH #311670	9.000	07/18/2014	VARIOUS		986	841	897	872	0	(3)	0	(3)	0	869	0	118	118	50	08/15/2021	1
36223N	UA 0	GNMA PASS TH #312977	9.000	07/18/2014	VARIOUS		76	64	68	68	0	(0)	0	(0)	0	67	0	8	8	4	11/15/2021	1
36205W	QV 1	GNMA PASS TH #402868	9.000	07/18/2014	VARIOUS		9,076	7,850	8,353	8,173	0	(37)	0	(37)	0	8,136	0	940	940	467	06/15/2024	1
36213C	YY 0	GNMA PASS TH #550727	5.000	09/15/2014	PAID ON PRINCIPAL		130,160	130,160	128,126	128,644	0	1,516	0	1,516	0	130,160	0	0	0	4,314	11/15/2035	1
36290R	U6 8	GNMA PASS TH #615405	4.500	09/15/2014	PAID ON PRINCIPAL		75,837	75,837	73,539	73,823	0	2,014	0	2,014	0	75,837	0	0	0	2,366	08/15/2033	1
36291A	DH 9	GNMA PASS TH #622104	4.500	09/15/2014	PAID ON PRINCIPAL		14,569	14,569	14,127	14,191	0	378	0	378	0	14,569	0	0	0	438	09/15/2033	1
36292F	H6 7	GNMA PASS TH #647453	5.000	09/15/2014	PAID ON PRINCIPAL		20,079	20,079	19,765	19,856	0	223	0	223	0	20,079	0	0	0	669	10/15/2035	1
36225A	ER 7	GNMA PASS TH #780144	7.000	09/15/2014	PAID ON PRINCIPAL		27,402	27,402	26,143	26,633	0	769	0	769	0	27,402	0	0	0	1,233	07/15/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
38373R SY 6	GNR 2001-40 Z CMO 6.000		09/20/2014	PAID ON PRINCIPAL		149,149	149,149	130,329	142,155	0	6,994	0	6,994	0	149,149	0	0	0	5,952	08/20/2031	1
38375B SH 6	GNR 2012-H11 CA CMO 1.750		09/20/2014	PAID ON PRINCIPAL		411,155	411,155	420,470	418,250	0	(7,095)	0	(7,095)	0	411,155	0	0	0	4,560	04/20/2062	1
38375B B7 6	GNR 2012-H30 VA CMO 1.750		09/20/2014	PAID ON PRINCIPAL		573,832	573,832	569,528	570,225	0	3,607	0	3,607	0	573,832	0	0	0	6,060	12/20/2062	1
36225C BX 3	G2 (ARM) #80053 1.625		09/20/2014	PAID ON PRINCIPAL		55	55	56	55	0	0	0	0	0	55	0	0	0	1	03/20/2027	1
36225C CN 4	G2 (ARM) #80076 1.625		09/20/2014	PAID ON PRINCIPAL		130	130	132	130	0	1	0	1	0	130	0	0	0	1	05/20/2027	1
000000 00 0	FHA AMER SAV BANK 88-4 6.930		09/25/2014	PAID ON PRINCIPAL		270,711	270,711	251,761	267,068	0	3,643	0	3,643	0	270,711	0	0	0	12,955	11/25/2016	1
52517# AD 5	FHA LEHMAN 92-A PROJ L 6.930		09/25/2014	PAID ON PRINCIPAL		69,738	69,738	65,417	69,557	0	182	0	182	0	69,738	0	0	0	3,431	07/25/2017	1
000000 00 0	FHA MERRILL LYNCH 185- 6.810		09/25/2014	PAID ON PRINCIPAL		33,374	33,374	30,036	32,216	0	1,158	0	1,158	0	33,374	0	0	0	1,516	10/25/2018	1
000000 00 0	FHA USGI 2067 6.930		08/25/2014	PAID ON PRINCIPAL		32,892	32,892	30,441	32,628	0	265	0	265	0	32,892	0	0	0	1,425	09/25/2014	1
83162C UP 6	SBAP 2012-20B 1 2.630		08/01/2014	PAID ON PRINCIPAL		229,775	229,775	229,775	229,859	0	(84)	0	(84)	0	229,775	0	0	0	6,228	02/01/2032	1
83162C WA 7	SBAP 2014-20A 1 3.460		07/01/2014	PAID ON PRINCIPAL		188,465	188,465	188,465	188,465	0	0	0	0	0	188,465	0	0	0	3,007	01/01/2034	1
0599999. Total Bonds - U.S. Government						8,216,530	8,201,303	8,265,907	8,277,660	0	(72,946)	0	(72,946)	0	8,204,714	0	11,817	11,817	215,361	XXX	XXX

QE05.1

Bonds - U.S. States, Territories and Possessions

604128 7C 6	MINNESOTA GENERAL OBLI 5.000		08/01/2014	REDEEMED		14,825,000	14,825,000	16,138,643	14,916,125	0	(91,125)	0	(91,125)	0	14,825,000	0	0	0	741,250	08/01/2016	1FE
604128 7D 4	MINNESOTA GENERAL OBLI 5.000		08/01/2014	REDEEMED		14,825,000	14,825,000	16,024,046	14,908,793	0	(83,793)	0	(83,793)	0	14,825,000	0	0	0	741,250	08/01/2017	1FE
646039 AV 9	NEW JERSEY GENERAL OBL 5.250		07/01/2014	MATURED		4,400,000	4,400,000	4,904,240	4,430,110	0	(30,110)	0	(30,110)	0	4,400,000	0	0	0	231,000	07/01/2014	1FE
709141 T6 2	PENNSYLVANIA GO FOURTH 5.000		07/01/2014	REDEEMED		11,870,000	11,870,000	12,822,093	11,929,122	0	(59,122)	0	(59,122)	0	11,870,000	0	0	0	593,500	07/01/2018	1FE
709141 T7 0	PENNSYLVANIA GO FOURTH 5.000		07/01/2014	REDEEMED		12,480,000	12,480,000	13,409,261	12,537,919	0	(57,919)	0	(57,919)	0	12,480,000	0	0	0	624,000	07/01/2019	1FE
70914P LJ 9	PENNSYLVANIA GO SECOND 5.000		07/01/2014	MATURED		8,355,000	8,355,000	9,443,072	8,354,959	0	41	0	41	0	8,355,000	0	0	0	417,750	07/01/2014	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						66,755,000	66,755,000	72,741,354	67,077,027	0	(322,027)	0	(322,027)	0	66,755,000	0	0	0	3,348,750	XXX	XXX

Bonds - U.S. Political Subdivisions of States, Territories and Possessions

052396 GZ 5	AUSTIN GENERAL OBLIG L 4.200		09/01/2014	REDEEMED		3,875,000	3,875,000	3,867,211	3,872,792	0	2,208	0	2,208	0	3,875,000	0	0	0	162,750	09/01/2017	1FE
052396 HA 9	AUSTIN GENERAL OBLIG L 4.300		09/01/2014	REDEEMED		4,070,000	4,070,000	4,065,645	4,068,494	0	1,506	0	1,506	0	4,070,000	0	0	0	175,010	09/01/2018	1FE
052396 HB 7	AUSTIN GENERAL OBLIG L 4.400		09/01/2014	REDEEMED		4,275,000	4,275,000	4,275,000	4,275,000	0	0	0	0	0	4,275,000	0	0	0	188,100	09/01/2019	1FE
052396 HC 5	AUSTIN GENERAL OBLIG L 4.450		09/01/2014	REDEEMED		4,495,000	4,495,000	4,474,548	4,487,012	0	7,988	0	7,988	0	4,495,000	0	0	0	200,028	09/01/2020	1FE
052396 HD 3	AUSTIN GENERAL OBLIG L 4.550		09/01/2014	REDEEMED		4,730,000	4,730,000	4,707,722	4,720,636	0	9,364	0	9,364	0	4,730,000	0	0	0	215,215	09/01/2021	1FE
052396 HE 1	AUSTIN GENERAL OBLIG L 5.000		09/01/2014	REDEEMED		4,980,000	4,980,000	5,185,724	4,996,387	0	(16,387)	0	(16,387)	0	4,980,000	0	0	0	249,000	09/01/2022	1FE
167610 8B 3	CHICAGO PARK DIST REF 5.000		07/17/2014	REDEEMED		5,465,000	5,465,000	5,869,902	5,489,690	0	(24,839)	0	(24,839)	0	5,464,852	0	148	148	285,394	01/01/2019	1FE
167610 8C 1	CHICAGO PARK DIST REF 5.000		07/17/2014	REDEEMED		5,735,000	5,735,000	6,121,883	5,758,681	0	(23,837)	0	(23,837)	0	5,734,844	0	156	156	299,494	01/01/2020	1FE
167610 8D 9	CHICAGO PARK DIST REF 5.000		07/17/2014	REDEEMED		6,025,000	6,025,000	6,386,801	6,047,212	0	(22,403)	0	(22,403)	0	6,024,809	0	191	191	314,639	01/01/2021	1FE
167610 8E 7	CHICAGO PARK DIST REF 5.000		07/17/2014	REDEEMED		6,320,000	6,320,000	6,658,246	6,340,847	0	(21,047)	0	(21,047)	0	6,319,800	0	200	200	330,044	01/01/2022	1FE
426056 TD 9	HENRICO CO PUB IMPT GO 5.000		07/15/2014	REDEEMED		1,945,000	1,945,000	2,002,436	1,948,696	0	(3,696)	0	(3,696)	0	1,945,000	0	0	0	97,250	07/15/2020	1FE
426056 TE 7	HENRICO CO PUB IMPT GO 5.000		07/15/2014	REDEEMED		1,945,000	1,945,000	1,991,388	1,947,998	0	(2,998)	0	(2,998)	0	1,945,000	0	0	0	97,250	07/15/2021	1FE
426056 TF 4	HENRICO CO PUB IMPT GO 5.000		07/15/2014	REDEEMED		1,945,000	1,945,000	1,978,862	1,947,178	0	(2,178)	0	(2,178)	0	1,945,000	0	0	0	97,250	07/15/2022	1FE
426056 TG 2	HENRICO CO PUB IMPT GO 5.000		07/15/2014	REDEEMED		1,945,000	1,945,000	1,967,970	1,946,471	0	(1,471)	0	(1,471)	0	1,945,000	0	0	0	97,250	07/15/2023	1FE
426056 TH 0	HENRICO CO PUB IMPT GO 5.000		07/15/2014	REDEEMED		1,945,000	1,945,000	1,957,156	1,945,714	0	(714)	0	(714)	0	1,945,000	0	0	0	97,250	07/15/2024	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 eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
567505	HM 7		07/01/2014	REDEEMED		2,800,000	2,800,000	2,948,400	2,808,989	0	(8,989)	0	(8,989)	0	2,800,000	0	0	0	140,000	07/01/2016	1FE
567505	HN 5		07/01/2014	REDEEMED		2,875,000	2,875,000	3,006,014	2,883,030	0	(8,030)	0	(8,030)	0	2,875,000	0	0	0	143,750	07/01/2017	1FE
567505	HQ 8		07/01/2014	REDEEMED		1,000,000	1,000,000	1,032,530	1,002,004	0	(2,004)	0	(2,004)	0	1,000,000	0	0	0	50,000	07/01/2019	1FE
567505	HS 4		07/01/2014	REDEEMED		1,000,000	1,000,000	1,021,270	1,001,329	0	(1,329)	0	(1,329)	0	1,000,000	0	0	0	50,000	07/01/2021	1FE
567505	HT 2		07/01/2014	REDEEMED		1,300,000	1,300,000	1,319,383	1,301,187	0	(1,187)	0	(1,187)	0	1,300,000	0	0	0	65,000	07/01/2022	1FE
567505	HU 9		07/01/2014	REDEEMED		1,250,000	1,250,000	1,261,725	1,250,720	0	(720)	0	(720)	0	1,250,000	0	0	0	62,500	07/01/2023	1FE
590759	G2 6		08/15/2014	REDEEMED		7,710,000	7,710,000	7,950,783	7,939,503	0	(229,503)	0	(229,503)	0	7,710,000	0	0	0	385,500	08/15/2015	1FE
590759	G3 4		08/15/2014	REDEEMED		3,000,000	3,000,000	3,091,440	3,087,173	0	(87,173)	0	(87,173)	0	3,000,000	0	0	0	150,000	08/15/2016	1FE
590759	G4 2		08/15/2014	REDEEMED		4,340,000	4,340,000	4,466,685	4,460,768	0	(120,768)	0	(120,768)	0	4,340,000	0	0	0	217,000	08/15/2017	1FE
64966C	E8 0		08/01/2014	MATURED		5,000,000	5,000,000	5,431,750	5,028,922	0	(28,922)	0	(28,922)	0	5,000,000	0	0	0	250,000	08/01/2014	1FE
64966C	F3 0		07/23/2014	REDEEMED		190,000	190,000	208,322	190,173	0	(173)	0	(173)	0	190,000	0	0	0	9,753	08/01/2015	1FE
659155	BB 0		08/01/2014	REDEEMED		1,170,000	1,170,000	1,288,884	1,178,081	0	(8,081)	0	(8,081)	0	1,170,000	0	0	0	58,500	08/01/2016	1FE
659155	BG 9		08/01/2014	REDEEMED		830,000	830,000	914,336	835,733	0	(5,733)	0	(5,733)	0	830,000	0	0	0	41,500	08/01/2016	1FE
690275	L6 7		09/01/2014	MATURED		1,380,000	1,380,000	1,412,444	1,383,070	0	(3,070)	0	(3,070)	0	1,380,000	0	0	0	55,200	09/01/2014	1FE
712838	LZ 2		07/01/2014	MATURED		3,460,000	3,460,000	3,516,952	3,464,347	0	(4,347)	0	(4,347)	0	3,460,000	0	0	0	138,400	07/01/2014	1FE
716090	QG 3		09/15/2014	REDEEMED		4,555,000	4,555,000	4,911,975	4,585,064	0	(30,064)	0	(30,064)	0	4,555,000	0	0	0	227,750	09/15/2019	1FE
716090	QX 6		09/15/2014	REDEEMED		115,000	115,000	124,598	115,809	0	(809)	0	(809)	0	115,000	0	0	0	5,750	09/15/2018	1FE
716090	QY 4		09/15/2014	REDEEMED		2,970,000	2,970,000	3,217,876	2,990,881	0	(20,881)	0	(20,881)	0	2,970,000	0	0	0	148,500	09/15/2018	1FE
741751	B6 7		07/01/2014	REDEEMED		1,015,000	1,015,000	1,097,134	1,019,939	0	(4,939)	0	(4,939)	0	1,015,000	0	0	0	53,288	07/01/2015	1FE
741751	B7 5		07/01/2014	REDEEMED		1,015,000	1,015,000	1,021,506	1,015,377	0	(377)	0	(377)	0	1,015,000	0	0	0	45,675	07/01/2016	1FE
741751	B8 3		07/01/2014	REDEEMED		1,015,000	1,015,000	1,023,496	1,015,506	0	(506)	0	(506)	0	1,015,000	0	0	0	46,944	07/01/2017	1FE
741751	B9 1		07/01/2014	REDEEMED		1,015,000	1,015,000	1,017,000	1,015,099	0	(99)	0	(99)	0	1,015,000	0	0	0	46,944	07/01/2018	1FE
741751	C2 5		07/01/2014	REDEEMED		1,015,000	1,015,000	1,020,613	1,015,322	0	(322)	0	(322)	0	1,015,000	0	0	0	48,213	07/01/2019	1FE
741751	C3 3		07/01/2014	REDEEMED		1,015,000	1,015,000	1,014,980	1,015,000	0	0	0	0	0	1,015,000	0	0	0	48,213	07/01/2020	1FE
741751	C4 1		07/01/2014	REDEEMED		1,015,000	1,015,000	1,019,375	1,015,263	0	(263)	0	(263)	0	1,015,000	0	0	0	49,481	07/01/2021	1FE
786318	GA 7		08/01/2014	REDEEMED		3,360,000	3,360,000	3,596,040	3,376,521	0	(16,521)	0	(16,521)	0	3,360,000	0	0	0	168,000	08/01/2018	1FE
786318	GB 5		08/01/2014	REDEEMED		3,730,000	3,730,000	3,967,004	3,746,606	0	(16,606)	0	(16,606)	0	3,730,000	0	0	0	186,500	08/01/2019	1FE
786318	GE 9		08/01/2014	REDEEMED		4,985,000	4,985,000	5,202,944	5,000,340	0	(15,340)	0	(15,340)	0	4,985,000	0	0	0	249,250	08/01/2022	1FE
797355	SW 5		07/01/2014	REDEEMED		8,889,300	8,715,000	9,546,760	8,924,349	0	(35,049)	0	(35,049)	0	8,889,300	0	0	0	435,750	07/01/2017	1FE
797355	SY 1		07/01/2014	REDEEMED		11,220,000	11,000,000	11,855,800	11,216,995	0	3,005	0	3,005	0	11,220,000	0	0	0	550,000	07/01/2019	1FE
797355	UJ 1		07/01/2014	REDEEMED		3,335,000	3,335,000	3,493,079	3,344,708	0	(9,708)	0	(9,708)	0	3,335,000	0	0	0	166,750	07/01/2022	1FE
797355	UK 8		07/01/2014	REDEEMED		2,235,000	2,235,000	2,328,244	2,240,728	0	(5,728)	0	(5,728)	0	2,235,000	0	0	0	111,750	07/01/2023	1FE
797355	UR 3		07/01/2014	REDEEMED		1,135,000	1,135,000	1,228,354	1,140,653	0	(5,653)	0	(5,653)	0	1,135,000	0	0	0	56,750	07/01/2021	1FE
797355	US 1		07/01/2014	REDEEMED		3,190,000	3,190,000	3,404,209	3,202,999	0	(12,999)	0	(12,999)	0	3,190,000	0	0	0	159,500	07/01/2019	1FE
797355	UT 9		07/01/2014	REDEEMED		1,920,000	1,920,000	2,036,198	1,927,078	0	(7,078)	0	(7,078)	0	1,920,000	0	0	0	96,000	07/01/2020	1FE
828641	RT 9		08/01/2014	REDEEMED		2,380,000	2,380,000	2,444,736	2,384,509	0	(4,509)	0	(4,509)	0	2,380,000	0	0	0	119,000	08/01/2018	1FE

QE05.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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 Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
828641 RU 6	SIMI VALLEY USD GO S20 5.000		08/01/2014	REDEEMED		2,525,000	2,525,000	2,579,338	2,528,760	0	(3,760)	0	(3,760)	0	2,525,000	0	0	0	126,250	08/01/2019	1FE
828641 RV 4	SIMI VALLEY USD GO S20 5.000		08/01/2014	REDEEMED		2,935,000	2,935,000	2,981,549	2,938,133	0	(3,133)	0	(3,133)	0	2,935,000	0	0	0	146,750	08/01/2020	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						163,584,300	163,190,000	170,514,219	164,383,477	0	(799,872)	0	(799,872)	0	163,583,605	0	695	695	8,016,034	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

040647 CN 7	ARIZONA TRANSN BRD S20 5.000		07/01/2014	MATURED		4,000,000	4,000,000	4,340,320	4,028,989	0	(28,989)	0	(28,989)	0	4,000,000	0	0	0	200,000	07/01/2014	1FE
158879 LQ 7	CHANDLER WATER & SEWER 5.000		07/01/2014	REDEEMED		5,000,000	5,000,000	5,473,400	4,999,884	0	22	0	22	0	4,999,906	0	94	94	250,000	07/01/2016	1FE
196797 P4 0	COLORADO WTR RES PWR D 5.000		09/01/2014	REDEEMED		105,000	105,000	108,818	105,299	0	(299)	0	(299)	0	105,000	0	0	0	5,250	09/01/2018	1
196797 R2 2	COLORADO WTR RES PWR D 5.000		09/01/2014	REDEEMED		5,070,000	5,070,000	5,254,345	5,084,433	0	(14,433)	0	(14,433)	0	5,070,000	0	0	0	253,500	09/01/2018	1FE
45200F EG 0	ILLINOIS FIN AUTH (UNI .050)		07/01/2014	REDEEMED		511,000	511,000	511,000	511,000	0	0	0	0	0	511,000	0	0	0	161	07/01/2038	1FE
45200B CZ 9	ILLINOIS FIN AUTH REV 5.250		09/01/2014	REDEEMED		7,899,900	7,745,000	8,182,902	7,860,741	0	39,159	0	39,159	0	7,899,900	0	0	0	406,613	09/01/2018	1FE
45200B HF 8	ILLINOIS FIN AUTH UNIV 5.000		07/01/2014	REDEEMED		4,720,000	4,720,000	4,913,331	4,743,091	0	(23,091)	0	(23,091)	0	4,720,000	0	0	0	236,000	07/01/2028	1FE
454624 6M 4	INDIANA BOND BANK REV 5.000		08/01/2014	REDEEMED		2,040,000	2,040,000	2,218,724	2,060,124	0	(20,124)	0	(20,124)	0	2,040,000	0	0	0	102,000	02/01/2015	1
454624 6Q 5	INDIANA BOND BANK REV 5.000		08/01/2014	REDEEMED		8,570,000	8,570,000	9,320,818	8,654,539	0	(84,539)	0	(84,539)	0	8,570,000	0	0	0	428,500	02/01/2015	1FE
54811G MN 7	LOWER COLORADO RIV REF 5.375		09/03/2014	REDEEMED		20,000	20,000	21,004	20,000	0	0	0	0	0	20,000	0	0	0	860	05/15/2018	1FE
574300 EC 9	MARYLAND TRANSN AUTH S 5.000		07/01/2014	REDEEMED		3,700,000	3,700,000	4,016,868	3,721,019	0	(21,019)	0	(21,019)	0	3,700,000	0	0	0	185,000	07/01/2017	1FE
57604P MJ 0	MASSACHUSETTS WATER PO 5.500		08/01/2014	MATURED		5,270,000	5,270,000	6,013,492	5,318,460	0	(48,460)	0	(48,460)	0	5,270,000	0	0	0	289,850	08/01/2014	1FE
64465M S7 1	NEW HAMPSHIRE MUN BOND 5.000		08/15/2014	REDEEMED		3,555,000	3,555,000	3,777,365	3,571,400	0	(16,400)	0	(16,400)	0	3,555,000	0	0	0	177,750	08/15/2015	1FE
64465M S8 9	NEW HAMPSHIRE MUN BOND 5.000		08/15/2014	REDEEMED		3,715,000	3,715,000	3,919,288	3,730,072	0	(15,072)	0	(15,072)	0	3,715,000	0	0	0	185,750	08/15/2016	1FE
64465M S9 7	NEW HAMPSHIRE MUN BOND 5.000		08/15/2014	REDEEMED		3,885,000	3,885,000	4,069,538	3,898,674	0	(13,674)	0	(13,674)	0	3,885,000	0	0	0	194,250	08/15/2017	1FE
64465M T2 1	NEW HAMPSHIRE MUN BOND 5.000		08/15/2014	REDEEMED		4,065,000	4,065,000	4,231,259	4,077,250	0	(12,250)	0	(12,250)	0	4,065,000	0	0	0	203,250	08/15/2018	1FE
64605L RN 0	NEW JERSEY EDL FACS (P 5.000		07/01/2014	REDEEMED		7,300,000	7,300,000	7,769,609	7,328,420	0	(28,420)	0	(28,420)	0	7,300,000	0	0	0	365,000	07/01/2019	1FE
64605L RP 5	NEW JERSEY EDL FACS (P 5.000		07/01/2014	REDEEMED		7,665,000	7,665,000	8,100,755	7,691,338	0	(26,338)	0	(26,338)	0	7,665,000	0	0	0	383,250	07/01/2020	1FE
64605L RQ 3	NEW JERSEY EDL FACS (P 5.000		07/01/2014	REDEEMED		8,050,000	8,050,000	8,447,831	8,074,302	0	(24,302)	0	(24,302)	0	8,050,000	0	0	0	402,500	07/01/2021	1FE
745268 6G 2	PUERTO RICO ELEC PWR A 5.500		07/17/2014	J P MORGAN CHASE SECU		5,248,000	5,120,000	5,678,336	5,201,638	0	(29,925)	0	(29,925)	0	5,171,713	0	76,287	76,287	298,027	07/01/2015	1FE
812728 KY 8	SEATTLE WATER REV S200 5.000		09/01/2014	REDEEMED		2,760,000	2,760,000	2,943,347	2,774,678	0	(14,678)	0	(14,678)	0	2,760,000	0	0	0	138,000	09/01/2021	1FE
812728 KZ 5	SEATTLE WATER REV S200 5.000		09/01/2014	REDEEMED		2,900,000	2,900,000	3,071,013	2,913,713	0	(13,713)	0	(13,713)	0	2,900,000	0	0	0	145,000	09/01/2022	1FE
812728 LA 9	SEATTLE WATER REV S200 5.000		09/01/2014	REDEEMED		3,045,000	3,045,000	3,202,000	3,057,546	0	(12,546)	0	(12,546)	0	3,045,000	0	0	0	152,250	09/01/2023	1FE
812728 LB 7	SEATTLE WATER REV S200 5.000		09/01/2014	REDEEMED		3,195,000	3,195,000	3,338,903	3,206,557	0	(11,557)	0	(11,557)	0	3,195,000	0	0	0	159,750	09/01/2024	1FE
81533P HF 0	SEDGWICK CO PUB BLDG T 5.000		08/01/2014	MATURED		1,710,000	1,710,000	1,848,818	1,725,591	0	(15,591)	0	(15,591)	0	1,710,000	0	0	0	85,500	08/01/2014	1FE
882117 J3 9	TEXAS A & M PERM UNIV 5.250		07/01/2014	REDEEMED		14,260,000	14,260,000	15,218,129	14,318,880	0	(58,880)	0	(58,880)	0	14,260,000	0	0	0	748,650	07/01/2023	1FE
915137 SX 2	UNIV OF TEXAS FING SYS 5.250		08/15/2014	MATURED		5,000,000	5,000,000	5,792,350	5,055,253	0	(55,253)	0	(55,253)	0	5,000,000	0	0	0	262,500	08/15/2014	1FE
92817F W8 5	VIRGINIA PUBLIC SCHOOL 5.000		08/01/2014	REDEEMED		5,270,000	5,270,000	5,694,288	5,298,999	0	(28,999)	0	(28,999)	0	5,270,000	0	0	0	263,500	08/01/2015	1FE
92817F W9 3	VIRGINIA PUBLIC SCHOOL 5.000		08/01/2014	REDEEMED		5,370,000	5,370,000	5,792,995	5,398,840	0	(28,840)	0	(28,840)	0	5,370,000	0	0	0	268,500	08/01/2016	1FE
977123 SY 5	WISCONSIN TRANSN REV S 5.250		07/01/2014	REDEEMED		6,000,000	6,000,000	6,718,680	6,043,371	0	(43,371)	0	(43,371)	0	6,000,000	0	0	0	315,000	07/01/2015	1FE
977123 SZ 2	WISCONSIN TRANSN REV S 5.250		07/01/2014	REDEEMED		3,455,000	3,455,000	3,841,995	3,478,489	0	(23,489)	0	(23,489)	0	3,455,000	0	0	0	181,388	07/01/2016	1FE
977123 TA 6	WISCONSIN TRANSN REV S 5.250		07/01/2014	REDEEMED		3,775,000	3,775,000	4,168,770	3,798,969	0	(23,969)	0	(23,969)	0	3,775,000	0	0	0	198,188	07/01/2017	1FE

QE05.3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05053* AA 3	AUBURN HSG DEV CORP S7 7.400		09/15/2014	REDEEMED		11,307	11,307	11,307	11,307	0	0	0	0	0	11,307	0	0	0	558	04/15/2021	5*
3128QG CC 4	FH (3/1 ARM) #1N0067 2.515		09/15/2014	PAID ON PRINCIPAL		454	454	455	452	0	2	0	2	0	454	0	0	0	7	12/15/2035	1
3128JR G4 2	FH (3/1 ARM) #847419 2.417		09/15/2014	PAID ON PRINCIPAL		42,861	42,861	42,674	42,646	0	215	0	215	0	42,861	0	0	0	671	03/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #847503 2.296		09/15/2014	PAID ON PRINCIPAL		118,979	118,979	116,850	118,112	0	867	0	867	0	118,979	0	0	0	1,971	12/15/2035	1
31296S DY 9	FHLMC GOLD PASSTHRU 5.000		09/15/2014	PAID ON PRINCIPAL		28,075	28,075	27,988	27,993	0	83	0	83	0	28,075	0	0	0	888	01/15/2034	1
31292G 5P 7	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		12,759	10,991	11,499	12,022	0	(71)	0	(71)	0	11,951	0	809	809	544	07/15/2029	1
31292H AK 0	FHLMC GOLD PASSTHRU 7.500		09/15/2014	PAID ON PRINCIPAL		1,966	1,966	2,062	2,201	0	(234)	0	(234)	0	1,966	0	0	0	99	01/15/2030	1
31292H AW 4	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		29,472	25,332	26,567	28,282	0	(106)	0	(106)	0	28,176	0	1,296	1,296	1,255	02/15/2030	1
31292H CY 8	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		6,996	6,031	6,325	6,860	0	(61)	0	(61)	0	6,798	0	197	197	298	05/15/2030	1
31292H J8 8	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		12,046	10,311	10,814	11,376	0	257	0	257	0	11,633	0	413	413	511	05/15/2031	1
31292H MW 1	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		4,197	3,642	3,810	4,012	0	(35)	0	(35)	0	3,977	0	221	221	180	10/15/2031	1
31292H NH 3	FHLMC GOLD PASSTHRU 6.000		09/15/2014	PAID ON PRINCIPAL		1,371	1,371	1,407	1,422	0	(51)	0	(51)	0	1,371	0	0	0	54	02/15/2032	1
31293E QB 9	FHLMC GOLD PASSTHRU 6.000		07/18/2014	VARIOUS		22,140	19,688	20,210	20,397	0	(91)	0	(91)	0	20,306	0	1,835	1,835	781	12/15/2028	1
31293J ZX 0	FHLMC GOLD PASSTHRU 6.000		09/15/2014	PAID ON PRINCIPAL		6,585	6,585	6,735	6,816	0	(230)	0	(230)	0	6,585	0	0	0	240	04/15/2029	1
31293K PD 2	FHLMC GOLD PASSTHRU 6.000		07/18/2014	VARIOUS		5,157	4,586	4,690	4,747	0	(21)	0	(21)	0	4,726	0	431	431	182	02/15/2029	1
31293T FF 9	FHLMC GOLD PASSTHRU 7.000		07/18/2014	VARIOUS		9,504	8,337	8,774	9,330	0	(65)	0	(65)	0	9,266	0	238	238	386	07/15/2029	1
31293W X9 6	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		20,104	17,241	18,081	19,633	0	(117)	0	(117)	0	19,515	0	589	589	855	10/15/2029	1
31293Y C3 8	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		10,394	8,916	9,328	9,761	0	(50)	0	(50)	0	9,711	0	683	683	442	10/15/2029	1
31294B NA 9	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		1,585	1,363	1,426	1,560	0	(9)	0	(9)	0	1,551	0	34	34	68	12/15/2029	1
31294B 5Z 4	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		1,900	1,632	1,711	1,875	0	(11)	0	(11)	0	1,864	0	36	36	81	01/15/2030	1
31294B 6B 6	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		838	719	754	805	0	94	0	94	0	899	0	(61)	(61)	36	01/15/2030	1
31294B 6K 6	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		11,495	9,850	10,330	11,297	0	(68)	0	(68)	0	11,229	0	266	266	488	01/15/2030	1
31294C TC 7	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		5,094	4,362	4,575	4,911	0	(28)	0	(28)	0	4,883	0	210	210	216	01/15/2030	1
31294F PS 9	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		3,496	3,005	3,151	3,465	0	(21)	0	(21)	0	3,444	0	52	52	149	05/15/2030	1
31294F RD 0	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		4,870	4,169	4,361	4,906	0	(30)	0	(30)	0	4,876	0	(6)	(6)	207	06/15/2030	1
31297X TB 0	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		1,477	1,263	1,325	1,533	0	(10)	0	(10)	0	1,523	0	(46)	(46)	63	07/15/2030	1
31297Y H2 1	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		5,165	4,421	4,636	5,017	0	(29)	0	(29)	0	4,988	0	177	177	219	08/15/2030	1
31297Y PS 5	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		531	459	481	520	0	(3)	0	(3)	0	517	0	15	15	23	08/15/2030	1
31297Y UU 4	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		26,088	22,348	23,437	25,480	0	(155)	0	(155)	0	25,324	0	764	764	1,108	08/15/2030	1
31298B LH 2	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		4,213	3,662	3,831	3,969	0	(20)	0	(20)	0	3,950	0	263	263	181	07/15/2030	1
31298E PP 4	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		8,693	7,432	7,795	8,516	0	(48)	0	(48)	0	8,468	0	225	225	368	12/15/2030	1
31298E V7 7	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		8,786	7,539	7,906	8,810	0	(56)	0	(56)	0	8,754	0	32	32	374	12/15/2030	1
31298F BX 9	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		8,163	6,974	7,314	7,637	0	(38)	0	(38)	0	7,599	0	564	564	346	01/15/2031	1
31298F VZ 2	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		1,558	1,332	1,397	1,494	0	0	0	0	0	1,494	0	65	65	66	01/15/2031	1
31298F ZZ 8	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		13,593	11,649	12,209	13,158	0	(73)	0	(73)	0	13,085	0	508	508	577	01/15/2031	1
31298G CY 4	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		5,550	4,765	4,985	5,457	0	(33)	0	(33)	0	5,424	0	126	126	236	02/15/2031	1

QE05.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31298M 6U 6	FHLMC GOLD PASSTHRU		07/18/2014	VARIOUS		17,675	15,718	16,135	16,582	0	(88)	0	(88)	0	16,494	0	1,181	1,181	623	07/15/2031	1
31298S UJ 1	FHLMC GOLD PASSTHRU		09/15/2014	PAID ON PRINCIPAL		5,019	5,019	5,251	5,401	0	(382)	0	(382)	0	5,019	0	0	0	223	08/15/2031	1
31298T 4J 8	FHLMC GOLD PASSTHRU		07/18/2014	VARIOUS		206	177	185	203	0	(1)	0	(1)	0	202	0	4	4	9	05/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU		09/15/2014	PAID ON PRINCIPAL		410	410	429	448	0	(38)	0	(38)	0	410	0	0	0	20	09/15/2031	1
31298V XA 0	FHLMC GOLD PASSTHRU		07/18/2014	VARIOUS		454	388	407	427	0	12	0	12	0	439	0	15	15	19	10/15/2031	1
31287L HB 1	FHLMC GOLD PASSTHRU		07/18/2014	VARIOUS		11,165	9,928	10,191	10,583	0	(57)	0	(57)	0	10,525	0	640	640	394	12/15/2031	1
31287R S7 5	FHLMC GOLD PASSTHRU		09/15/2014	PAID ON PRINCIPAL		635	635	666	691	0	(56)	0	(56)	0	635	0	0	0	32	04/15/2032	1
31287R ZL 6	FHLMC GOLD PASSTHRU		07/18/2014	VARIOUS		18,337	15,644	16,407	18,314	0	(105)	0	(105)	0	18,208	0	128	128	776	04/15/2032	1
31287R Z7 7	FHLMC GOLD PASSTHRU		07/18/2014	VARIOUS		5,446	4,665	4,893	4,990	0	(23)	0	(23)	0	4,967	0	479	479	231	04/15/2032	1
31287S GA 9	FHLMC GOLD PASSTHRU		09/15/2014	PAID ON PRINCIPAL		598	598	611	622	0	(25)	0	(25)	0	598	0	0	0	24	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU		09/15/2014	PAID ON PRINCIPAL		8,741	8,741	8,972	9,061	0	(321)	0	(321)	0	8,741	0	0	0	331	09/15/2032	1
31287X P6 7	FHLMC GOLD PASSTHRU		07/18/2014	VARIOUS		3,336	2,973	3,045	3,074	0	(5)	0	(5)	0	3,069	0	266	266	118	08/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU		09/15/2014	PAID ON PRINCIPAL		2,595	2,595	2,669	2,742	0	(147)	0	(147)	0	2,595	0	0	0	115	10/15/2032	1
31288B LZ 4	FHLMC GOLD PASSTHRU		07/18/2014	VARIOUS		29,524	26,252	26,949	27,299	0	(9)	0	(9)	0	27,290	0	2,234	2,234	1,041	11/15/2032	1
31288E C7 0	FHLMC GOLD PASSTHRU		07/18/2014	VARIOUS		25,575	22,740	23,343	23,601	0	(106)	0	(106)	0	23,495	0	2,080	2,080	902	01/15/2033	1
31288E 6E 2	FHLMC GOLD PASSTHRU		09/15/2014	PAID ON PRINCIPAL		15,104	15,104	15,534	15,726	0	(622)	0	(622)	0	15,104	0	0	0	609	02/15/2033	1
31288E 7G 6	FHLMC GOLD PASSTHRU		07/18/2014	VARIOUS		12,371	11,114	11,409	11,569	0	(202)	0	(202)	0	11,367	0	1,003	1,003	436	01/15/2033	1
31288H CW 8	FHLMC GOLD PASSTHRU		07/18/2014	VARIOUS		14,241	12,662	12,972	13,394	0	(70)	0	(70)	0	13,324	0	916	916	502	03/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU		09/15/2014	PAID ON PRINCIPAL		287	287	295	296	0	(9)	0	(9)	0	287	0	0	0	12	03/15/2033	1
31335G BT 1	FHLMC GOLD PASSTHRU		07/18/2014	VARIOUS		3,977	3,559	3,469	3,504	0	(6)	0	(6)	0	3,498	0	480	480	165	08/15/2023	1
31335G BZ 7	FHLMC GOLD PASSTHRU		07/18/2014	VARIOUS		1,900	1,705	1,662	1,680	0	(2)	0	(2)	0	1,677	0	223	223	79	09/15/2023	1
31335G CA 1	FHLMC GOLD PASSTHRU		07/18/2014	VARIOUS		4,325	3,868	3,770	3,808	0	(5)	0	(5)	0	3,803	0	522	522	179	10/15/2023	1
31335H TT 0	FHLMC GOLD PASSTHRU		09/15/2014	PAID ON PRINCIPAL		8,164	8,164	8,364	8,377	0	(213)	0	(213)	0	8,164	0	0	0	320	07/15/2022	1
313974 LY 1	FHLMC GOLD PASSTHRU		07/18/2014	VARIOUS		583	521	508	513	0	(1)	0	(1)	0	512	0	71	71	24	06/15/2023	1
313980 NP 5	FHLMC GOLD PASSTHRU		07/18/2014	VARIOUS		5,892	5,285	5,151	5,210	0	(11)	0	(11)	0	5,199	0	693	693	244	09/15/2023	1
313983 2A 5	FHLMC GOLD PASSTHRU		07/18/2014	VARIOUS		4,558	4,051	3,948	3,984	0	(9)	0	(9)	0	3,975	0	583	583	187	11/15/2023	1
313984 7K 6	FHLMC GOLD PASSTHRU		07/18/2014	VARIOUS		3,823	3,428	3,342	3,376	0	(6)	0	(6)	0	3,370	0	453	453	159	11/15/2023	1
313986 JN 2	FHLMC GOLD PASSTHRU		07/18/2014	VARIOUS		2,126	1,918	1,869	1,885	0	(1)	0	(1)	0	1,884	0	242	242	89	12/15/2023	1
313986 TU 5	FHLMC GOLD PASSTHRU		07/18/2014	VARIOUS		714	634	618	624	0	(1)	0	(1)	0	623	0	91	91	29	12/15/2023	1
31356F JE 2	FHLMC GOLD PASSTHRU		07/18/2014	VARIOUS		5,030	4,514	4,400	4,427	0	(7)	0	(7)	0	4,419	0	611	611	209	04/15/2023	1
3128GK RX 4	FHLMC GOLD PASSTHRU		09/15/2014	PAID ON PRINCIPAL		6,012	6,012	6,016	6,005	0	8	0	8	0	6,012	0	0	0	221	05/15/2016	1
3128GK TP 9	FHLMC GOLD PASSTHRU		09/15/2014	PAID ON PRINCIPAL		21,516	21,516	21,530	21,493	0	23	0	23	0	21,516	0	0	0	833	04/15/2016	1
3128H4 H9 3	FHLMC GOLD PASSTHRU		09/15/2014	PAID ON PRINCIPAL		37,896	37,896	38,476	38,095	0	(199)	0	(199)	0	37,896	0	0	0	1,219	05/15/2018	1
3128H4 UX 5	FHLMC GOLD PASSTHRU		09/15/2014	PAID ON PRINCIPAL		987	987	1,002	992	0	(5)	0	(5)	0	987	0	0	0	33	06/15/2018	1
3128H4 5W 5	FHLMC GOLD PASSTHRU		09/15/2014	PAID ON PRINCIPAL		790	790	802	795	0	(5)	0	(5)	0	790	0	0	0	25	06/15/2018	1

QE05.5

SCHEDULE D - PART 4

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

QE05.6

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/ Adjusted Carrying Value At Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Desig- nation or Market Indicator (a)
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
3128H5 AQ 9	FHLMC GOLD PASSTHRU 5.000		09/15/2014	PAID ON PRINCIPAL		1,292	1,292	1,312	1,300	0	(8)	0	(8)	0	1,292	0	0	0	43	06/15/2018	1
3128H6 BH 6	FHLMC GOLD PASSTHRU 5.000		09/15/2014	PAID ON PRINCIPAL		16,957	16,957	17,217	17,048	0	(91)	0	(91)	0	16,957	0	0	0	564	07/15/2018	1
3128H6 BP 8	FHLMC GOLD PASSTHRU 5.000		09/15/2014	PAID ON PRINCIPAL		17,215	17,215	17,479	17,293	0	(78)	0	(78)	0	17,215	0	0	0	585	07/15/2018	1
31283H GS 8	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		18,628	16,003	16,783	18,206	0	(98)	0	(98)	0	18,108	0	520	520	793	03/15/2030	1
31283H QF 5	FHLMC GOLD PASSTHRU 7.500		07/18/2014	VARIOUS		22,934	19,663	20,622	21,999	0	0	0	0	0	21,999	0	935	935	974	12/15/2031	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		09/15/2014	PAID ON PRINCIPAL		702,953	702,953	701,276	701,136	0	1,816	0	1,816	0	702,953	0	0	0	25,754	06/15/2033	1
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000		09/15/2014	PAID ON PRINCIPAL		74,385	74,385	76,299	76,464	0	(2,079)	0	(2,079)	0	74,385	0	0	0	2,943	04/15/2033	1
31283H W9 2	FHLMC GOLD PASSTHRU 6.000		09/15/2014	PAID ON PRINCIPAL		6,529	6,529	6,677	6,744	0	(215)	0	(215)	0	6,529	0	0	0	261	05/15/2033	1
31283H Z2 4	FHLMC GOLD PASSTHRU 6.000		09/15/2014	PAID ON PRINCIPAL		278,319	278,319	285,141	285,640	0	(7,320)	0	(7,320)	0	278,319	0	0	0	11,030	11/15/2033	1
31283H Z5 7	FHLMC GOLD PASSTHRU 6.000		09/15/2014	PAID ON PRINCIPAL		137,286	137,286	140,646	141,008	0	(3,722)	0	(3,722)	0	137,286	0	0	0	5,572	02/15/2034	1
3128MJ SY 7	FHLMC GOLD PASSTHRU 3.000		09/15/2014	PAID ON PRINCIPAL		87,319	87,319	82,882	82,898	0	4,421	0	4,421	0	87,319	0	0	0	1,745	06/15/2043	1
3128MJ S3 5	FHLMC GOLD PASSTHRU 3.000		09/15/2014	PAID ON PRINCIPAL		84,929	84,929	81,469	81,567	0	3,362	0	3,362	0	84,929	0	0	0	1,705	07/15/2043	1
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000		09/15/2014	PAID ON PRINCIPAL		228,966	228,966	217,372	217,660	0	11,307	0	11,307	0	228,966	0	0	0	4,592	08/15/2043	1
3133TG NU 9	FHR 2093 Z CMO 6.000		09/15/2014	PAID ON PRINCIPAL		136,065	136,065	124,488	131,090	0	4,975	0	4,975	0	136,065	0	0	0	5,380	11/15/2028	1
3133TK SJ 0	FHR 2151 JZ CMO 6.000		09/15/2014	PAID ON PRINCIPAL		324,053	324,053	296,254	314,527	0	9,526	0	9,526	0	324,053	0	0	0	13,246	05/15/2029	1
3133TM 7G 5	FHR 2182 ZC CMO 7.500		09/15/2014	PAID ON PRINCIPAL		53,815	53,815	55,349	53,802	0	13	0	13	0	53,815	0	0	0	2,655	09/15/2029	1
3133TN JY 1	FHR 2223 Z CMO 8.000		09/15/2014	PAID ON PRINCIPAL		4,835	4,835	4,723	4,777	0	59	0	59	0	4,835	0	0	0	270	03/15/2030	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		09/15/2014	PAID ON PRINCIPAL		60,124	60,124	59,995	59,961	0	163	0	163	0	60,124	0	0	0	2,401	01/15/2031	1
3133TR LB 9	FHR 2284 Z CMO 6.500		09/15/2014	PAID ON PRINCIPAL		71,038	71,038	67,156	69,447	0	1,591	0	1,591	0	71,038	0	0	0	3,112	02/15/2031	1
3133TR GX 7	FHR 2288 Z CMO 6.500		09/15/2014	PAID ON PRINCIPAL		149,807	149,807	140,691	146,135	0	3,673	0	3,673	0	149,807	0	0	0	6,699	02/15/2031	1
3133TR SR 7	FHR 2297 KZ CMO 6.000		09/15/2014	PAID ON PRINCIPAL		150,127	150,127	135,363	145,456	0	4,671	0	4,671	0	150,127	0	0	0	5,900	03/15/2031	1
31339W Q2 5	FHR 2433 NH CMO 6.500		09/15/2014	PAID ON PRINCIPAL		505,073	505,073	507,914	504,727	0	346	0	346	0	505,073	0	0	0	22,368	04/15/2032	1
31392K FP 6	FHR 2451 JH CMO 6.500		09/15/2014	PAID ON PRINCIPAL		72,984	72,984	72,453	72,587	0	397	0	397	0	72,984	0	0	0	3,225	05/15/2032	1
31392K AA 4	FHR 2454 BK CMO 6.500		09/15/2014	PAID ON PRINCIPAL		256,666	256,666	258,631	256,371	0	294	0	294	0	256,666	0	0	0	11,006	05/15/2032	1
31394K NK 6	FHR 2686 NY CMO 5.000		09/15/2014	PAID ON PRINCIPAL		485,892	485,892	469,569	479,888	0	6,004	0	6,004	0	485,892	0	0	0	16,140	10/15/2023	1
31394M SG 6	FHR 2719 WC CMO 4.500		09/15/2014	PAID ON PRINCIPAL		80,845	80,845	74,491	78,607	0	2,238	0	2,238	0	80,845	0	0	0	2,427	12/15/2023	1
31394N L3 0	FHR 2729 CE CMO 4.500		09/15/2014	PAID ON PRINCIPAL		755,461	755,461	703,009	737,425	0	18,037	0	18,037	0	755,461	0	0	0	22,599	01/15/2024	1
3137B8 DA 2	FHR 4302 CA 3.000		09/15/2014	PAID ON PRINCIPAL		132,822	132,822	133,942	133,942	0	(1,121)	0	(1,121)	0	132,822	0	0	0	1,278	06/15/2040	1
3137BB QB 9	FHR 4351 LC CMO 3.000		09/15/2014	PAID ON PRINCIPAL		185,248	185,248	187,600	187,600	0	(2,352)	0	(2,352)	0	185,248	0	0	0	1,047	07/15/2044	1
31282X A8 4	FHS 146 75 CMO 7.500		09/15/2014	PAID ON PRINCIPAL		10,707	10,707	10,797	10,756	0	(49)	0	(49)	0	10,707	0	0	0	511	01/15/2023	1
31403D AC 3	FN (5/1 ARM) #745303 2.294		09/25/2014	PAID ON PRINCIPAL		193,806	193,806	191,883	193,122	0	684	0	684	0	193,806	0	0	0	3,080	01/25/2036	1
3138A1 V5 7	FNMA PASS TH #AH0635 3.500		09/25/2014	PAID ON PRINCIPAL		109,575	109,575	109,220	109,196	0	379	0	379	0	109,575	0	0	0	2,466	01/25/2026	1
3138A6 ZA 1	FNMA PASS TH #AH5236 3.500		09/25/2014	PAID ON PRINCIPAL		118,356	118,356	117,972	117,977	0	379	0	379	0	118,356	0	0	0	2,790	01/25/2026	1
3138X5 PC 5	FNMA PASS TH #AU5818 2.500		09/25/2014	PAID ON PRINCIPAL		136,315	136,315	135,239	135,262	0	1,053	0	1,053	0	136,315	0	0	0	2,281	08/25/2028	1
31417A P8 6	FNMA PASS TH #00AB4046 3.500		09/25/2014	PAID ON PRINCIPAL		215,120	215,120	221,926	222,058	0	(6,938)	0	(6,938)	0	215,120	0	0	0	5,133	12/25/2041	1
31368H JA 2	FNMA PASS TH #190257 7.000		07/25/2014	VARIOUS		6,576	5,857	5,557	5,682	0	10	0	10	0	5,692	0	884	884	270	02/25/2024	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31368H KV 4	FNMA PASS TH #190308	7.500	07/25/2014	VARIOUS		45,739	38,987	40,607	44,536	0	102	0	102	0	44,638	0	1,101	1,101	1,930	09/25/2030	1
31368H S6 1	FNMA PASS TH #190541	7.000	07/25/2014	VARIOUS		2,439	2,166	2,059	2,102	0	3	0	3	0	2,106	0	333	333	100	01/25/2024	1
31369B LB 9	FNMA PASS TH #205622	7.000	07/25/2014	VARIOUS		23,219	20,581	19,371	19,898	0	31	0	31	0	19,930	0	3,290	3,290	952	05/25/2023	1
31370B FK 3	FNMA PASS TH #226170	7.000	07/25/2014	VARIOUS		1,393	1,235	1,159	1,193	0	(3)	0	(3)	0	1,190	0	203	203	57	07/25/2023	1
31370D H9 2	FNMA PASS TH #228056	7.000	07/25/2014	VARIOUS		7,577	6,748	6,413	6,577	0	8	0	8	0	6,586	0	991	991	312	07/25/2023	1
31370P MQ 1	FNMA PASS TH #237167	7.000	07/25/2014	VARIOUS		4,433	3,927	3,685	3,786	0	6	0	6	0	3,792	0	641	641	182	03/25/2024	1
31370V A4 0	FNMA PASS TH #242227	7.000	07/25/2014	VARIOUS		6,824	6,091	5,690	5,864	0	13	0	13	0	5,877	0	947	947	282	10/25/2023	1
31370W 3A 2	FNMA PASS TH #243893	7.000	07/25/2014	VARIOUS		295	280	266	275	0	1	0	1	0	276	0	19	19	13	11/25/2023	1
31370Y S7 8	FNMA PASS TH #245442	7.000	07/25/2014	VARIOUS		4,756	4,221	3,961	4,068	0	7	0	7	0	4,075	0	681	681	195	11/25/2023	1
31371F JB 9	FNMA PASS TH #250558	6.500	07/25/2014	VARIOUS		1,865	1,810	1,710	1,779	0	6	0	6	0	1,785	0	80	80	77	04/25/2016	1
31371F J3 7	FNMA PASS TH #250582	6.500	07/25/2014	VARIOUS		2,027	1,967	1,858	1,935	0	6	0	6	0	1,942	0	85	85	84	04/25/2016	1
31371F KC 5	FNMA PASS TH #250591	6.500	07/25/2014	VARIOUS		1,242	1,205	1,138	1,186	0	4	0	4	0	1,190	0	52	52	51	05/25/2016	1
31371F K7 6	FNMA PASS TH #250618	7.000	07/25/2014	VARIOUS		908	874	866	868	0	1	0	1	0	869	0	39	39	40	06/25/2016	1
31371F L4 2	FNMA PASS TH #250647	7.000	07/25/2014	VARIOUS		542	523	519	520	0	0	0	0	0	521	0	22	22	24	07/25/2016	1
31371F RB 0	FNMA PASS TH #250782	7.000	07/25/2014	VARIOUS		4,128	4,111	4,076	4,086	0	23	0	23	0	4,109	0	20	20	170	10/25/2016	1
31371H 2F 4	FNMA PASS TH #252874	7.500	07/25/2014	VARIOUS		6,833	5,855	6,098	6,446	0	(3)	0	(3)	0	6,443	0	390	390	289	11/25/2029	1
31371J SC 9	FNMA PASS TH #253515	7.500	07/25/2014	VARIOUS		7,856	6,681	6,958	7,496	0	27	0	27	0	7,523	0	332	332	331	11/25/2030	1
31371J 5D 2	FNMA PASS TH #253844	5.500	09/25/2014	PAID ON PRINCIPAL		12,560	12,560	12,457	12,490	0	70	0	70	0	12,560	0	0	0	456	06/25/2016	1
31371K DN 8	FNMA PASS TH #254009	7.500	07/25/2014	VARIOUS		18,922	16,199	16,868	17,799	0	(33)	0	(33)	0	17,766	0	1,156	1,156	797	10/25/2031	1
31371K ET 4	FNMA PASS TH #254046	5.500	07/25/2014	VARIOUS		7,368	7,127	7,085	7,094	0	5	0	5	0	7,099	0	269	269	256	11/25/2016	1
31371K H5 3	FNMA PASS TH #254152	5.000	07/25/2014	VARIOUS		9,683	9,380	9,128	9,272	0	16	0	16	0	9,288	0	394	394	308	12/25/2016	1
31371K RC 7	FNMA PASS TH #254383	7.500	09/25/2014	PAID ON PRINCIPAL		5,873	5,873	6,140	6,400	0	(526)	0	(526)	0	5,873	0	0	0	288	06/25/2032	1
31371K 2V 2	FNMA PASS TH #254688	5.500	09/25/2014	PAID ON PRINCIPAL		62,526	62,526	64,118	63,504	0	(979)	0	(979)	0	62,526	0	0	0	2,311	03/25/2023	1
31371K 2X 8	FNMA PASS TH #254690	5.500	09/25/2014	PAID ON PRINCIPAL		92,083	92,083	94,054	93,261	0	(1,178)	0	(1,178)	0	92,083	0	0	0	3,388	04/25/2023	1
31371K 5X 5	FNMA PASS TH #254762	5.000	09/25/2014	PAID ON PRINCIPAL		31,182	31,182	31,114	31,096	0	87	0	87	0	31,182	0	0	0	1,050	05/25/2023	1
31371L A8 2	FNMA PASS TH #254831	5.000	09/25/2014	PAID ON PRINCIPAL		25,675	25,675	25,619	25,603	0	72	0	72	0	25,675	0	0	0	861	08/25/2023	1
31371L A9 0	FNMA PASS TH #254832	5.500	09/25/2014	PAID ON PRINCIPAL		268,608	268,608	274,652	272,142	0	(3,534)	0	(3,534)	0	268,608	0	0	0	9,730	08/25/2023	1
31371L DM 8	FNMA PASS TH #254908	5.000	09/25/2014	PAID ON PRINCIPAL		75,984	75,984	76,482	76,142	0	(159)	0	(159)	0	75,984	0	0	0	2,522	09/25/2023	1
31371L EZ 8	FNMA PASS TH #254952	4.500	09/25/2014	PAID ON PRINCIPAL		24,873	24,873	24,928	24,845	0	29	0	29	0	24,873	0	0	0	747	11/25/2018	1
31371L FC 8	FNMA PASS TH #254963	5.500	07/25/2014	VARIOUS		3,571	3,297	3,367	3,337	0	(2)	0	(2)	0	3,335	0	236	236	120	10/25/2023	1
31371L F3 8	FNMA PASS TH #254986	5.500	09/25/2014	PAID ON PRINCIPAL		71,802	71,802	73,328	72,681	0	(879)	0	(879)	0	71,802	0	0	0	2,696	11/25/2023	1
31371L HY 8	FNMA PASS TH #255047	5.500	09/25/2014	PAID ON PRINCIPAL		78,232	78,232	79,894	79,152	0	(920)	0	(920)	0	78,232	0	0	0	2,828	01/25/2024	1
31371L JU 4	FNMA PASS TH #255075	5.500	09/25/2014	PAID ON PRINCIPAL		151,228	151,228	155,079	153,400	0	(2,172)	0	(2,172)	0	151,228	0	0	0	5,558	02/25/2024	1
31371S KE 3	FNMA PASS TH #260493	7.000	07/25/2014	VARIOUS		4,441	4,092	3,906	3,984	0	40	0	40	0	4,025	0	416	416	181	01/25/2024	1
31371S KF 0	FNMA PASS TH #260494	7.000	07/25/2014	VARIOUS		1,103	974	930	950	0	1	0	1	0	951	0	152	152	45	01/25/2024	1
31371T G5 5	FNMA PASS TH #261320	7.000	07/25/2014	VARIOUS		2,460	2,173	2,065	2,103	0	3	0	3	0	2,106	0	354	354	101	12/25/2023	1

QE05.7

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31371W RC 1	FNMA PASS TH #264283	7.000	07/25/2014	VARIOUS		1,428	1,261	1,227	1,239	0	(1)	0	(1)	0	1,239	0	189	189	58	01/25/2024	1
31371Y WX 5	FNMA PASS TH #266262	7.000	07/25/2014	VARIOUS		2,815	2,508	2,343	2,405	0	5	0	5	0	2,410	0	405	405	116	01/25/2024	1
31372A FF 4	FNMA PASS TH #266666	7.000	07/25/2014	VARIOUS		5,910	5,327	5,086	5,210	0	7	0	7	0	5,217	0	693	693	246	01/25/2024	1
31372A HY 1	FNMA PASS TH #266747	7.000	07/25/2014	VARIOUS		26,073	23,215	21,786	22,525	0	35	0	35	0	22,560	0	3,514	3,514	1,073	01/25/2024	1
31372A RE 4	FNMA PASS TH #266985	7.000	07/25/2014	VARIOUS		2,035	1,798	1,709	1,739	0	3	0	3	0	1,742	0	293	293	83	03/25/2024	1
31372B SR 2	FNMA PASS TH #267928	7.000	07/25/2014	VARIOUS		1,382	1,221	1,141	1,175	0	2	0	2	0	1,177	0	206	206	56	01/25/2024	1
31372C H8 4	FNMA PASS TH #268555	7.000	07/25/2014	VARIOUS		14,789	13,068	12,476	12,766	0	13	0	13	0	12,780	0	2,009	2,009	604	01/25/2024	1
31372G R8 4	FNMA PASS TH #272411	7.000	07/25/2014	VARIOUS		6,790	6,046	5,772	5,888	0	8	0	8	0	5,896	0	894	894	280	03/25/2024	1
31372H 2U 0	FNMA PASS TH #273587	7.000	07/25/2014	VARIOUS		13,484	11,965	11,338	11,595	0	17	0	17	0	11,612	0	1,872	1,872	553	02/25/2024	1
31372M BC 9	FNMA PASS TH #276435	7.000	07/25/2014	VARIOUS		6,707	5,980	5,817	5,880	0	5	0	5	0	5,885	0	822	822	276	04/25/2024	1
31372N ZA 5	FNMA PASS TH #278037	7.000	07/25/2014	VARIOUS		24,756	21,839	20,753	21,215	0	27	0	27	0	21,242	0	3,514	3,514	1,010	03/25/2024	1
31372Q CQ 8	FNMA PASS TH #279179	7.000	09/25/2014	PAID ON PRINCIPAL		1,844	1,844	1,736	1,788	0	57	0	57	0	1,844	0	0	0	86	05/25/2024	1
31372R LH 6	FNMA PASS TH #280328	7.000	09/25/2014	PAID ON PRINCIPAL		775	775	740	751	0	24	0	24	0	775	0	0	0	36	04/25/2024	1
31372R XQ 3	FNMA PASS TH #280687	7.000	07/25/2014	VARIOUS		8,159	7,234	6,809	7,016	0	10	0	10	0	7,026	0	1,134	1,134	335	05/25/2024	1
31372U FW 3	FNMA PASS TH #282881	7.000	07/25/2014	VARIOUS		10,237	9,084	8,522	8,768	0	15	0	15	0	8,783	0	1,454	1,454	420	05/25/2024	1
31372U FY 9	FNMA PASS TH #282883	7.000	07/25/2014	VARIOUS		11,896	10,497	9,879	10,136	0	11	0	11	0	10,148	0	1,749	1,749	485	05/25/2024	1
31372V DS 2	FNMA PASS TH #283713	7.000	07/25/2014	VARIOUS		4,329	3,842	3,668	3,760	0	4	0	4	0	3,764	0	565	565	178	04/25/2024	1
31372V EQ 5	FNMA PASS TH #283743	7.000	07/25/2014	VARIOUS		36,278	32,397	30,581	31,510	0	46	0	46	0	31,556	0	4,721	4,721	1,498	05/25/2024	1
31373U F3 6	FNMA PASS TH #303586	6.500	09/25/2014	PAID ON PRINCIPAL		1,864	1,864	1,747	1,782	0	82	0	82	0	1,864	0	0	0	82	09/25/2025	1
31373U N2 9	FNMA PASS TH #303809	7.500	07/25/2014	VARIOUS		1,975	1,718	1,790	1,832	0	(1)	0	(1)	0	1,832	0	144	144	85	04/25/2026	1
31374A LR 9	FNMA PASS TH #308236	7.000	07/25/2014	VARIOUS		30,038	26,505	25,188	25,782	0	31	0	31	0	25,812	0	4,225	4,225	1,226	05/25/2024	1
31375A 7L 7	FNMA PASS TH #329499	6.500	07/25/2014	VARIOUS		1,783	1,593	1,471	1,508	0	3	0	3	0	1,511	0	272	272	68	11/25/2025	1
31375D U7 6	FNMA PASS TH #331906	6.500	07/25/2014	VARIOUS		27,590	24,606	22,722	23,303	0	48	0	48	0	23,351	0	4,240	4,240	1,057	11/25/2025	1
31375F LS 5	FNMA PASS TH #333437	7.000	07/25/2014	VARIOUS		145	140	139	139	0	0	0	0	0	139	0	5	5	6	01/25/2016	1
31375F 4Z 8	FNMA PASS TH #333940	6.500	09/25/2014	PAID ON PRINCIPAL		2,117	2,117	2,027	2,062	0	54	0	54	0	2,117	0	0	0	92	06/25/2024	1
31375S CQ 1	FNMA PASS TH #343079	6.500	07/25/2014	VARIOUS		6,600	6,436	6,080	6,339	0	24	0	24	0	6,363	0	237	237	275	04/25/2016	1
31375W 2M 2	FNMA PASS TH #347380	7.000	07/25/2014	VARIOUS		7,567	7,306	7,244	7,264	0	5	0	5	0	7,269	0	298	298	336	07/25/2016	1
31376A AV 0	FNMA PASS TH #349320	6.500	07/25/2014	VARIOUS		5,510	5,442	5,141	5,379	0	22	0	22	0	5,401	0	109	109	231	06/25/2016	1
31376G FU 4	FNMA PASS TH #354879	7.000	07/25/2014	VARIOUS		624	604	599	601	0	0	0	0	0	601	0	23	23	28	08/25/2016	1
31376Q TY 9	FNMA PASS TH #362467	7.000	07/25/2014	VARIOUS		4,202	4,058	4,024	4,033	0	3	0	3	0	4,037	0	165	165	186	10/25/2016	1
31376R 6H 9	FNMA PASS TH #363672	7.500	09/25/2014	PAID ON PRINCIPAL		2,149	2,149	2,074	2,113	0	36	0	36	0	2,149	0	0	0	108	11/25/2026	1
31376U MV 3	FNMA PASS TH #365872	7.500	09/25/2014	PAID ON PRINCIPAL		430	430	415	409	0	21	0	21	0	430	0	0	0	22	12/25/2026	1
31376Y LA 2	FNMA PASS TH #369421	7.500	09/25/2014	PAID ON PRINCIPAL		829	829	834	838	0	(9)	0	(9)	0	829	0	0	0	41	01/25/2027	1
31378R S5 9	FNMA PASS TH #406540	6.500	09/25/2014	PAID ON PRINCIPAL		43	43	43	43	0	(0)	0	(0)	0	43	0	0	0	2	12/25/2027	1
31378R S8 3	FNMA PASS TH #406543	6.500	09/25/2014	PAID ON PRINCIPAL		659	659	660	658	0	0	0	0	0	659	0	0	0	29	12/25/2027	1
31379F J3 9	FNMA PASS TH #417982	7.000	09/25/2014	PAID ON PRINCIPAL		641	641	651	657	0	(15)	0	(15)	0	641	0	0	0	30	03/25/2028	1

QE05.8

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Desig- nation or Market Indicator (a)
31379T BL 7	FNMA PASS TH #428543	6.500	09/25/2014	PAID ON PRINCIPAL		31,070	31,070	30,936	30,930	0	140	0	140	0	31,070	0	0	0	1,339	06/25/2028	1
31379T G5 7	FNMA PASS TH #428720	6.500	09/25/2014	PAID ON PRINCIPAL		874	874	870	870	0	4	0	4	0	874	0	0	0	38	06/25/2028	1
31383C XT 7	FNMA PASS TH #499390	7.500	07/25/2014	VARIOUS		873	741	772	849	0	4	0	4	0	853	0	20	20	37	09/25/2029	1
31383M S7 9	FNMA PASS TH #507342	7.500	07/25/2014	VARIOUS		15,829	13,449	14,008	14,019	0	18	0	18	0	14,037	0	1,792	1,792	667	08/25/2029	1
313615 L4 6	FNMA PASS TH #50747	7.000	09/25/2014	PAID ON PRINCIPAL		1,159	1,159	1,082	1,114	0	44	0	44	0	1,159	0	0	0	53	06/25/2023	1
313615 ST 4	FNMA PASS TH #50930	7.000	07/25/2014	VARIOUS		972	864	825	841	0	1	0	1	0	842	0	130	130	40	11/25/2023	1
313615 TX 4	FNMA PASS TH #50966	7.000	07/25/2014	VARIOUS		13,723	12,208	11,553	11,824	0	23	0	23	0	11,846	0	1,876	1,876	564	01/25/2024	1
313615 UT 1	FNMA PASS TH #50994	7.000	07/25/2014	VARIOUS		3,605	3,201	3,004	3,088	0	6	0	6	0	3,094	0	510	510	148	03/25/2024	1
31383S DT 4	FNMA PASS TH #511414	7.500	07/25/2014	VARIOUS		624	543	566	588	0	(5)	0	(5)	0	583	0	40	40	27	08/25/2029	1
31384H PU 1	FNMA PASS TH #524335	7.500	07/25/2014	VARIOUS		1,860	1,577	1,642	1,840	0	10	0	10	0	1,850	0	10	10	78	05/25/2030	1
31384K XD 3	FNMA PASS TH #526376	7.500	07/25/2014	VARIOUS		7,742	6,733	7,012	7,525	0	(94)	0	(94)	0	7,431	0	312	312	328	05/25/2030	1
31384S E2 1	FNMA PASS TH #532153	7.500	07/25/2014	VARIOUS		52	44	46	51	0	0	0	0	0	51	0	2	2	2	02/25/2030	1
31384T FM 4	FNMA PASS TH #533072	7.500	07/25/2014	VARIOUS		3,972	3,365	3,505	3,879	0	16	0	16	0	3,895	0	76	76	167	05/25/2030	1
31384V L7 5	FNMA PASS TH #535050	7.500	09/25/2014	PAID ON PRINCIPAL		14,426	14,426	15,057	15,852	0	(1,427)	0	(1,427)	0	14,426	0	0	0	684	12/25/2029	1
31384V UY 6	FNMA PASS TH #535299	7.500	07/25/2014	VARIOUS		27,050	23,075	24,028	25,730	0	76	0	76	0	25,806	0	1,244	1,244	1,143	05/25/2030	1
31385F Z3 3	FNMA PASS TH #543562	7.500	07/25/2014	VARIOUS		6,793	5,755	5,994	6,590	0	32	0	32	0	6,622	0	172	172	285	06/25/2030	1
31385H QW 5	FNMA PASS TH #545069	6.000	07/25/2014	VARIOUS		23,569	22,799	23,756	23,142	0	(109)	0	(109)	0	23,032	0	536	536	898	07/25/2016	1
31385H YA 4	FNMA PASS TH #545305	6.000	09/25/2014	PAID ON PRINCIPAL		1,402	1,402	1,459	1,424	0	(22)	0	(22)	0	1,402	0	0	0	56	11/25/2016	1
31385H 5H 1	FNMA PASS TH #545448	7.500	09/25/2014	PAID ON PRINCIPAL		6,595	6,595	6,867	7,290	0	(695)	0	(695)	0	6,595	0	0	0	330	02/25/2032	1
31385J D4 7	FNMA PASS TH #545623	6.000	07/25/2014	VARIOUS		11,341	10,862	11,308	11,052	0	(40)	0	(40)	0	11,012	0	329	329	428	05/25/2017	1
31385N JX 8	FNMA PASS TH #547578	7.500	07/25/2014	VARIOUS		190	162	168	182	0	1	0	1	0	183	0	7	7	8	09/25/2030	1
31385U H9 7	FNMA PASS TH #552956	7.500	07/25/2014	VARIOUS		288	245	255	269	0	1	0	1	0	270	0	19	19	12	09/25/2030	1
31385X M8 7	FNMA PASS TH #555783	4.500	09/25/2014	PAID ON PRINCIPAL		166,662	166,662	164,390	164,937	0	1,725	0	1,725	0	166,662	0	0	0	4,991	10/25/2033	1
31386C Y4 8	FNMA PASS TH #559731	7.500	07/25/2014	PAID ON PRINCIPAL		4,271	4,271	4,448	4,896	0	(625)	0	(625)	0	4,271	0	0	0	187	12/25/2030	1
31386H TX 9	FNMA PASS TH #564066	7.500	07/25/2014	VARIOUS		61	52	54	59	0	0	0	0	0	59	0	2	2	3	12/25/2030	1
31386T MD 4	FNMA PASS TH #572856	5.500	07/25/2014	VARIOUS		3,097	3,014	2,996	3,000	0	2	0	2	0	3,001	0	96	96	109	04/25/2016	1
31386Y B2 9	FNMA PASS TH #577057	5.500	07/25/2014	VARIOUS		17,984	17,557	17,453	17,477	0	10	0	10	0	17,488	0	497	497	634	04/25/2016	1
31386Y 6U 3	FNMA PASS TH #577883	5.500	09/25/2014	PAID ON PRINCIPAL		20,551	20,551	20,384	20,439	0	113	0	113	0	20,551	0	0	0	774	04/25/2016	1
31387A 5D 3	FNMA PASS TH #578744	5.500	07/25/2014	VARIOUS		11,813	11,538	11,469	11,484	0	9	0	9	0	11,493	0	320	320	416	04/25/2016	1
31387C MD 0	FNMA PASS TH #580056	5.000	07/25/2014	VARIOUS		24,751	24,104	23,456	23,871	0	47	0	47	0	23,918	0	834	834	790	07/25/2016	1
31387C VM 0	FNMA PASS TH #580320	5.500	09/25/2014	PAID ON PRINCIPAL		67,678	67,678	67,477	67,434	0	244	0	244	0	67,678	0	0	0	2,339	05/25/2016	1
31387S 5E 2	FNMA PASS TH #593145	5.500	09/25/2014	PAID ON PRINCIPAL		8,208	8,208	8,206	8,187	0	21	0	21	0	8,208	0	0	0	301	08/25/2016	1
31387U D7 3	FNMA PASS TH #594226	7.500	07/25/2014	VARIOUS		19,312	16,382	17,063	17,224	0	77	0	77	0	17,301	0	2,011	2,011	812	05/25/2030	1
31387X JK 2	FNMA PASS TH #597066	5.500	09/25/2014	PAID ON PRINCIPAL		9,797	9,797	9,795	9,770	0	27	0	27	0	9,797	0	0	0	349	09/25/2016	1
31387X UC 7	FNMA PASS TH #597379	6.000	09/25/2014	PAID ON PRINCIPAL		6,863	6,863	7,159	7,003	0	(140)	0	(140)	0	6,863	0	0	0	274	09/25/2016	1
31388A LE 2	FNMA PASS TH #598925	5.500	07/25/2014	VARIOUS		19,274	18,556	18,755	18,622	0	(22)	0	(22)	0	18,599	0	674	674	672	12/25/2016	1

QE05.9

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31388D ZE 1	FNMA PASS TH #602041	5.500	09/25/2014	PAID ON PRINCIPAL		7,549	7,549	7,547	7,531	0	18	0	18	0	7,549	0	0	0	277	08/25/2016	1
31388D 5H 7	FNMA PASS TH #602148	5.500	09/25/2014	PAID ON PRINCIPAL		5,156	5,156	5,114	5,127	0	28	0	28	0	5,156	0	0	0	197	09/25/2016	1
31388J JD 8	FNMA PASS TH #606060	5.500	07/25/2014	VARIOUS		17,762	17,122	17,117	17,084	0	(1)	0	(1)	0	17,083	0	679	679	620	10/25/2016	1
31388K CJ 9	FNMA PASS TH #606773	5.500	09/25/2014	PAID ON PRINCIPAL		12,172	12,172	12,169	12,140	0	32	0	32	0	12,172	0	0	0	447	10/25/2016	1
31388K XQ 0	FNMA PASS TH #607387	6.000	07/25/2014	VARIOUS		9,611	9,225	9,623	9,452	0	(47)	0	(47)	0	9,405	0	206	206	364	11/25/2016	1
31388M J2 5	FNMA PASS TH #608781	5.500	09/25/2014	PAID ON PRINCIPAL		40,129	40,129	39,790	39,901	0	228	0	228	0	40,129	0	0	0	1,491	10/25/2016	1
31388M KG 2	FNMA PASS TH #608795	5.500	09/25/2014	PAID ON PRINCIPAL		32,210	32,210	32,019	32,057	0	153	0	153	0	32,210	0	0	0	1,228	10/25/2016	1
31388M T5 7	FNMA PASS TH #609072	6.000	09/25/2014	PAID ON PRINCIPAL		5,694	5,694	5,939	5,846	0	(152)	0	(152)	0	5,694	0	0	0	228	09/25/2016	1
31388N CT 1	FNMA PASS TH #609482	5.500	09/25/2014	PAID ON PRINCIPAL		10,034	10,034	10,033	10,010	0	24	0	24	0	10,034	0	0	0	366	10/25/2016	1
31388N C3 8	FNMA PASS TH #609490	7.500	07/25/2014	VARIOUS		12,535	10,639	11,077	11,587	0	40	0	40	0	11,627	0	908	908	527	10/25/2031	1
31388N DP 8	FNMA PASS TH #609510	5.500	07/25/2014	VARIOUS		20,715	20,107	20,102	20,058	0	(0)	0	(0)	0	20,058	0	657	657	727	10/25/2016	1
31388N EK 8	FNMA PASS TH #609538	5.500	09/25/2014	PAID ON PRINCIPAL		13,105	13,105	12,999	13,030	0	75	0	75	0	13,105	0	0	0	514	10/25/2016	1
31388N ET 9	FNMA PASS TH #609546	5.500	09/25/2014	PAID ON PRINCIPAL		23,907	23,907	23,836	23,822	0	85	0	85	0	23,907	0	0	0	875	10/25/2016	1
31388N EU 6	FNMA PASS TH #609547	6.000	09/25/2014	PAID ON PRINCIPAL		4,683	4,683	4,875	4,762	0	(79)	0	(79)	0	4,683	0	0	0	187	10/25/2016	1
31388N E2 8	FNMA PASS TH #609553	5.500	07/25/2014	VARIOUS		19,978	19,307	19,302	19,261	0	1	0	1	0	19,262	0	716	716	699	10/25/2016	1
31388P P7 0	FNMA PASS TH #610746	5.500	07/25/2014	VARIOUS		17,929	17,357	17,254	17,275	0	9	0	9	0	17,284	0	645	645	627	11/25/2016	1
31388P XP 1	FNMA PASS TH #610986	5.500	09/25/2014	PAID ON PRINCIPAL		5,804	5,804	5,769	5,776	0	27	0	27	0	5,804	0	0	0	213	10/25/2016	1
31388Q FL 8	FNMA PASS TH #611371	5.000	07/25/2014	VARIOUS		4,468	4,321	4,205	4,274	0	4	0	4	0	4,279	0	189	189	142	10/25/2016	1
31388Q HX 0	FNMA PASS TH #611446	5.500	09/25/2014	PAID ON PRINCIPAL		7,996	7,996	7,948	7,956	0	39	0	39	0	7,996	0	0	0	293	11/25/2016	1
31388R C4 7	FNMA PASS TH #612191	5.000	07/25/2014	VARIOUS		10,432	10,283	10,007	10,170	0	34	0	34	0	10,203	0	229	229	336	11/25/2016	1
31388R FS 1	FNMA PASS TH #612277	5.500	07/25/2014	VARIOUS		30,296	29,169	28,996	29,031	0	14	0	14	0	29,044	0	1,252	1,252	1,056	10/25/2016	1
31388R TN 7	FNMA PASS TH #612657	5.500	07/25/2014	VARIOUS		29,444	28,459	28,290	28,322	0	15	0	15	0	28,337	0	1,107	1,107	1,029	10/25/2016	1
31388R 4L 8	FNMA PASS TH #612927	5.500	09/25/2014	PAID ON PRINCIPAL		1,052	1,052	1,063	1,055	0	(3)	0	(3)	0	1,052	0	0	0	39	12/25/2016	1
31388T KX 0	FNMA PASS TH #614210	5.500	09/25/2014	PAID ON PRINCIPAL		5,257	5,257	5,313	5,264	0	(7)	0	(7)	0	5,257	0	0	0	192	12/25/2016	1
31388T KY 8	FNMA PASS TH #614211	5.500	09/25/2014	PAID ON PRINCIPAL		40,507	40,507	40,941	40,562	0	(54)	0	(54)	0	40,507	0	0	0	1,484	12/25/2016	1
31388U S2 7	FNMA PASS TH #615337	5.500	09/25/2014	PAID ON PRINCIPAL		17,876	17,876	18,067	17,906	0	(31)	0	(31)	0	17,876	0	0	0	651	12/25/2016	1
31388V V4 7	FNMA PASS TH #616335	5.500	09/25/2014	PAID ON PRINCIPAL		11,543	11,543	11,666	11,568	0	(25)	0	(25)	0	11,543	0	0	0	420	12/25/2016	1
31388V XR 4	FNMA PASS TH #616388	5.500	09/25/2014	PAID ON PRINCIPAL		19,600	19,600	19,810	19,648	0	(48)	0	(48)	0	19,600	0	0	0	716	12/25/2016	1
31388V 5C 8	FNMA PASS TH #616543	5.000	09/25/2014	PAID ON PRINCIPAL		31,021	31,021	30,187	30,687	0	334	0	334	0	31,021	0	0	0	1,034	12/25/2016	1
31389E FJ 9	FNMA PASS TH #623069	6.000	09/25/2014	PAID ON PRINCIPAL		5,941	5,941	6,196	6,046	0	(105)	0	(105)	0	5,941	0	0	0	237	12/25/2016	1
31389J B7 8	FNMA PASS TH #626562	6.000	09/25/2014	PAID ON PRINCIPAL		8,104	8,104	8,437	8,279	0	(175)	0	(175)	0	8,104	0	0	0	324	02/25/2017	1
31389J K2 9	FNMA PASS TH #626813	6.000	07/25/2014	VARIOUS		14,055	13,364	13,941	13,659	0	(48)	0	(48)	0	13,611	0	444	444	528	07/25/2017	1
31389N 5H 4	FNMA PASS TH #630948	6.000	07/25/2014	VARIOUS		17,508	16,780	17,504	17,155	0	(76)	0	(76)	0	17,079	0	429	429	663	02/25/2017	1
31389Y M7 3	FNMA PASS TH #639482	7.500	09/25/2014	PAID ON PRINCIPAL		594	594	621	661	0	(67)	0	(67)	0	594	0	0	0	30	01/25/2032	1
31390E R9 5	FNMA PASS TH #644112	6.000	07/25/2014	VARIOUS		15,475	14,777	15,415	15,169	0	(64)	0	(64)	0	15,105	0	370	370	584	05/25/2017	1
31390F ND 7	FNMA PASS TH #644888	6.000	07/25/2014	VARIOUS		8,638	8,229	8,583	8,450	0	(39)	0	(39)	0	8,411	0	227	227	325	06/25/2017	1

QE05.10

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31390K	RG 5 FNMA PASS TH #648587 7.500		09/25/2014	PAID ON PRINCIPAL		107	107	112	120	0	(12)	0	(12)	0	107	0	0	0	5	05/25/2032	1
31390L	2C 9 FNMA PASS TH #649771 6.000		07/25/2014	VARIOUS		28,696	27,402	28,583	28,015	0	(101)	0	(101)	0	27,914	0	782	782	1,082	06/25/2017	1
31390S	3R 0 FNMA PASS TH #655208 6.000		07/25/2014	VARIOUS		23,139	21,948	22,895	22,343	0	(60)	0	(60)	0	22,283	0	856	856	866	09/25/2017	1
31391E	HS 3 FNMA PASS TH #664541 6.000		09/25/2014	PAID ON PRINCIPAL		6,879	6,879	7,176	7,088	0	(209)	0	(209)	0	6,879	0	0	0	275	10/25/2017	1
31391F	DW 5 FNMA PASS TH #665317 6.000		09/25/2014	PAID ON PRINCIPAL		16,524	16,524	17,233	16,848	0	(324)	0	(324)	0	16,524	0	0	0	662	10/25/2017	1
31400E	QQ 6 FNMA PASS TH #685463 5.000		09/25/2014	PAID ON PRINCIPAL		18,185	18,185	18,632	18,315	0	(129)	0	(129)	0	18,185	0	0	0	601	03/25/2018	1
31401B	QB 4 FNMA PASS TH #703450 5.000		09/25/2014	PAID ON PRINCIPAL		174,633	174,633	178,919	176,188	0	(1,555)	0	(1,555)	0	174,633	0	0	0	5,864	06/25/2018	1
31401C	KL 6 FNMA PASS TH #704199 5.000		09/25/2014	PAID ON PRINCIPAL		57,099	57,099	58,500	57,597	0	(498)	0	(498)	0	57,099	0	0	0	1,803	06/25/2018	1
31401H	NK 4 FNMA PASS TH #708794 5.000		09/25/2014	PAID ON PRINCIPAL		51,565	51,565	52,831	52,002	0	(437)	0	(437)	0	51,565	0	0	0	1,717	06/25/2018	1
31401M	BR 1 FNMA PASS TH #712048 5.500		09/25/2014	PAID ON PRINCIPAL		4,172	4,172	4,261	4,245	0	(73)	0	(73)	0	4,172	0	0	0	170	07/25/2033	1
31401X	LS 4 FNMA PASS TH #721337 5.000		09/25/2014	PAID ON PRINCIPAL		319,636	319,636	327,418	321,838	0	(2,203)	0	(2,203)	0	319,636	0	0	0	10,824	06/25/2018	1
31402C	QM 7 FNMA PASS TH #725060 6.000		09/25/2014	PAID ON PRINCIPAL		668	668	683	685	0	(18)	0	(18)	0	668	0	0	0	26	01/25/2034	1
31402D	VH 0 FNMA PASS TH #726116 5.000		09/25/2014	PAID ON PRINCIPAL		103,577	103,577	106,105	104,329	0	(752)	0	(752)	0	103,577	0	0	0	3,470	08/25/2018	1
31402J	ER 4 FNMA PASS TH #730144 5.000		09/25/2014	PAID ON PRINCIPAL		14,328	14,328	14,245	14,257	0	71	0	71	0	14,328	0	0	0	467	07/25/2033	1
31402J	2D 8 FNMA PASS TH #730772 5.000		09/25/2014	PAID ON PRINCIPAL		49,267	49,267	50,477	49,717	0	(449)	0	(449)	0	49,267	0	0	0	1,521	08/25/2018	1
31402N	D5 4 FNMA PASS TH #733724 5.000		09/25/2014	PAID ON PRINCIPAL		31,638	31,638	32,415	31,897	0	(259)	0	(259)	0	31,638	0	0	0	1,054	08/25/2018	1
31402Q	LF 6 FNMA PASS TH #734826 4.500		09/25/2014	PAID ON PRINCIPAL		30,377	30,377	29,276	29,618	0	759	0	759	0	30,377	0	0	0	842	08/25/2033	1
31403F	Q6 4 FNMA PASS TH #747577 5.000		09/25/2014	PAID ON PRINCIPAL		13,626	13,626	13,555	13,562	0	64	0	64	0	13,626	0	0	0	423	11/25/2033	1
31403G	RL 8 FNMA PASS TH #748491 5.000		09/25/2014	PAID ON PRINCIPAL		38,997	38,997	38,795	38,813	0	184	0	184	0	38,997	0	0	0	1,351	10/25/2033	1
31403L	LR 0 FNMA PASS TH #751936 5.500		09/25/2014	PAID ON PRINCIPAL		10,154	10,154	10,371	10,263	0	(109)	0	(109)	0	10,154	0	0	0	372	11/25/2023	1
31403N	CD 7 FNMA PASS TH #753468 4.500		09/25/2014	PAID ON PRINCIPAL		12,268	12,268	12,308	12,262	0	6	0	6	0	12,268	0	0	0	396	11/25/2018	1
31404B	SY 9 FNMA PASS TH #763835 5.000		09/25/2014	PAID ON PRINCIPAL		3,068	3,068	3,051	3,053	0	15	0	15	0	3,068	0	0	0	91	01/25/2034	1
31404J	MA 0 FNMA PASS TH #769953 5.000		09/25/2014	PAID ON PRINCIPAL		51,118	51,118	51,086	51,036	0	82	0	82	0	51,118	0	0	0	1,886	03/25/2034	1
31404J	YQ 2 FNMA PASS TH #770319 5.000		09/25/2014	PAID ON PRINCIPAL		129,215	129,215	128,458	128,553	0	662	0	662	0	129,215	0	0	0	4,306	04/25/2034	1
31404N	2P 0 FNMA PASS TH #773982 5.000		09/25/2014	PAID ON PRINCIPAL		110,611	110,611	109,963	110,058	0	553	0	553	0	110,611	0	0	0	3,470	03/25/2034	1
31404N	2S 4 FNMA PASS TH #773985 5.000		09/25/2014	PAID ON PRINCIPAL		97,988	97,988	97,414	97,490	0	498	0	498	0	97,988	0	0	0	3,632	03/25/2034	1
31404W	GW 0 FNMA PASS TH #780613 5.000		09/25/2014	PAID ON PRINCIPAL		103,598	103,598	98,952	100,074	0	3,524	0	3,524	0	103,598	0	0	0	3,452	05/25/2034	1
31404W	R9 9 FNMA PASS TH #780912 5.000		09/25/2014	PAID ON PRINCIPAL		16,715	16,715	16,031	16,254	0	461	0	461	0	16,715	0	0	0	558	06/25/2029	1
31406V	2P 0 FNMA PASS TH #821682 5.000		09/25/2014	PAID ON PRINCIPAL		421,123	421,123	418,793	418,987	0	2,136	0	2,136	0	421,123	0	0	0	14,192	06/25/2035	1
31407X	A8 4 FNMA PASS TH #843431 5.000		09/25/2014	PAID ON PRINCIPAL		164,332	164,332	157,194	159,602	0	4,730	0	4,730	0	164,332	0	0	0	5,504	07/25/2035	1
31358F	3N 7 FNR G-5 Z CMO 8.250		09/25/2014	PAID ON PRINCIPAL		10,305	10,305	10,460	10,355	0	(51)	0	(51)	0	10,305	0	0	0	564	03/25/2021	1
31358T	3G 2 FNR G93-10 J CMO 5.000		09/25/2014	PAID ON PRINCIPAL		39,565	39,565	34,497	37,126	0	2,439	0	2,439	0	39,565	0	0	0	1,311	03/25/2023	1
31359U	2Q 7 FNR 1998-64 ZB CMO 6.500		09/25/2014	PAID ON PRINCIPAL		234,847	234,847	224,377	230,596	0	4,251	0	4,251	0	234,847	0	0	0	10,041	09/25/2028	1
31359W	AW 1 FNR 1999-28 ZB CMO 6.500		09/25/2014	PAID ON PRINCIPAL		166,804	166,804	158,228	162,560	0	4,243	0	4,243	0	166,804	0	0	0	6,821	06/25/2029	1
31359V	S5 3 FNR 1999-29 ZB CMO 6.500		09/25/2014	PAID ON PRINCIPAL		32,843	32,843	31,237	31,833	0	1,009	0	1,009	0	32,843	0	0	0	1,415	06/25/2029	1
31392D	NT 5 FNR 2002-40 MG CMO 6.500		09/25/2014	PAID ON PRINCIPAL		246,645	246,645	244,449	244,999	0	1,647	0	1,647	0	246,645	0	0	0	10,725	06/25/2032	1

QE05.11

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stocks Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31392G EK 7	FNR 2002-90 A1 CMO 6.500		09/25/2014	PAID ON PRINCIPAL		11,397	11,397	11,858	11,854	0	(458)	0	(458)	0	11,397	0	0	0	508	06/25/2042	1.....
31397L C9 8	FNR 2008-53 BL CMO 5.000		09/25/2014	PAID ON PRINCIPAL		538,500	538,500	568,118	546,379	0	(7,879)	0	(7,879)	0	538,500	0	0	0	17,902	05/25/2022	1.....
3136AJ G4 2	FNR 2014-26 W 3.000		09/25/2014	PAID ON PRINCIPAL		309,032	309,032	312,701	312,701	0	(3,670)	0	(3,670)	0	309,032	0	0	0	2,995	05/25/2044	1.....
3136AJ 6A 9	FNR 2014-27 NA CMO 3.000		09/25/2014	PAID ON PRINCIPAL		221,708	221,708	224,965	224,965	0	(3,256)	0	(3,256)	0	221,708	0	0	0	1,050	04/25/2040	1.....
938865 BM 3	WASHINGTON HSG DEV COR 7.250		09/02/2014	REDEEMED		32,200	32,200	32,200	32,200	0	0	0	0	0	32,200	0	0	0	1,557	03/01/2020	1.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						160,144,355	159,724,805	170,776,453	160,631,074	0	(655,450)	0	(655,450)	0	159,975,624	0	168,731	168,731	7,919,792	XXX...	XXX...

Bonds - Industrial and Miscellaneous

00846U AE 1	AGILENT TECHNOLOGIES I 5.500		07/14/2014	REDEEMED		1,055,975	1,000,000	996,870	998,915	0	310	0	310	0	999,225	0	56,750	56,750	45,833	09/14/2015	2FE.....
013817 AL 5	ALCOA INC 5.550		09/17/2014	MORGAN STANLEY		3,232,500	3,000,000	2,992,440	2,997,071	0	537	0	537	0	2,997,608	0	234,892	234,892	190,088	02/01/2017	3FE.....
018804 AQ 7	ALLIANT TECHSYSTEMS IN 5.250		07/24/2014	MORGAN STANLEY		1,560,000	1,500,000	1,500,000	1,500,000	0	0	0	0	1,500,000	0	60,000	60,000	58,625	10/01/2021	3FE.....	
03523T BL 1	ANHEUSER BUSCH INBEV W 1.500	R.	07/14/2014	MATURED		1,000,000	1,000,000	999,970	999,993	0	7	0	7	0	1,000,000	0	0	0	15,000	07/14/2014	1FE.....
03674P AL 7	ANTERO RESOURCES 5.375		09/04/2014	CANTOR FITZGERALD		1,032,500	1,000,000	1,012,500	1,012,500	0	(1,119)	0	(1,119)	0	1,011,381	0	21,119	21,119	45,389	11/01/2014	4FE.....
079860 AG 7	BELLSOUTH CORP 5.200		07/15/2014	REDEEMED		1,008,240	1,000,000	998,000	999,686	0	108	0	108	0	999,794	0	8,446	8,446	43,333	09/15/2014	1FE.....
079860 AL 6	BELLSOUTH CORP 5.200		07/15/2014	REDEEMED		5,510,595	5,000,000	4,993,900	4,997,970	0	228	0	228	0	4,998,198	0	512,396	512,396	151,667	12/15/2016	1FE.....
14170T AF 8	CAREFUSION CORP 5.125		08/01/2014	MATURED		1,000,000	1,000,000	989,740	998,621	0	1,379	0	1,379	0	1,000,000	0	0	0	51,250	08/01/2014	2FE.....
15200D AD 9	CENTERPOINT ENERGY 200 5.170		08/01/2014	REDEEMED		376,016	376,016	375,920	375,962	0	53	0	53	0	376,016	0	0	0	19,440	08/01/2019	1FE.....
205887 BG 6	CONAGRA FOODS 2.100		08/04/2014	TENDERED		209,647	208,000	210,365	209,831	0	(249)	0	(249)	0	209,583	0	65	65	3,871	03/15/2018	2FE.....
205887 BR 2	CONAGRA FOODS 3.200		08/04/2014	TENDERED		819,583	829,000	834,770	834,309	0	(316)	0	(316)	0	833,993	0	(14,410)	(14,410)	27,191	01/25/2023	2FE.....
212015 AB 7	CONTINENTAL RESOURCES 8.250		07/11/2014	REDEEMED		1,058,322	1,000,000	1,115,000	1,062,918	0	(15,333)	0	(15,333)	0	1,047,584	0	10,738	10,738	64,167	10/01/2019	2FE.....
126410 LM 9	CSX TRANS 6.251		07/15/2014	REDEEMED		110,496	110,496	113,411	113,411	0	(2,915)	0	(2,915)	0	110,496	0	0	0	6,387	01/15/2023	1FE.....
126650 BC 3	CVS LEASE PASS THRU CE 5.880		09/10/2014	REDEEMED		49,587	49,587	44,331	45,038	0	4,549	0	4,549	0	49,587	0	0	0	1,945	01/10/2028	2FE.....
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		09/10/2014	REDEEMED		19,003	19,003	17,818	17,942	0	1,060	0	1,060	0	19,003	0	0	0	880	01/10/2030	2FE.....
12665U AA 2	CVS LEASE PASS THRU CE 4.704		09/10/2014	REDEEMED		19,965	19,965	19,965	19,965	0	0	0	0	0	19,965	0	0	0	603	01/10/2036	2FE.....
25271C AK 8	DIAMOND OFFSHORE DRILL 5.875		07/24/2014	UBS AG		1,833,938	1,580,000	1,980,514	1,913,587	0	(34,699)	0	(34,699)	0	1,878,888	0	(44,951)	(44,951)	69,103	05/01/2019	1FE.....
263534 CB 3	DUPONT EI NEMOUR 3.625		07/11/2014	R W PRESPRICH		1,063,310	1,000,000	1,082,640	1,068,059	0	(4,808)	0	(4,808)	0	1,063,251	0	59	59	36,351	01/15/2021	1FE.....
28932M AG 0	ELM RD GENERATING STAT 4.673		07/19/2014	REDEEMED		60,507	60,507	60,785	60,758	0	(251)	0	(251)	0	60,507	0	0	0	2,828	01/19/2031	1FE.....
26884A AS 2	ERP OPERATING LP 5.250		09/15/2014	MATURED		3,000,000	3,000,000	2,996,310	2,999,444	0	556	0	556	0	3,000,000	0	0	0	157,500	09/15/2014	2FE.....
30219G AC 2	EXPRESS SCRIPTS HOLDIN 3.500		07/08/2014	REDEEMED		3,171,565	3,000,000	2,999,190	2,999,426	0	77	0	77	0	2,999,502	0	172,062	172,062	67,958	11/15/2016	2FE.....
521615 AA 2	LEA POWER PARTNERS (14 6.595		09/15/2014	REDEEMED		10,529	10,529	10,529	10,529	0	0	0	0	0	10,529	0	0	0	521	06/15/2033	3FE.....
577778 BS 1	MACYS RETAIL HOLDINGS 5.750		07/15/2014	MATURED		2,000,000	2,000,000	2,000,220	1,999,973	0	27	0	27	0	2,000,000	0	0	0	115,000	07/15/2014	2FE.....
608190 AH 7	MOHAWK INDUSTRIES 6.125		08/15/2014	REDEEMED		478,299	444,000	442,988	443,725	0	62	0	62	0	443,787	0	34,512	34,512	29,461	01/15/2016	2FE.....
620076 AZ 2	MOTOROLA INC 6.000		09/11/2014	REDEEMED		3,423,450	3,000,000	3,372,670	3,240,913	0	(40,833)	0	(40,833)	0	3,200,080	0	223,370	223,370	148,000	11/15/2017	2FE.....
65473Q AL 7	NISOURCE FINANCE CORP 5.400		07/15/2014	MATURED		2,000,000	2,000,000	1,986,700	1,998,910	0	1,090	0	1,090	0	2,000,000	0	0	0	108,000	07/15/2014	2FE.....
68389X AF 2	ORACLE CORP 3.750		07/08/2014	MATURED		1,773,000	1,773,000	1,865,480	1,784,058	0	(11,058)	0	(11,058)	0	1,773,000	0	0	0	66,488	07/08/2014	1FE.....
717081 DH 3	PFIZER INC 3.000		07/16/2014	J P MORGAN CHASE SECU		994,260	1,000,000	996,810	996,970	0	146	0	146	0	997,115	0	(2,855)	(2,855)	18,000	06/15/2023	1FE.....

QE05.12

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)
742741 AA 9	PROCTER & GAMBLE CO 9.360		07/01/2014	REDEEMED		98,790	98,790	123,769	113,641	0	(14,851)	0	(14,851)	0	98,790	0	0	0	9,247	01/01/2021	1FE
771196 AS 1	ROCHE HOLDINGS INC (14 6.000	R..	08/29/2014	REDEEMED		387,729	333,000	364,941	353,256	0	(2,344)	0	(2,344)	0	350,911	0	36,817	36,817	19,869	03/01/2019	1FE
786514 BP 3	SAFEWAY INC 6.350		08/18/2014	REDEEMED		917,144	795,000	795,819	795,282	0	10	0	10	0	795,293	0	121,851	121,851	50,903	08/15/2017	2FE
786514 BT 5	SAFEWAY INC 3.400		08/18/2014	REDEEMED		846,768	800,000	799,568	799,720	0	43	0	43	0	799,762	0	47,006	47,006	19,418	12/01/2016	2FE
80874Y AG 5	SCIENTIFIC GAMES 9.250		07/04/2014	REDEEMED		523,125	500,000	516,250	510,662	0	(1,394)	0	(1,394)	0	509,268	0	13,857	13,857	25,566	06/15/2019	4FE
841504 AA 1	SOUTHEAST SUPPLY (144A 4.850		08/15/2014	MATURED		1,000,000	1,000,000	999,470	999,873	0	127	0	127	0	1,000,000	0	0	0	48,500	08/15/2014	2FE
852061 AS 9	SPRINT NEXTEL CORP 6.000		08/22/2014	CITIGROUP GLOBAL MARK		1,003,750	1,000,000	1,000,000	976,350	23,650	0	0	23,650	0	1,000,000	0	3,750	3,750	47,000	11/15/2022	4FE
87612E AV 8	TARGET CORP 3.875		08/05/2014	MIZUHO INTERNATIONAL		1,077,180	1,000,000	1,086,190	1,065,789	0	(5,588)	0	(5,588)	0	1,060,201	0	16,979	16,979	41,226	07/15/2020	1FE
90783W AA 1	UNION PACIFIC PASS THR 5.866		07/02/2014	REDEEMED		56,250	56,250	56,250	56,250	0	0	0	0	0	56,250	0	0	0	3,300	07/02/2030	1FE
91879Q AK 5	VAIL RESORTS INC 6.500		07/07/2014	REDEEMED		1,417,910	1,352,000	1,443,260	1,431,303	0	(17,397)	0	(17,397)	0	1,413,906	0	4,004	4,004	60,051	05/01/2019	3FE
920253 AD 3	VALMONT INDUSTRIES 6.625		09/22/2014	TENDERED		2,253,177	1,872,000	2,075,061	2,026,454	0	(15,333)	0	(15,333)	0	2,011,121	0	242,056	242,056	114,374	04/20/2020	2FE
94973V AK 3	WELLPOINT INC 5.250		09/11/2014	REDEEMED		3,194,820	3,000,000	2,988,900	2,997,177	0	757	0	757	0	2,997,935	0	196,885	196,885	182,000	01/15/2016	2FE
966387 AF 9	WHITING PETROLEUM CORP 6.500		07/18/2014	VARIOUS		2,083,250	2,000,000	2,153,750	2,104,962	0	(29,896)	0	(29,896)	0	2,075,065	0	8,185	8,185	105,264	10/01/2018	3FE
87927V AL 2	TELECOM ITALIA 4.950	F...	09/30/2014	MATURED		5,000,000	5,000,000	4,976,490	4,997,450	0	2,550	0	2,550	0	5,000,000	0	0	0	247,500	09/30/2014	3FE
92924S AB 4	WESTFIELD GROUP (144A) 5.700	F...	07/23/2014	REDEEMED		1,106,560	1,000,000	997,730	999,146	0	150	0	150	0	999,296	0	107,264	107,264	46,233	10/01/2016	1FE
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		07/21/2014	PAID ON PRINCIPAL		25,756	25,756	26,883	25,656	0	100	0	100	0	25,756	0	0	0	1,144	03/21/2029	1FM
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750		09/25/2014	PAID ON PRINCIPAL		85,892	85,892	85,402	83,611	0	2,281	0	2,281	0	85,892	0	0	0	3,394	03/25/2036	1FM
07386H NQ 0	BALTA 2004-12 1A1 CMO .854		09/25/2014	PAID ON PRINCIPAL		104,687	104,687	81,656	78,873	0	25,815	0	25,815	0	104,687	0	0	0	605	01/25/2035	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.726		09/25/2014	PAID ON PRINCIPAL		34,869	34,869	33,836	33,614	0	1,255	0	1,255	0	34,869	0	0	0	588	05/25/2033	1FM
05948X EB 3	BOAMS 2003-E 2A1 CMO 2.693		09/25/2014	PAID ON PRINCIPAL		21,485	21,485	20,706	20,706	0	779	0	779	0	21,485	0	0	0	406	06/25/2033	1FM
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		09/25/2014	PAID ON PRINCIPAL		121,374	121,374	122,716	121,004	0	370	0	370	0	121,374	0	0	0	3,723	09/25/2018	1FM
05948X WL 1	BOAMS 2003-8 2A5 CMO 5.000		09/25/2014	PAID ON PRINCIPAL		165,795	165,795	162,022	163,756	0	2,039	0	2,039	0	165,795	0	0	0	5,382	11/25/2018	1FM
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		09/25/2014	PAID ON PRINCIPAL		92,865	92,865	90,761	91,769	0	1,097	0	1,097	0	92,865	0	0	0	2,941	12/25/2018	1FM
161546 EF 9	CFAB 2003-1 2A2 .815		07/25/2014	PAID ON PRINCIPAL		3,263	3,263	3,265	2,842	0	421	0	421	0	3,263	0	0	0	16	11/25/2032	1FM
16162T V5 2	CHASE 2002-S6 2A1 CMO 6.000		09/25/2014	PAID ON PRINCIPAL		1,714	1,714	1,713	1,707	0	7	0	7	0	1,714	0	0	0	69	05/25/2017	1FM
16162W CK 3	CHASE 2003-S13 A1 CMO 5.500		08/25/2014	PAID ON PRINCIPAL		13,764	13,764	13,672	13,689	0	75	0	75	0	13,764	0	0	0	504	11/25/2033	1FM
17315M AJ 4	CMLTI 2009-7 5A1 CMO (5.500		09/25/2014	PAID ON PRINCIPAL		490,357	490,357	496,640	486,830	0	3,528	0	3,528	0	490,357	0	0	0	18,012	12/25/2035	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		09/25/2014	PAID ON PRINCIPAL		43,141	43,141	44,753	45,141	0	(2,000)	0	(2,000)	0	43,141	0	0	0	1,739	12/25/2033	1FM
2254W0 JY 2	CSFB 2004-7 3A1 CMO 5.000		09/25/2014	PAID ON PRINCIPAL		135,824	135,824	137,076	135,904	0	(80)	0	(80)	0	135,824	0	0	0	4,515	10/25/2019	1FM
12646X AJ 1	CSMC 2013-IVR3 A2 CMO 3.000		09/25/2014	PAID ON PRINCIPAL		130,765	130,765	123,409	123,822	0	6,943	0	6,943	0	130,765	0	0	0	2,733	05/25/2043	1FM
12647M AM 7	CSMC 2013-6 1A1 CMO 2.500		09/25/2014	PAID ON PRINCIPAL		360,718	360,718	352,264	352,810	0	7,908	0	7,908	0	360,718	0	0	0	5,895	07/25/2028	1FE
12667F A4 7	CWALT 2004-33 3A1 (CMO) 2.422		09/25/2014	PAID ON PRINCIPAL		116,204	116,204	83,376	70,115	0	46,089	0	46,089	0	116,204	0	0	0	1,817	12/25/2034	1FM
36242D KV 4	GSR 2004-12 2A2 CMO 2.486		09/25/2014	PAID ON PRINCIPAL		1,470	1,470	1,215	931	0	538	0	538	0	1,470	0	0	0	27	12/25/2034	1FM
46640M AX 8	JPMMT 2013-3 A10 (CMO) 3.479		09/25/2014	PAID ON PRINCIPAL		194,811	194,811	190,124	190,320	0	4,491	0	4,491	0	194,811	0	0	0	4,404	07/25/2043	1FE
576455 AC 3	MABS 2006-HE5 A3 .314		09/25/2014	PAID ON PRINCIPAL		245,840	245,840	122,295	115,694	0	130,145	0	130,145	0	245,840	0	0	0	527	11/25/2036	1FM
55275R AD 4	MABS 2006-NC3 A4 .314		09/25/2014	PAID ON PRINCIPAL		263,345	263,345	117,241	108,102	0	155,243	0	155,243	0	263,345	0	0	0	580	10/25/2036	1FM

QE05.13

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/ Adjusted Carrying Value At Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
55265K A7 4	MASTR 2003-7 2A3 CMO 5.000		09/25/2014	PAID ON PRINCIPAL		70,859	70,859	71,568	70,844	0	15	0	15	0	70,859	0	0	0	2,359	08/25/2018	1FM
55265K K2 4	MASTR 2003-8 2A1 CMO 4.500		09/25/2014	PAID ON PRINCIPAL		18,349	18,349	18,421	18,343	0	7	0	7	0	18,349	0	0	0	553	09/25/2018	1FM
55265K M6 3	MASTR 2003-8 8A1 CMO 5.500		09/25/2014	PAID ON PRINCIPAL		45,422	45,422	44,386	44,720	0	702	0	702	0	45,422	0	0	0	1,665	09/25/2033	1FM
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		09/25/2014	PAID ON PRINCIPAL		171,920	171,920	171,034	171,219	0	701	0	701	0	171,920	0	0	0	5,729	10/25/2018	1FM
61744C BD 7	MSAC 2004-SD1 A .954		09/25/2014	PAID ON PRINCIPAL		327,459	327,459	293,944	293,149	(0)	34,310	0	34,310	0	327,459	0	0	0	2,152	08/25/2034	1FM
76110H M6 3	RALI 2005-QA1 A1 CMO .454		09/25/2014	PAID ON PRINCIPAL		229,589	229,589	191,707	193,123	0	36,467	0	36,467	0	229,589	0	0	0	694	01/25/2035	1FM
76112B WV 8	RAMP 2005-RS7 A3 .524		09/25/2014	PAID ON PRINCIPAL		270,955	270,955	190,346	213,935	0	57,020	0	57,020	0	270,955	0	0	0	958	07/25/2035	1FM
76110W UX 2	RASC 2003-KS10 AI6 4.540		09/25/2014	PAID ON PRINCIPAL		9,710	9,710	9,708	9,686	0	24	0	24	0	9,710	0	0	0	288	12/25/2033	1FM
76110W UP 9	RASC 2003-KS9 AIIB (AM .794		09/25/2014	PAID ON PRINCIPAL		20,299	20,299	14,747	12,845	0	7,455	0	7,455	0	20,299	0	0	0	100	11/25/2033	1FM
76111X EA 7	RFMSI 2003-S20 2A1 CMO 4.750		09/25/2014	PAID ON PRINCIPAL		189,978	189,978	183,255	186,565	0	3,414	0	3,414	0	189,978	0	0	0	6,035	12/25/2018	1FM
81377N AA 2	SABR 2007-BR3 A2A .224		09/25/2014	PAID ON PRINCIPAL		89,105	89,105	30,502	27,342	0	61,762	0	61,762	0	89,105	0	0	0	138	04/25/2037	1FM
81375F CX 9	SASI 1993-7 B1 CMO 6.250		09/25/2014	PAID ON PRINCIPAL		958	958	926	940	0	19	0	19	0	958	0	0	0	40	12/25/2023	1FM
79549A XJ 3	SBM7 2003-HE1 M1 1.429		09/25/2014	PAID ON PRINCIPAL		53,213	53,213	42,192	41,695	0	11,518	0	11,518	0	53,213	0	0	0	520	04/25/2033	1FM
81745E AA 7	SEMT 2013-8 A1 (CMO) 3.000		09/25/2014	PAID ON PRINCIPAL		191,510	191,510	187,112	187,234	0	4,275	0	4,275	0	191,510	0	0	0	3,877	06/25/2043	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.142		09/25/2014	PAID ON PRINCIPAL		3,211	3,211	2,898	2,882	0	328	0	328	0	3,211	0	0	0	43	03/25/2033	1FM
92922F GA 0	WAMU 2003-S10 A2 CMO 5.000		09/25/2014	PAID ON PRINCIPAL		318,243	318,243	317,050	317,100	0	1,143	0	1,143	0	318,243	0	0	0	10,171	10/25/2018	1FM
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500		09/25/2014	PAID ON PRINCIPAL		41,646	41,646	41,021	41,367	0	278	0	278	0	41,646	0	0	0	1,308	12/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		09/25/2014	PAID ON PRINCIPAL		17,847	17,847	17,903	17,790	0	57	0	57	0	17,847	0	0	0	561	07/25/2018	1FM
94979W AA 7	WFMBS 2003-G A1 CMO 2.490		09/25/2014	PAID ON PRINCIPAL		10,122	10,122	9,642	8,932	0	1,190	0	1,190	0	10,122	0	0	0	168	06/25/2033	1FM
94980D AB 4	WFMBS 2003-M A2 CMO 2.619		09/25/2014	PAID ON PRINCIPAL		25,380	25,380	24,688	22,583	0	2,798	0	2,798	0	25,380	0	0	0	403	12/25/2033	1FM
94981Y AB 7	WFMBS 2004-BB A2 (CMO) 2.615		09/25/2014	PAID ON PRINCIPAL		119,803	119,803	103,405	98,288	0	21,515	0	21,515	0	119,803	0	0	0	2,037	01/25/2035	1FM
94981N AH 8	WFMBS 2005-AR4 2A2 CMO 2.610		09/25/2014	PAID ON PRINCIPAL		194,536	194,536	171,192	164,776	0	29,760	0	29,760	0	194,536	0	0	0	3,357	04/25/2035	1FM
97652P AA 9	WIN 2014-1 A1 CMO (144 4.000		09/20/2014	PAID ON PRINCIPAL		464,290	464,290	479,959	479,959	0	(15,670)	0	(15,670)	0	464,290	0	0	0	3,081	07/20/2044	1FE
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.442		09/20/2014	PAID ON PRINCIPAL		259,265	259,265	229,763	216,986	0	42,279	0	42,279	0	259,265	0	0	0	8,662	10/20/2035	1FM
46361T AA 0	ICOT 2013-IRV A1 2.068		09/15/2014	PAID ON PRINCIPAL		131,777	131,777	133,089	132,925	0	(1,148)	0	(1,148)	0	131,777	0	0	0	1,813	05/15/2048	1FM
52108H YK 4	LBUBS 2004-C1 A4 4.568		09/15/2014	PAID ON PRINCIPAL		37,494	37,494	37,679	37,517	0	(23)	0	(23)	0	37,494	0	0	0	1,141	01/15/2031	1FM
587729 AA 2	MBART 2014-1 A1 .180		07/25/2014	TRAVELERS MONEY MARKE		20,000,000	20,000,000	20,000,000	20,000,000	0	(6)	0	(6)	0	19,999,994	0	6	6	1,600	07/15/2015	1FE
3899999	Total Bonds - Industrial and Miscellaneous					84,804,615	81,754,020	82,716,444	82,207,440	23,650	502,673	0	526,323	0	82,733,763	0	2,070,852	2,070,852	2,683,803	XXX	XXX
8399997	Total Bonds - Part 4					483,504,801	479,625,128	505,014,377	482,576,678	23,650	(1,347,622)	0	(1,323,972)	0	481,252,706	0	2,252,095	2,252,095	22,183,741	XXX	XXX
8399999	Total Bonds					483,504,801	479,625,128	505,014,377	482,576,678	23,650	(1,347,622)	0	(1,323,972)	0	481,252,706	0	2,252,095	2,252,095	22,183,741	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks					483,504,801	XXX	505,014,377	482,576,678	23,650	(1,347,622)	0	(1,323,972)	0	481,252,706	0	2,252,095	2,252,095	22,183,741	XXX	XXX

QE05.14

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

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	Hedge Effectiveness at Inception and at Quarter-end (b)

NONE

(a)

Code	Description of Hedged Risk(s)

QE06

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 Date	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					
Short Futures																					
Hedging Other																					
TYZ4.....	1,000	100,000,000	US 10-YR NOTE (CBT)	PORTFOLIO HEDGE	D-1	INTEREST	12/31/2014	CHICAGO BOARD OF TRADE	08/28/2014	125.8125	124.6406	1,171,870	0	0	0	1,171,870	1,171,870	(1,200,000)	0001	1,000	
13429999. Total-Short Futures-Hedging Other												0	0	0	1,171,870	1,171,870	(1,200,000)	XXX	XXX		
1389999. Total-Short Futures												0	0	0	1,171,870	1,171,870	(1,200,000)	XXX	XXX		
1409999. Total-Hedging Other												0	0	0	1,171,870	1,171,870	(1,200,000)	XXX	XXX		
1449999. TOTAL												0	0	0	1,171,870	1,171,870	(1,200,000)	XXX	XXX		

QE07

(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

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Brokers			
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		
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	...XXX....	...XXX....	.....XXX.....	.....0	.....0	.....0	.....1,171,870	.....0	.....1,171,870	.....(1,200,000)	.....(1,200,000)
0999999. Totals.....			.....0	.....0	.....0	.....0	.....1,171,870	.....0	.....1,171,870	.....(1,200,000)	.....(1,200,000)

QE08

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

TRAVELERS CASUALTY AND SURETY COMPANY
SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation /Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Dates
U.S. Government - Issuer Obligations						
	REPO - DAIWA A TREASURY.....		1.....	13,945,697	13,945,697	10/01/2014...
	REPO - MIZUHO A TREASURY.....		1.....	13,945,697	13,945,697	10/01/2014...
	REPO - NOMURA A TREASURY.....		1.....	13,945,697	13,945,697	10/01/2014...
	REPO - ROYAL A TREASURY.....		1.....	104,812	104,812	10/01/2014...
0199999.	U.S. Government - Issuer Obligations.....			41,941,903	41,941,903	...XXX.....
0599999.	Total - U.S. Government.....			41,941,903	41,941,903	...XXX.....
6199999.	Total - Issuer Obligations.....			41,941,903	41,941,903	...XXX.....
6599999.	Subtotal - Bonds.....			41,941,903	41,941,903	...XXX.....
9999999.	Totals.....			41,941,903	41,941,903	...XXX.....

General Interrogatories:

- The activity for the year to date: Fair Value \$.....12,160,040 Book/Adjusted Carrying Value \$.....12,160,040
- Average balance for the year to date: Fair Value \$.....43,776,735 Book/Adjusted Carrying Value \$.....43,776,735
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....41,941,903 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

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A..... Hartford,CT.....		.....0.000	.....0	.....0	.....272,951	.....(589,925)	.....147,187	XXX..
Citibank, N.A..... New Castle,DE.....		.....0.000	.....0	.....0	.....0	.....0	.....0	XXX..
Citibank, N.A. - China..... Shanghai,CH.....		.....0.000	.....0	.....0	.....19,725	.....112,274	.....104,513	XXX..
JP Morgan Chase Bank, N.A..... New York,NY.....		.....0.000	.....0	.....0	.....0	.....0	.....0	XXX..
0199999. Total Open Depositories.....	...XXX.....	...XXX.....	.....0	.....0	.....292,676	.....(477,651)	.....251,700	XXX..
0399999. Total Cash on Deposit.....	...XXX.....	...XXX.....	.....0	.....0	.....292,676	.....(477,651)	.....251,700	XXX..
0499999. Cash in Company's Office.....	...XXX.....	...XXX.....	...XXX.....	...XXX.....	.....242	.....642	.....563	XXX..
0599999. Total Cash.....	...XXX.....	...XXX.....	.....0	.....0	.....292,918	.....(477,009)	.....252,263	XXX..

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
------------------	-----------	-----------------------	--------------------------	-----------------------	--------------------------------------	--	-------------------------------------

NONE



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	21,534
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	5,000	0	5,000	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	5,000	0	5,000	0	0	21,534

DETAILS OF WRITE-INS

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	0	0	0	0



SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	15,382
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	405,150
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	0	0	0	420,532

DETAILS OF WRITE-INS

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	0	0	0	0



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	24,610
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	0	0	0	24,610

DETAILS OF WRITE-INS

58001.....	0	0	0	0	0	0	0	0
58002.....	0	0	0	0	0	0	0	0
58003.....	0	0	0	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	0	0	0	0

**Supplement A to Sch. T
NONE**

**Overflow Page
NONE**



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2014

NAIC Group Code.....3548

NAIC Company Code.....19038

Company Name: TRAVELERS CASUALTY AND SURETY COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....1,264,008	.....1,200,623	.....(17,340)

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