

QUARTERLY STATEMENT

AS OF MARCH 31, 2015

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**
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(E-Mail Address) (Fax Number)

OFFICERS


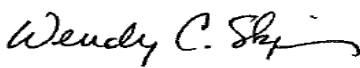
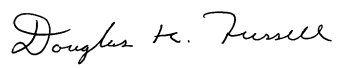
Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN	Chairman, President & Chief Executive Officer	MARIA OLIVO	Executive Vice President, Strategic Development & Treasurer
2. JAY STEVEN BENET	Vice Chairman & Chief Financial Officer	KENNETH FRANKLIN SPENCE, III	Executive Vice President & General Counsel
3. WILLIAM HERBERT HEYMAN	Vice Chairman & Chief Investment Officer	DOUGLAS KEITH BELL	Senior Vice President, Accounting Policy
4. ALAN DAVID SCHNITZER	Vice Chairman & Chief Executive Officer, Business & International Insurance	DOUGLAS KENNETH RUSSELL	Senior Vice President & Corporate Controller
5. # DOREEN SPADORCIA	Vice Chairman & Chief Executive Officer, Personal Insurance, Bond & Specialty Insurance	SCOTT WILLIAM RYND	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

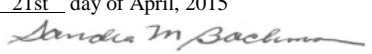
JAY STEVEN BENET	BRIAN WILLIAM MacLEAN	KENNETH FRANKLIN SPENCE, III
WILLIAM HERBERT HEYMAN	DOREEN SPADORCIA	GREGORY CHESHIRE TOCZYDLOWSKI

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 April, 2015


Notary Public
My Commission Expires September 30, 2017



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	8,996,644,925	0	8,996,644,925	9,111,770,819
2. Stocks:				
2.1 Preferred stocks.....	35,002,884	0	35,002,884	35,258,420
2.2 Common stocks.....	4,025,026,365	0	4,025,026,365	3,980,119,261
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 (\$.....94,983), cash equivalents (\$.....34,800,000) and short-term investments (\$.....295,899,609).....	330,794,592	0	330,794,592	542,127,304
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	910,429,402	35,810,644	874,618,758	821,285,892
9. Receivables for securities.....	0	0	0	3,010
10. Securities lending reinvested collateral assets.....	63,976,429	0	63,976,429	41,508,769
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	14,361,874,596	35,810,644	14,326,063,952	14,532,073,474
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	97,249,522	0	97,249,522	98,361,970
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	521,956,606	32,153,032	489,803,575	500,587,004
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....22,761,620 earned but unbilled premiums).....	896,099,516	4,957,026	891,142,490	838,376,067
15.3 Accrued retrospective premiums.....	18,934,205	998,723	17,935,482	17,075,005
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	35,214,219	0	35,214,219	28,307,456
16.2 Funds held by or deposited with reinsured companies.....	1,571,439	0	1,571,439	1,715,599
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.....	311,851,704	66,732,183	245,119,521	251,095,855
19. Guaranty funds receivable or on deposit.....	684,216	0	684,216	755,475
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.....	106,630,866	0	106,630,866	88,413,166
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	87,191,420	6,574,667	80,616,753	79,416,808
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	16,439,258,309	147,226,274	16,292,032,035	16,436,177,879
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	16,439,258,309	147,226,274	16,292,032,035	16,436,177,879

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.....	37,443,348	0	37,443,348	33,550,431
2502. Equities and deposits in pools and associations.....	15,958,305	0	15,958,305	18,416,476
2503. Amounts receivable under high deductible policies.....	14,849,145	1,485,074	13,364,072	14,049,530
2598. Summary of remaining write-ins for Line 25 from overflow page.....	18,940,621	5,089,594	13,851,028	13,400,371
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	87,191,420	6,574,667	80,616,753	79,416,808

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....420,707,922).....	5,983,555,068	5,942,096,316
2. Reinsurance payable on paid losses and loss adjustment expenses.....	217,957,395	231,284,457
3. Loss adjustment expenses.....	1,313,130,357	1,446,848,160
4. Commissions payable, contingent commissions and other similar charges.....	62,842,293	125,645,958
5. Other expenses (excluding taxes, licenses and fees).....	90,215,320	132,032,887
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	69,024,492	68,480,762
7.1 Current federal and foreign income taxes (including \$....(85,489,516) on realized capital gains (losses)).....	54,190,124	37,483,155
7.2 Net deferred tax liability.....	.0	.0
8. Borrowed money \$....154,269 and interest thereon \$....12,856.....	167,124	176,784
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....198,230,329 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.....	1,877,094,013	1,857,782,869
10. Advance premium.....	4,010	1,000
11. Dividends declared and unpaid:		
11.1 Stockholders.....	.0	.0
11.2 Policyholders.....	9,552,553	9,468,920
12. Ceded reinsurance premiums payable (net of ceding commissions).....	74,977,781	51,667,599
13. Funds held by company under reinsurance treaties.....	.0	.0
14. Amounts withheld or retained by company for account of others.....	18,747,106	15,254,693
15. Remittances and items not allocated.....	3,466,361	3,500,778
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.....	.0	.0
20. Derivatives.....	.0	.0
21. Payable for securities.....	87,506,542	20,220,078
22. Payable for securities lending.....	63,976,429	41,508,769
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.....	(16,378,184)	(16,745,832)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	9,910,028,784	9,966,707,354
27. Protected cell liabilities.....	.0	.0
28. Total liabilities (Lines 26 and 27).....	9,910,028,784	9,966,707,354
29. Aggregate write-ins for special surplus funds.....	16,798,526	17,115,501
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).....	3,710,380,140	3,797,530,439
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).....	6,382,003,251	6,469,470,525
38. Totals (Page 2, Line 28, Col. 3).....	16,292,032,035	16,436,177,879

DETAILS OF WRITE-INS

2501. Special reserve fund.....	500,000	500,000
2502. Retroactive reinsurance reserve assumed.....	490,778	455,182
2503. Escheat liability.....	(45,081)	(79,496)
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(17,323,881)	(17,621,519)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(16,378,184)	(16,745,832)
2901. Special surplus from retroactive reinsurance.....	16,798,526	17,115,501
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).....	16,798,526	17,115,501
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 \$....89,144,724).....	87,540,039	83,863,482	345,659,385
1.2 Assumed..... (written \$....1,040,754,364).....	1,025,374,324	1,002,838,866	4,078,167,761
1.3 Ceded..... (written \$....91,617,886).....	89,981,940	86,277,812	355,214,291
1.4 Net..... (written \$....1,038,281,201).....	1,022,932,423	1,000,424,537	4,068,612,855
DEDUCTIONS:			
2. Losses incurred (current accident year \$....530,365,811):			
2.1 Direct.....	49,660,151	52,397,609	(262,095,476)
2.2 Assumed.....	509,553,982	495,026,764	1,890,222,932
2.3 Ceded.....	52,998,556	56,666,705	(252,324,464)
2.4 Net.....	506,215,577	490,757,668	1,880,451,920
3. Loss adjustment expenses incurred.....	98,318,218	91,535,184	580,769,869
4. Other underwriting expenses incurred.....	321,221,869	295,162,868	1,263,281,396
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	925,755,664	877,455,720	3,724,503,185
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	97,176,759	122,968,817	344,109,669
INVESTMENT INCOME			
9. Net investment income earned.....	94,576,462	116,272,322	1,002,350,305
10. Net realized capital gains (losses) less capital gains tax of \$....983,094.....	(12,355,175)	3,045,474	3,064,980
11. Net investment gain (loss) (Lines 9 + 10).....	82,221,287	119,317,795	1,005,415,285
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....530,035 amount charged off \$....2,578,545).....	(2,048,510)	(2,897,492)	(9,228,334)
13. Finance and service charges not included in premiums.....	3,895,300	4,174,030	15,837,298
14. Aggregate write-ins for miscellaneous income.....	(328,443)	(10,489)	(2,038,055)
15. Total other income (Lines 12 through 14).....	1,518,347	1,266,049	4,570,909
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	180,916,393	243,552,662	1,354,095,863
17. Dividends to policyholders.....	1,514,289	1,691,276	6,406,394
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).....	179,402,105	241,861,386	1,347,689,469
19. Federal and foreign income taxes incurred.....	44,243,762	56,086,461	206,396,923
20. Net income (Line 18 minus Line 19) (to Line 22).....	135,158,343	185,774,925	1,141,292,545
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	6,469,470,525	6,558,646,505	6,558,646,505
22. Net income (from Line 20).....	135,158,343	185,774,925	1,141,292,545
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 \$....(1,457,499).....	64,753,790	190,540,426	271,962,986
25. Change in net unrealized foreign exchange capital gain (loss).....	(8,320,782)	32,786	(11,315,585)
26. Change in net deferred income tax.....	(8,752,013)	(16,577,087)	(22,470,651)
27. Change in nonadmitted assets.....	10,693,390	16,665,316	36,639,853
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	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(281,000,000)	(306,000,000)	(1,505,400,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	114,871	114,871
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(87,467,273)	70,551,238	(89,175,981)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,382,003,251	6,629,197,743	6,469,470,525
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. Profit and loss, miscellaneous.....	(85,854)	(37,515)	(707,839)
1402. Fines and penalties of regulatory authorities.....	(119,138)	(115,212)	(212,720)
1403. Retroactive reinsurance gain/loss.....	(123,451)	142,238	(1,117,496)
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).....	(328,443)	(10,489)	(2,038,055)
3701. Prior period adjustment.....	0	114,871	114,871
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	114,871	114,871

TRAVELERS CASUALTY AND SURETY COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	1,022,307,960	1,016,667,946	4,043,082,129
2. Net investment income.....	103,141,016	128,156,956	1,058,821,176
3. Miscellaneous income.....	1,518,347	1,266,049	4,570,909
4. Total (Lines 1 through 3).....	1,126,967,323	1,146,090,951	5,106,474,214
5. Benefit and loss related payments.....	484,846,491	495,430,312	1,972,527,586
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.....	655,154,168	522,805,170	1,727,248,653
8. Dividends paid to policyholders.....	1,430,656	1,708,780	6,502,635
9. Federal and foreign income taxes paid (recovered) net of \$.....979,983 tax on capital gains (losses).....	28,519,888	24,826,040	200,986,778
10. Total (Lines 5 through 9).....	1,169,951,203	1,044,770,302	3,907,265,651
11. Net cash from operations (Line 4 minus Line 10).....	(42,983,880)	101,320,649	1,199,208,563
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	712,606,721	236,811,912	2,024,633,159
12.2 Stocks.....	0	1,158,447	1,158,447
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	17,399,175	22,856,236	94,975,516
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	58,726,006	15,252,961	2,858,792
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	788,731,902	276,079,556	2,123,625,915
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	605,267,089	365,640,933	1,787,994,204
13.2 Stocks.....	0	12,263,141	12,263,141
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	62,341,630	16,044,657	120,988,339
13.6 Miscellaneous applications.....	22,467,660	0	11,726,906
13.7 Total investments acquired (Lines 13.1 to 13.6).....	690,076,379	393,948,731	1,932,972,590
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).....	98,655,523	(117,869,175)	190,653,325
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	(9,668)	(9,027)	(37,056)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	281,000,000	306,000,000	1,505,400,000
16.6 Other cash provided (applied).....	14,005,313	16,053,746	7,984,827
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(267,004,354)	(289,955,281)	(1,497,452,229)
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).....	(211,332,712)	(306,503,807)	(107,590,341)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	542,127,304	649,717,644	649,717,644
19.2 End of period (Line 18 plus Line 19.1).....	330,794,592	343,213,837	542,127,304
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Interest received in securities.....	180,734	187,135	740,064
20.0002 Stock distribution from limited partnerships.....	0	3,565,663	3,565,663
20.0003 Exchange of bonds.....	0	0	3,270,000
20.0004 Prior period return of capital.....	0	1,600,000	1,600,000

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>	<u>State of Domicile</u>	<u>March 31, 2015</u>	<u>December 31, 2014</u>
1. Travelers Casualty and Surety Company state basis	CT	\$ 135,158,343	\$ 1,141,292,545
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>\$ 135,158,343</u>	<u>\$ 1,141,292,545</u>
 <u>Surplus</u>			
5. Travelers Casualty and Surety Company state basis	CT	\$ 6,382,003,251	\$ 6,469,470,525
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>\$ 6,382,003,251</u>	<u>\$ 6,469,470,525</u>

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

No significant change.

C. Accounting Policy:

No significant change.

- (6) Loan-backed and structured securities are amortized using the retrospective method, except for securities that have incurred a decline in fair value that is other-than-temporary which are amortized using the prospective method. The effective yield used to determine amortization is calculated based on actual historical and projected future cash flows, which are obtained from a nationally recognized securities data provider.

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A. Mortgage Loans including Mezzanine Real Estate Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

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

- (2) Not applicable.

- (3) Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$	12,600
2. 12 Months or Longer	\$	155,131

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

1. Less than 12 Months	\$	4,049,758
2. 12 Months or Longer	\$	46,493,110

(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:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

J. Offsetting and Netting of Assets and Liabilities:

Not applicable.

K. Structured Notes:

No significant change.

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 and Affiliates

During the quarter ending March 31, 2015, the Company sold \$181.9 million of securities to the Travelers Money Market Liquidity Pool.

Note 11 – Debt

A. No significant change.

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

A. – D. Defined Benefit Plans:

No significant change.

A(4): Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act of Postretirement Benefits:

No significant change.

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

On March 20, 2015, the Company paid extraordinary dividends of \$281 million to its parent company, Travelers Insurance Group Holdings Inc.

Note 14 – Liabilities, Contingencies and Assessments

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)a: Not applicable.

(2)b: Not applicable.

(2)c: 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.

NOTES TO FINANCIAL STATEMENTS**Note 20 – Fair Value Measurements**

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

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

A. (1) Securities measured and reported at fair value as of March 31, 2015:

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	\$ -	\$ 49,835,936	\$ -	\$ 49,835,936
Preferred stock				
Redeemable preferred stock	-	31,046,875	-	31,046,875
Non-redeemable preferred stock	-	2,796,009	-	2,796,009
Total preferred stock	-	33,842,884	-	33,842,884
Common stock	2,213,862	-	-	2,213,862
Total securities at fair value	\$ 2,213,862	\$ 83,678,820	\$ -	\$ 85,892,682

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

(2) Not applicable.

(3) Not applicable.

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

(5) Not applicable.

B. Not applicable.

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

(At March 31, 2015) Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Cash equivalents	\$ 34,800,000	\$ 34,800,000	\$ -	\$ 34,800,000	\$ -	\$ -
Short term bonds	295,899,609	295,899,609	75,236,468	220,663,141	-	-
Long term bonds	9,485,613,509	8,996,644,925	398,012,174	9,085,691,729	1,909,606	-
Preferred stock	35,549,884	35,002,884	1,707,000	33,842,884	-	-
Common stock	2,213,862	2,213,862	2,213,862	-	-	-

(At December 31, 2014) Description	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Short term bonds	\$ 541,934,038	\$ 541,934,038	\$ 138,197,241	\$ 403,262,750	\$ 474,047	\$ -
Long term bonds	9,565,813,182	9,111,770,819	419,435,287	9,142,212,483	4,165,412	-
Preferred stock	35,813,420	35,258,420	3,485,500	32,327,920	-	-
Common stock	2,261,798	2,261,798	2,261,798	-	-	-

D. Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

The Company had no material subsequent events through May 8, 2015.

Note 23 – Reinsurance

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

A. – E. Retrospective Premiums:

No significant change.

F. Risk-Sharing Provisions of the Affordable Care Act (ACA):

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2015 to March 31, 2015, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$37,535,000, resulting from better than expected loss and defense and cost containment development primarily in the homeowners, other liability – occurrence and private passenger auto liability lines, and from lower estimates for adjusting and other (AO) expenses.

The improvement in the homeowners line was driven primarily by better than expected development for liability claims for accident years 2011 through 2014, non-catastrophe weather-related claims for accident years 2013 and 2014 and for catastrophe claims for accident year 2011. The improvement in the other liability – occurrence line was concentrated in the primary coverages for accident years 2012 and prior. The improvement in the private passenger auto liability line was primarily driven by better than expected development for accident years 2010 through 2013. Lastly, the improvement in AO expense reserves was driven by better than expected paid activity and by the allocation of AO expense reserves by year as disclosed in the Schedule P Interrogatories of the Company.

The remaining changes are generally the result of ongoing analyses of recent loss data and trends. 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

In January 2015, pursuant to an order issued by the federal bankruptcy court, Travelers Property Casualty Corp. made a payment in the amount of \$579 million for the settlement of litigation that had commenced in 2001 related to the handling and settlement of asbestos claims which was comprised of the \$502 million settlement amounts, plus pre- and post-judgment interest totaling \$77 million. The Company's allocable share of this payment was fully accrued in its financial statements at December 31, 2014. The Company's allocable share of the payment of the settlement amounts resulted in a \$102.3 million decrease to the Company's direct asbestos reserves and a \$97.2 million decrease to the Company's net of ceded reinsurance asbestos reserves.

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

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

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? If yes, complete Schedule Y, Parts 1 and 1A. Yes No

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

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

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
	0	

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? If yes, attach an explanation. Yes No N/A

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). 03/14/2011

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 the Department? Yes No N/A

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes 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

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes No

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

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 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

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

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No []
- 10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

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	3,977,857,463	4,022,812,502
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	15,955,896	16,206,640
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 3,993,813,359	\$ 4,039,019,142
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? Yes [X] No []
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 63,976,429
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 63,976,429
- 16.3 Total payable for securities lending reported on the liability page: \$ 63,976,429

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
UBS	1 N Wacker, 31st Fl, Chicago, IL 60606	Futures account
Citigroup Global Markets Inc.	Special Equity Transactions Group	Brokerage account
	390 Greenwich Street, 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		

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)**PART 2 – PROPERTY & CASUALTY INTERROGATORIES**

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

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1 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	32,061,096	32,061,096	0	0	179,982	179,982
Total	XXX	XXX	0	0	32,061,096	32,061,096	0	0	179,982	179,982

5.1 Operating Percentages:

5.1 A&H loss percent 0.000%

5.2 A&H cost containment percent 0.000%

5.3 A&H expense percent excluding cost containment expenses 0.000%

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
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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.....		1,326,718	1,472,701	814,109	604,506	44,141,013	47,448,632
2. Alaska.....AK.....L.....		317,128	395,290	13,418	20,351	522,812	593,619
3. Arizona.....AZ.....L.....		1,958,155	1,603,119	417,234	447,211	12,925,435	15,579,678
4. Arkansas.....AR.....L.....		1,447,046	1,407,333	(495,735)	371,539	9,215,446	15,693,180
5. California.....CA.....L.....		893,227	7,477,736	3,003,735	5,471,976	116,787,947	133,156,121
6. Colorado.....CO.....L.....		497,719	241,650	236,106	129,090	8,431,524	8,732,480
7. Connecticut.....CT.....L.....		3,252,881	4,200,273	2,604,176	2,736,700	204,518,353	256,252,124
8. Delaware.....DE.....L.....		154,060	195,407	53,242	434,027	20,812,710	32,317,166
9. District of Columbia.....DC.....L.....		438,704	428,741	156,131	179,653	16,704,221	18,463,880
10. Florida.....FL.....L.....		4,983,304	4,245,244	2,280,516	2,330,691	112,017,324	116,005,369
11. Georgia.....GA.....L.....		2,933,636	2,841,075	1,191,053	1,410,170	39,891,670	41,005,157
12. Hawaii.....HI.....L.....		61,153	14,916	281,060	42,203	1,377,420	1,656,854
13. Idaho.....ID.....L.....		318,103	212,612	193,457	346,177	4,764,659	5,957,551
14. Illinois.....IL.....L.....		5,779,925	3,999,358	1,670,257	1,466,615	50,726,331	48,766,507
15. Indiana.....IN.....L.....		962,558	648,249	393,081	506,213	10,890,737	16,333,228
16. Iowa.....IA.....L.....		1,074,516	394,761	569,716	599,038	11,760,986	12,453,995
17. Kansas.....KS.....L.....		1,945,102	1,866,216	757,825	767,163	19,135,427	21,421,416
18. Kentucky.....KY.....L.....		481,846	766,814	287,500	470,163	22,486,190	24,049,726
19. Louisiana.....LA.....L.....		3,285,896	2,611,231	606,949	870,840	47,772,530	78,298,824
20. Maine.....ME.....L.....		175,112	183,332	303,608	134,997	13,857,109	16,571,753
21. Maryland.....MD.....L.....		1,185,085	3,472,713	1,235,738	1,817,758	77,681,163	80,091,718
22. Massachusetts.....MA.....L.....		5,196,058	6,485,307	3,155,967	2,955,748	124,144,169	153,459,769
23. Michigan.....MI.....L.....		2,398,171	2,360,964	3,114,449	1,793,599	240,843,369	255,843,330
24. Minnesota.....MN.....L.....		2,225,043	1,598,469	1,037,342	888,904	33,796,760	33,714,575
25. Mississippi.....MS.....L.....		970,912	881,816	1,153,365	325,331	11,286,605	11,310,198
26. Missouri.....MO.....L.....		645,644	685,643	1,022,640	974,919	30,472,869	31,919,053
27. Montana.....MT.....L.....		108,438	120,615	62,566	96,831	2,346,269	2,525,968
28. Nebraska.....NE.....L.....		320,926	463,977	484,277	602,909	11,287,487	12,029,185
29. Nevada.....NV.....L.....		646,113	468,678	413,774	204,568	2,995,327	3,359,557
30. New Hampshire.....NH.....L.....		308,520	428,936	265,153	423,773	16,273,827	16,434,535
31. New Jersey.....NJ.....L.....		361,512	1,936,518	1,379,714	2,193,953	188,693,747	201,996,473
32. New Mexico.....NM.....L.....		186,627	386,330	83,871	110,842	4,021,824	5,561,154
33. New York.....NY.....L.....		5,117,534	6,300,484	6,766,693	8,056,262	243,200,798	342,501,530
34. North Carolina.....NC.....L.....		1,831,336	3,373,310	663,348	1,173,230	36,226,254	38,468,099
35. North Dakota.....ND.....L.....		27,703	17,119	(1,407)	(648)	130,762	129,322
36. Ohio.....OH.....L.....		135,800	146,581	679,878	964,625	80,983,545	208,741,564
37. Oklahoma.....OK.....L.....		214,975	193,095	59,254	53,147	12,145,468	11,801,984
38. Oregon.....OR.....L.....		2,747,370	2,759,833	564,326	363,110	7,567,659	12,047,044
39. Pennsylvania.....PA.....L.....		4,295,315	3,425,491	4,822,388	6,200,251	201,969,011	225,706,143
40. Rhode Island.....RI.....L.....		403,601	165,086	327,036	352,961	29,825,303	31,590,080
41. South Carolina.....SC.....L.....		1,223,345	900,869	6,364,213	359,834	15,536,289	15,823,983
42. South Dakota.....SD.....L.....		55,189	35,025	21,624	29,389	1,012,027	1,117,372
43. Tennessee.....TN.....L.....		2,841,736	4,992,381	1,635,299	1,109,488	55,604,201	58,517,746
44. Texas.....TX.....L.....		14,680,851	14,708,859	2,212,658	4,270,916	101,643,661	146,014,817
45. Utah.....UT.....L.....		383,953	699,607	129,114	143,656	4,821,519	6,743,832
46. Vermont.....VT.....L.....		290,057	288,037	568,182	143,790	4,787,306	5,734,013
47. Virginia.....VA.....L.....		6,031,922	6,607,903	2,019,544	2,182,994	48,717,484	49,106,624
48. Washington.....WA.....L.....		68,968	33,390	257,667	952,864	10,217,360	10,258,212
49. West Virginia.....WV.....L.....		141,559	166,971	229,360	295,408	8,144,834	19,534,359
50. Wisconsin.....WI.....L.....		1,141,471	1,116,687	790,304	880,758	33,118,593	35,541,074
51. Wyoming.....WY.....L.....		10,138	6,773	3,363	5,238	244,463	268,201
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		24,556	0	0	0	0	0
54. Puerto Rico.....PR.....L.....		587,466	1,234,291	140,000	(323,115)	25,000	405,438
55. US Virgin Islands.....VI.....L.....		45,732	47,579	140,000	(987)	210,000	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.....		4,308	13,820	0	0	555,333	107,438
59. Totals.....(a).....54.....		89,144,724	101,729,213	57,139,137	58,941,628	2,409,270,131	2,939,161,649

DETAILS OF WRITE-INS

58001. BRB Barbados.....XXX.....		4,308	0	0	0	0	0
58002. BMU Bermuda.....XXX.....		0	0	0	0	555,333	100,089
58003. IOT British Indian Ocean Territory.....XXX.....		0	13,820	0	0	0	443
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....		0	0	0	0	0	6,906
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		4,308	13,820	0	0	555,333	107,438

(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	... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. Windamere II, LLC (98.9%)	Minnesota	41-1963936
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... .. Windamere, LLC (90.2%)	Minnesota	41-1926305
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... Camperdown Corporation	Delaware	41-1762781
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... Aprilgrange Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... F&G U.K. Underwriters Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... Travelers Syndicate Management Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... St. Paul Surety Europe Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... Travelers London Limited	United Kingdom	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... St. Paul London Properties, Inc.	Minnesota	41-1880024
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Travelers Management Limited	United Kingdom	
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. USF&G Capital I	Delaware	52-1953822	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. USF&G Capital III	Delaware	52-2044075	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. Travelers Special Services Limited	United Kingdom		... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... .. Castle Pines Fidelity Realty, Inc.	Maryland	52-1735211	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. The Dominion of Canada General Insurance Company *	Canada	
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers Insurance Company of Canada *	Canada	
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. The Dominion of Canada General Insurance Company *	Canada		... .. Travelers Global, Inc.	Delaware	47-2215437
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. Travelers Brazil Holding, LLC	Delaware	47-2215437

Notes:

* Denotes affiliated insurer

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

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

...	Travelers Brazil Acquisition LLC	Delaware	47-2215437	...	Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
...	J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil		...	Travelers Distribution Alliance, Inc.	Delaware	62-1657094
...	J. Malucelli Resseguradora S.A. *	Brazil		...	Travelers TLD, LLC	Delaware	06-0566050
...	J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		...	Tiercel, LLC	Delaware	06-0566050
...	J. Malucelli Seguradora S.A. *	Brazil		...	Redstart, LLC	Delaware	06-0566050
...	J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		...	The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
...	J. Malucelli Seguros S.A. *	Brazil		...	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
...	J. Malucelli Latam, S.A. (49.5%)	Brazil		...	Travelers Marine, LLC	Delaware	06-0566050
...	Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835				
...	Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266				
...	Travelers Casualty UK Investments LLC	Delaware	06-6033504				
...	Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268				
...	Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698				
...	Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040				
...	Travelers MGA, Inc.	Texas	75-2676034				
...	The Travelers Indemnity Company (25658) *	Connecticut	06-0566050				
...	Arch Street North LLC	Delaware	06-0566050				
...	The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290				
...	Travelers Real Estate, LLC	Delaware	06-0566050				
...	First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141				
...	Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361				
...	Select Insurance Company (22233) *	Texas	75-6013697				
...	Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom					
...	Commercial Guaranty Insurance Company (38385) *	Delaware	75-1679830				
...	Crystal Brook, LLC	Delaware	06-0566050				
...	Durham Holding, LLC	Delaware	06-0566050				
...	Sutton Holdco, LLC	Delaware	06-0566050				
...	Cadet Limited, LLC	Delaware	06-0566050				
...	Arrowhead Company, LLC	Delaware	06-0566050				
...	Eastern Asset, LLC	Delaware	06-0566050				
...	Jupiter Holdings, Inc.	Minnesota	41-1769846				
...	American Equity Insurance Company (43117) *	Arizona	86-0703220				
...	American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106				
...	Northland Insurance Company (24015) *	Connecticut	41-6009967				
...	Northfield Insurance Company (27987) *	Iowa	41-0983992				
...	Northland Casualty Company (24031) *	Connecticut	94-6051964				
...	Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050				
...	TPC U.K. Investments LLC	Delaware	06-0566050				
...	The Phoenix Insurance Company (25623) *	Connecticut	06-0303275				
...	The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487				
...	The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212				
...	Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165				
...	American Marine Management Services, Inc. (47.5%)	New York	13-2743602				
...	American Marine Claims & Adjusting Services, Inc.	New York	30-0510298				
...	Constitution State Services, LLC	Delaware	06-1501229				
...	Phoenix UK Investments LLC	Delaware	06-0303275				
...	The Premier Insurance Company of Massachusetts (12850) *	Connecticut	04-3175569				
...	TravCo Insurance Company (28188) *	Connecticut	35-1838077				
...	TINDY Foreign, Inc	Delaware	20-4403403				

Notes:

* Denotes affiliated insurer

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

TRAVELERS CASUALTY AND SURETY COMPANY

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	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	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	52-1466734				English Turn Fidelity Realty, Inc.	MN	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 LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000	52-1715225				English Turn Realty Management, Inc.	MN	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 LLC	MN	NIA	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	0104
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.	0110
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.	0110
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.	0110
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.	0110
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.	0110
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.	0110
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.	0110
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					Aprigrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					F&G U.K. Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Asia Pte. Ltd.	SGP	NIA	Travelers Syndicate Management Limited	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					St. Paul Surety Europe Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
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.	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	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 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.....	0105.....
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.....	0106.....
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.....	0111.....
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.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				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..	47-2215437..				Travelers Brazil Holding LLC.....	DE.....	DS.....	Travelers Global, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				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.....	0107.....

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TRAVELERS CASUALTY AND SURETY COMPANY

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	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..					J. Malucelli Resseguradora S.A.....	BRA.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0107....
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.....	0107....
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.....	0107....
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.....	0107....
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.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Latam, S.A.....	BRA.....	DS.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	0107....
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.....	
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.....	

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TRAVELERS CASUALTY AND SURETY COMPANY

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	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.....	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.....	0108....
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.....	0108....
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	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	28188..	35-1838077..				TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	20-4403403..				TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	40282..	95-3634110..				Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	62-1657094..				Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Tiercel, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27998..	35-1838079..				The Travelers Home and Marine Insurance Company	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41262..	76-0002592..				The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	

Q12.4

Asterisk	Explanation
0100.	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
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.	English Turn LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
0104.	Fidelity English Turn Club LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
0105.	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
0106.	Lone Rock Timber Investments I, LLC's other 25% member and manager are unaffiliated with Travelers

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	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)	*
0107.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.													
0108.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate													
0109.	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													
0110.	Lone Rock Timber Investments II, LLC's other 10% member and manager are unaffiliated with Travelers													

Q12.5

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.....	903,857	380,301	42.1	39.0
2. Allied lines.....	479,665	146,832	30.6	21.4
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	9,611,957	5,148,602	53.6	22.6
5. Commercial multiple peril.....	10,125	474,827	4,689.5	(1,573.8)
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	678	(116)	(17.1)	1.2
9. Inland marine.....	59,068	11,024	18.7	(6.3)
10. Financial guaranty.....	5,680	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	0	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	0	0.0	0.0
12. Earthquake.....	9,714	5	0.1	0.0
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	0	0	0.0	0.0
16. Workers' compensation.....	62,338,232	38,637,109	62.0	79.5
17.1 Other liability-occurrence.....	191,139	718,844	376.1	1,708.4
17.2 Other liability-claims made.....	461,059	182,561	39.6	(15.9)
17.3 Excess workers' compensation.....	0	287,962	0.0	0.0
18.1 Products liability-occurrence.....	10,613	(94,606)	(891.5)	0.0
18.2 Products liability-claims made.....	0	0	0.0	0.0
19.1, 19.2 Private passenger auto liability.....	0	2,803,081	0.0	0.0
19.3, 19.4 Commercial auto liability.....	0	(167,803)	0.0	152,952.0
21. Auto physical damage.....	0	(242)	0.0	0.0
22. Aircraft (all perils).....	0	155,832	0.0	0.0
23. Fidelity.....	50,189	7,844	15.6	(49.7)
24. Surety.....	13,392,895	967,972	7.2	2.8
26. Burglary and theft.....	15,169	123	0.8	8.6
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.....	87,540,039	49,660,151	56.7	62.5
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.....	929,442	929,442	887,182
2. Allied lines.....	460,117	460,117	452,506
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	8,378,230	8,378,230	9,077,420
5. Commercial multiple peril.....	10,830	10,830	12,544
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	500	500	500
9. Inland marine.....	51,846	51,846	57,933
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.....	9,148	9,148	10,874
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.....	71,357,764	71,357,764	72,678,131
17.1 Other liability-occurrence.....	189,536	189,536	(52,039)
17.2 Other liability-claims made.....	57,939	57,939	63,967
17.3 Excess workers' compensation.....	0	0	0
18.1 Products liability-occurrence.....	10,613	10,613	0
18.2 Products liability-claims made.....	0	0	0
19.1 19.2 Private passenger auto liability.....	0	0	0
19.3 19.4 Commercial auto liability.....	0	0	1,128
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	32,887	32,887	29,001
24. Surety.....	7,633,537	7,633,537	18,490,591
26. Burglary and theft.....	22,335	22,335	19,477
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.....	89,144,724	89,144,724	101,729,213
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2015 Loss and LAE Payments on Claims Reported as of Prior Year-End	2015 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2015 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. 2012 + Prior.....	2,166,865	2,686,235	4,853,100	167,558	125,041	292,599	2,072,726	10,236	2,446,286	4,529,247	73,419	(104,673)	(31,254)
2. 2013.....	405,757	610,268	1,016,025	64,082	3,728	67,810	379,432	7,960	540,089	927,480	37,757	(58,492)	(20,735)
3. Subtotals 2013 + Prior.....	2,572,621	3,296,503	5,869,125	231,640	128,769	360,408	2,452,157	18,195	2,986,375	5,456,727	111,176	(163,165)	(51,989)
4. 2014.....	482,769	1,037,051	1,519,820	162,457	30,766	193,223	465,594	24,211	851,246	1,341,051	145,282	(130,827)	14,454
5. Subtotals 2014 + Prior.....	3,055,390	4,333,554	7,388,944	394,097	159,534	553,631	2,917,751	42,406	3,837,621	6,797,779	256,458	(293,992)	(37,535)
6. 2015.....	XXX	XXX	XXX	XXX	143,162	143,162	XXX	133,527	365,380	498,907	XXX	XXX	XXX
7. Totals.....	3,055,390	4,333,554	7,388,944	394,097	302,696	696,793	2,917,751	175,933	4,203,001	7,296,685	256,458	(293,992)	(37,535)
8. Prior Year-End's Surplus As Regards Policyholders	6,469,471										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. ....8.4 %	2. ....(6.8)%	3. ....(0.5)%
													Col. 13, Line 7 Line 8
													4. ....(0.6)%

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.....	9,846,939	0	9,846,939	9,647,065
2505. Other assets.....	3,835,530	0	3,835,530	3,529,674
2506. Deferred compensation funds.....	256,102	0	256,102	269,334
2507. Other assets nonadmitted.....	5,089,594	5,089,594	0	0
2508. Assumed reinsurance receivable and payable.....	(87,542)	0	(87,542)	(45,703)
2597. Summary of remaining write-ins for Line 25.....	18,940,621	5,089,594	13,851,028	13,400,371

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve ceded.....	(17,323,881)	(17,621,519)
2597. Summary of remaining write-ins for Line 25.....	(17,323,881)	(17,621,519)

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. ISR Israel.....	XXX	0	0	0	0	0	6,869
58005. CHE Switzerland.....	XXX	0	0	0	0	0	37
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	0	0	0	0	0	6,906

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	859,747,419	838,785,311
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	51,350,976	80,596,534
2.2 Additional investment made after acquisition.....	10,990,654	40,391,805
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	18,884,705	7,911,828
6. Total gain (loss) on disposals.....	(4,962,231)	(129,946)
7. Deduct amounts received on disposals.....	17,399,175	96,575,516
8. Deduct amortization of premium and depreciation.....	2,729	10,646
9. Total foreign exchange change in book/adjusted carrying value.....	(8,180,217)	(11,158,515)
10. Deduct current year's other than temporary impairment recognized.....	0	63,436
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	910,429,402	859,747,419
12. Deduct total nonadmitted amounts.....	35,810,644	38,461,527
13. Statement value at end of current period (Line 11 minus Line 12).....	874,618,758	821,285,892

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.....	13,127,148,500	13,134,625,996
2. Cost of bonds and stocks acquired.....	605,267,089	1,800,257,345
3. Accrual of discount.....	2,419,615	9,977,532
4. Unrealized valuation increase (decrease).....	46,144,068	263,619,345
5. Total gain (loss) on disposals.....	2,686,670	8,239,938
6. Deduct consideration for bonds and stocks disposed of.....	712,606,721	2,025,791,606
7. Deduct amortization of premium.....	13,781,304	57,408,651
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	603,743	6,371,399
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	13,056,674,173	13,127,148,500
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	13,056,674,173	13,127,148,500

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).....	8,147,819,340	1,822,980,772	2,129,552,946	(36,787,022)	7,804,460,144	0	0	8,147,819,340
2. NAIC 2 (a).....	1,233,732,148	39,702,215	31,131,565	25,255,595	1,267,558,393	0	0	1,233,732,148
3. NAIC 3 (a).....	166,160,247	0	14,859,095	423,596	151,724,748	0	0	166,160,247
4. NAIC 4 (a).....	95,797,206	0	3,015,040	589,162	93,371,328	0	0	95,797,206
5. NAIC 5 (a).....	10,009,635	0	11,732	6,808	10,004,710	0	0	10,009,635
6. NAIC 6 (a).....	186,282	0	0	38,929	225,211	0	0	186,282
7. Total Bonds.....	9,653,704,857	1,862,682,987	2,178,570,378	(10,472,932)	9,327,344,534	0	0	9,653,704,857
PREFERRED STOCK								
8. NAIC 1.....	135,500	0	0	(2,200)	133,300	0	0	135,500
9. NAIC 2.....	33,962,920	0	0	(253,336)	33,709,584	0	0	33,962,920
10. NAIC 3.....	1,160,000	0	0	0	1,160,000	0	0	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.....	35,258,420	0	0	(255,536)	35,002,884	0	0	35,258,420
15. Total Bonds and Preferred Stock.....	9,688,963,277	1,862,682,987	2,178,570,378	(10,728,468)	9,362,347,418	0	0	9,688,963,277

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(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.....	.....295,899,609	.....XXX.....	.....295,899,609	.....23,789	.....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.....	.....541,934,038	.....629,706,071
2. Cost of short-term investments acquired.....	.....1,222,615,899	.....4,372,694,643
3. Accrual of discount.....	.....0	.....0
4. Unrealized valuation increase (decrease).....	.....0	.....0
5. Total gain (loss) on disposals.....	.....0	.....0
6. Deduct consideration received on disposals.....	.....1,468,650,328	.....4,460,466,677
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).....	.....295,899,609	.....541,934,038
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....295,899,609	.....541,934,038

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.....	(4,230,000)
3.14 Section 1, Column 18, prior year.....	(2,497,515)
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.....	(4,230,000)
3.24 Section 1, Column 19, prior year.....	(2,497,515)
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	(8,563,469)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	(8,563,469)
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

Statement for March 31, 2015 of the **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).....	<u>0</u>
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).....	<u>0</u>
	Fair Value Check
7. Part A, Section 1, Column 16.....	0
8. Part B, Section 1, Column 13.....	(4,230,000)
9. Total (Line 7 plus Line 8).....	<u>(4,230,000)</u>
10. Part D, Section 1, Column 8.....	0
11. Part D, Section 1, Column 9.....	(4,230,000)
12. Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	0
14. Part B, Section 1, Column 20.....	(5,000,000)
15. Part D, Section 1, Column 11.....	(5,000,000)
16. Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

TRAVELERS CASUALTY AND SURETY COMPANY
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.....	0	20,000,000
2. Cost of cash equivalents acquired.....	34,800,000	109,900,000
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.....	0	129,900,000
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).....	34,800,000	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	34,800,000	0

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 Designation	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												
	Aquiline Financial Services Fund III L.P.....	New York.....	NY.....	Aquiline Capital Partners.....		12/22/2014...	3	1,422,586	0	0	8,577,414	1.4
	Crestview Partners III, L.P.....	New York.....	NY.....	Crestview Partners.....		11/08/2013....	3	2,240,788	0	0	22,828,032	2.5
	American Securities Partners V, L.P.....	New York.....	NY.....	American Securities Partners.....		01/01/2010....	3	0	70,264	0	4,600,895	0.8
	Bridgepoint Europe IV 'B' L.P.....	London.....	GBR.....	Bridgepoint Capital.....		01/01/2010....	3	0	(609,189)	0	1,869,615	2.5
	Brockway Moran & Partners Fund III, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		03/31/2006....	3	0	21,429	0	2,854,942	1.8
	Catterton Partners VI, L.P.....	Greenwich.....	CT.....	Catterton Partners.....		06/21/2006....	3	0	26,916	0	1,256,985	1.2
	EQT V (No. 2) Limited Partnership.....	Stockholm.....	SWE.....	EQT Partners.....		01/01/2010....	3	0	55,112	0	381,737	0.3
	Greenhill Capital Partners II, L.P.....	New York.....	NY.....	Greenhill Capital Partners.....		03/31/2014....	3	0	12,000	0	639,060	1.1
	Herkules Private Equity IV (Jersey-II) L.P.....	Oslo.....	NOR.....	Herkules Capital.....		09/30/2014....	3	0	98,527	0	5,951,808	3.5
	JLL Partners Fund V, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		05/04/2005....	3	0	43,925	0	865,081	1.6
	JLL Partners Fund VII, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		08/20/2014....	3	0	(272,639)	0	13,272,639	11.7
	Lee Equity Partners Fund, L.P.....	New York.....	NY.....	Lee Equity Partners.....		01/01/2010....	3	0	100,133	0	4,980,802	2.5
	Providence Equity Partners VI, L.P.....	Providence.....	RI.....	Providence Equity Partners.....		12/05/2006....	3	0	193,880	0	2,046,121	0.2
	Public Pension Capital, LLC.....	New York.....	NY.....	Public Pension Capital.....		05/16/2014....	3	0	167,466	0	50,000,000	10.6
	Sentinel Capital Partners IV, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		05/23/2008....	3	0	7,105	0	172,749	2.4
	Silverfleet Capital Partners Fund LP.....	London.....	GBR.....	Silverfleet Capital Partners.....		01/01/2010....	3	0	112,090	0	1,448,394	4.8
	Thompson Street Capital Partners II, L.P.....	St. Louis.....	MO.....	Thompson Street Capital Partners.....		01/30/2007....	3	0	15,498	0	170,925	4.3
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								3,663,374	42,517	0	121,917,199	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	PCCP Credit VI, LP.....	Los Angeles.....	CA.....	PCCP Credit VI GP, LLC.....		01/14/2015....	0	16,307,431	0	0	8,692,569	8.9
	Rescore Feeder, LP.....	Boca Raton.....	FL.....	Rescore GP, LLC.....		12/18/2014....	0	5,775,726	0	0	14,224,274	16.7
	AEW Partners VII, LP.....	Boston.....	MA.....	AEW.....		08/29/2014....	0	0	305,310	0	9,119,469	4.1
	Amstar Partners Office Fund-I, L.P.....	Thousand Oaks.....	CA.....	Amstar.....		10/13/2006....	0	0	59,520	0	16,685,872	49.0
	Blackstone Real Estate Partners VI.....	New York.....	NY.....	Blackstone Group.....		03/29/2007....	0	0	39,243	0	784,305	0.3
	Prime Finance Partners IV, LP.....	Wilmington.....	DE.....	Prime Finance Partners.....		10/03/2014....	0	0	2,126,000	0	17,474,000	3.4
	Rialto Mezzanine Partners Fund, LP.....	Miami.....	FL.....	Rialto Partners GP II, LLC.....		09/17/2014....	0	0	(786,147)	0	5,764,243	6.7
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								22,083,157	1,743,926	0	72,744,732	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Cohesive Capital Partners II, L.P.....	New York.....	NY.....	Cohesive Capital Partners.....		09/23/2014....	3	104,445	0	0	9,895,555	9.1
	LiquidAlts Omega Fund.....	St. Helier.....	JEY.....	Deutsche International Custodial Services, Ltd.....		01/30/2015....	5	10,000,000	0	0	0	9.8
	Monarch Capital Partners III LP.....	New York.....	NY.....	Monarch Alternative Capital.....		01/01/2015....	0	5,500,000	0	0	14,500,000	5.3
	Strategic Value Restructuring Fund L.P.....	Greenwich.....	CT.....	Strategic Value Partners, LLC.....		03/01/2015....	11	10,000,000	0	0	0	2.2
	CVC European Equity Partners V (B) L.P.....	London.....	GBR.....	CVC Capital Partners.....		01/01/2010....	0	0	836,208	0	4,371,473	0.5
	Dyal II US Investors LP.....	New York.....	NY.....	Neuberger Berman Investment Management.....		09/30/2014....	0	0	1,912,500	0	12,487,500	2.4
	Goldentree Distressed Fund 2014 LP.....	New York.....	NY.....	Goldentree Asset Management.....		07/15/2014....	0	0	1,000,000	0	15,200,000	13.6
	Haddington Energy Partners III LP.....	Houston.....	TX.....	Haddington Ventures.....		01/01/2010....	0	0	28,052	0	7,069	4.8
	K2 Private Investors, L.P.....	El Segundo.....	CA.....	K1 Capital Advisors.....		06/16/2014....	0	0	4,500,000	0	12,500,000	6.7
	Madison Dearborn Capital Partners V-A, L.P.....	Chicago.....	IL.....	Madison Dearborn Partners.....		01/01/2010....	3	0	18,564	0	3,289,096	0.4
	NGP Natural Resources XI, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		06/30/2014....	0	0	238,819	0	19,648,189	0.5
	Paine & Partners Capital Fund III, L.P.....	Foster City.....	CA.....	Paine & Partners.....		03/31/2006....	3	0	149,989	0	786,882	1.8
	Riverwood Capital Partners II L.P.....	Menlo Park.....	CA.....	Riverwood Capital Management.....		08/13/2014....	0	0	448,829	0	13,242,352	1.3

QE03

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	3 Location		4 State	5 Name of Vendor or General Partner	6 NAIC Designation	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				
		City	State														
	Sheridan Production Partners III-A, L.P.	Houston	TX		Sheridan Production Partners		10/17/2014	0	0	71,250	0	14,835,000	4.1				
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												25,604,445	9,204,211	0	120,763,116	XXX
4499999	Subtotal - Unaffiliated												51,350,976	10,990,654	0	315,425,047	XXX
4699999	Totals												51,350,976	10,990,654	0	315,425,047	XXX

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 Fixed Income - Unaffiliated																								
	Canyon Value Realization Fund, L.P.	Beverly Hills	CA	Liquidation	01/01/2010	03/06/2015	357	0	0	0	0	0	0	357	0	0	(357)	(357)	0					
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												357	0	0	0	0	0	357	0	0	(357)	(357)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																								
	American Securities Partners V, L.P.	New York	NY	Distribution	01/01/2010	02/06/2015	3,215,053	0	0	0	0	0	0	3,215,053	3,215,053	0	0	0	0					
	Crestview Partners III, L.P.	New York	NY	Distribution	11/08/2013	03/03/2015	68,820	0	0	0	0	0	0	68,820	68,820	0	0	0	0					
	Fourth Cinven Fund (No. 1) Limited Partnership	London	GBR	Distribution	01/01/2010	03/31/2015	1,375,021	0	0	0	0	0	0	1,375,021	1,375,021	0	0	0	0					
	Greenhill Capital Partners II, L.P.	New York	NY	Distribution	03/31/2014	03/09/2015	171,039	0	0	0	0	0	0	171,039	171,039	0	0	0	0					
	Amaranth Partners, L.L.C.	Greenwich	CT	Liquidation	01/01/2010	03/05/2015	0	0	0	0	0	0	0	0	0	0	0	0	23,524					
	Blum Strategic Partners, L.P.	San Francisco	CA	Liquidation	09/03/1998	01/15/2015	0	0	0	0	0	0	0	0	0	0	0	0	141					
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												4,829,932	0	0	0	0	0	4,829,932	4,829,932	0	0	0	23,665
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																								
	Blackstone Real Estate Partners VI	New York	NY	Distribution	03/29/2007	03/17/2015	2,435,378	0	0	0	0	0	0	2,435,378	2,435,378	0	0	0	0					
	GTIS RE Opportunities Fund I LP	New York	NY	Distribution	09/17/2007	03/12/2015	459,836	0	0	0	0	0	0	459,836	459,836	0	0	0	0					
	PCCP Credit VI, LP	Los Angeles	CA	Distribution	01/14/2015	03/16/2015	159,954	0	0	0	0	0	0	159,954	159,954	0	0	0	0					
	Taconic Property Fund, LP	New York	NY	Distribution	04/22/2008	02/25/2015	5,011,269	0	0	0	0	0	0	5,011,269	5,011,269	0	0	0	0					
	Tri Continental Capital VII Limited Partnership	Toronto	CAN	Distribution	05/31/2005	01/26/2015	182,039	0	0	0	0	0	0	182,039	182,039	0	0	0	0					
	EI Fund III, LP	New York	NY	Liquidation	12/19/2006	02/27/2015	93,114	4,932,328	0	0	0	0	0	5,025,442	63,568	0	(4,961,874)	(4,961,874)	0					
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												8,341,590	4,932,328	0	0	0	0	13,273,918	8,312,044	0	(4,961,874)	(4,961,874)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																								
	BlackRock Multi-Manager Partners LLC	Seattle	WA	Distribution	11/29/2010	02/27/2015	38,953	0	0	0	0	0	0	38,953	38,953	0	0	0	0					
	CVC European Equity Partners V (B) LP	London	GBR	Distribution	01/01/2010	03/31/2015	829,441	0	0	0	0	0	0	829,441	829,441	0	0	0	0					
	Excellere Capital Fund, LP	Denver	CO	Distribution	02/02/2007	02/13/2015	3,038,344	0	0	0	0	0	0	3,038,344	3,038,344	0	0	0	0					
	J.F. Lehman Equity Investors II, L.P.	New York	NY	Distribution	01/01/2010	02/04/2015	107,088	0	0	0	0	0	0	107,088	107,088	0	0	0	0					
	OCM Opportunities Fund VII, L.P.	Los Angeles	CA	Distribution	01/01/2010	02/27/2015	138,952	0	0	0	0	0	0	138,952	138,952	0	0	0	0					
	OCM Opportunities Fund VIII, L.P.	Los Angeles	CA	Distribution	01/01/2010	01/07/2015	102,398	0	0	0	0	0	0	102,398	102,398	0	0	0	0					

QE03.1

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusting Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Reservoir Capital Partners, L.P.....	New York.....	NY...	Distribution.....	10/01/1999	01/30/2015	.....2,023	.....0	.....0	.....0	.....0	.....0	.....0	.....2,023	.....2,023	.....0	.....0	.....0	.....0
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....						.....4,257,199	.....0	.....0	.....0	.....0	.....0	.....0	.....4,257,199	.....4,257,199	.....0	.....0	.....0	.....0
4499999	Subtotal - Unaffiliated.....						.....17,429,078	.....4,932,328	.....0	.....0	.....0	.....4,932,328	.....0	.....22,361,406	.....17,399,175	.....0	.....(4,962,231)	.....(4,962,231)	.....23,665
4699999	Totals.....						.....17,429,078	.....4,932,328	.....0	.....0	.....0	.....4,932,328	.....0	.....22,361,406	.....17,399,175	.....0	.....(4,962,231)	.....(4,962,231)	.....23,665

QE03.2

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
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)
Bonds - U.S. Government											
912828	C6	5		01/15/2015	CITIGROUP GLOBAL MARKETS			25,533,287	25,000,000	120,536	1
912828	C8	1		03/25/2015	CITIGROUP GLOBAL MARKETS			25,009,849	25,000,000	37,811	1
912828	VE	7		03/27/2015	NOMURA SECURITIES INTL			32,989,798	33,000,000	108,791	1
38375B	SH	6		03/20/2015	PAR WRITE-UP			127,311	127,311	0	1
38375B	B7	6		03/20/2015	PAR WRITE-UP			53,423	53,423	0	1
0599999. Total Bonds - U.S. Government								83,713,669	83,180,734	267,138	XXX
Bonds - U.S. States, Territories and Possessions											
68608U	3S	3		02/03/2015	CITIGROUP GLOBAL MARKETS			6,676,334	5,990,000	0	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions								6,676,334	5,990,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions											
07539P	CR	8		02/03/2015	ROSS SINCLAIRE			2,538,411	2,080,000	0	1FE
159808	DP	6		03/24/2015	JANNEY MONTGOMERY SCOTT INC			2,457,637	2,390,000	0	1FE
199820	N9	8		01/07/2015	RAYMOND JAMES & ASSOC			13,023,098	12,250,000	55,806	1FE
215489	MP	7		01/13/2015	CITIGROUP GLOBAL MARKETS			5,151,258	5,085,000	0	1FE
259291	MV	1		03/24/2015	J P MORGAN CHASE SECURITIES INC			10,154,984	9,525,000	0	1FE
440673	G9	6		01/21/2015	MORGAN STANLEY			10,606,055	10,040,000	0	1FE
486063	ST	8		02/10/2015	J P MORGAN CHASE SECURITIES INC			5,050,268	4,145,000	0	1FE
495224	2L	0		03/10/2015	PIPER JAFFRAY			16,914,463	16,250,000	0	1FE
498531	EP	3		01/13/2015	BAS-MERRILL LYNCH			2,917,348	2,845,000	2,766	1FE
581664	DX	4		03/04/2015	PIPER JAFFRAY			3,005,544	2,840,000	0	1FE
64327T	DW	5		01/29/2015	J P MORGAN CHASE SECURITIES INC			8,960,945	7,260,000	0	1FE
671130	MK	5		02/23/2015	WELLS FARGO SECURITIES			6,334,448	6,220,000	0	1FE
727199	WS	6		03/04/2015	RAYMOND JAMES & ASSOC			4,109,506	3,420,000	0	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions								91,223,964	84,350,000	58,572	XXX
Bonds - U.S. Special Revenue and Special Assessment											
311450	FK	1		03/19/2015	J P MORGAN CHASE SECURITIES INC			3,000,000	3,000,000	0	1FE
45506D	PK	5		01/20/2015	CITIGROUP GLOBAL MARKETS			10,669,558	8,785,000	0	1FE
46246K	2F	8		02/04/2015	J P MORGAN CHASE SECURITIES INC			7,001,689	5,705,000	0	1FE
649907	7D	8		03/25/2015	GOLDMAN SACHS & CO			28,889,591	20,675,000	0	1FE
68607V	L5	2		01/07/2015	CITIGROUP GLOBAL MARKETS			9,402,931	7,680,000	0	1FE
68607D	SJ	5		02/12/2015	WELLS FARGO SECURITIES			15,487,224	12,900,000	37,625	1FE
68607D	SL	0		01/14/2015	MORGAN STANLEY			6,618,540	6,000,000	0	1FE
70917S	QT	3		02/26/2015	MORGAN STANLEY			7,379,540	7,000,000	0	1FE
735371	NX	0		03/24/2015	CITIGROUP GLOBAL MARKETS			5,350,201	4,985,000	0	1FE
837151	NC	9		02/11/2015	BARCLAYS CAPITAL INC			13,770,161	11,695,000	0	1FE
915115	5C	9		02/18/2015	BARCLAYS CAPITAL INC			6,615,122	6,215,000	0	1FE
977123	L8	9		03/26/2015	BARCLAYS CAPITAL INC			7,321,260	6,000,000	0	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment								121,505,817	100,640,000	37,625	XXX
Bonds - Industrial and Miscellaneous											
002824	BB	5		03/05/2015	BAS-MERRILL LYNCH			997,930	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
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)
00724F AB 7	ADOBE SYSTEMS INC	4.750 2020 02		01/09/2015	CITIGROUP GLOBAL MARKETS		1,114,390	1,000,000	21,507	2FE
00724F AC 5	ADOBE SYSTEMS INC	3.250 2025 02		01/22/2015	BAS-MERRILL LYNCH		1,983,860	2,000,000	90	2FE
00846U AH 4	AGILENT TECHNOLOGIES INC	3.200 2022 10		01/07/2015	JEFFERIES & CO INC		250,000	250,000	2,244	2FE
03073E AM 7	AMERISOURCEBERGEN CORP	3.250 2025 03		02/19/2015	BAS-MERRILL LYNCH		2,000,420	2,000,000	361	1FE
038222 AF 2	APPLIED MATERIALS	4.300 2021 06		01/26/2015	JEFFERIES & CO INC		663,252	600,000	3,153	1FE
040555 CR 3	ARIZONA PUBLIC SERVICE C	2.200 2020 01		01/08/2015	WELLS FARGO SECURITIES		1,003,120	1,000,000	61	1FE
097023 AH 8	BOEING CO	7.950 2024 08		02/24/2015	VARIOUS		1,740,027	1,228,000	10,253	1FE
097023 BJ 3	BOEING CO	2.500 2025 03		03/06/2015	J P MORGAN CHASE SECURITIES INC		976,510	1,000,000	1,458	1FE
099724 AJ 5	BORG-WARNER AUTO	3.375 2025 03		03/09/2015	BAS-MERRILL LYNCH		997,980	1,000,000	0	2FE
12189L AV 3	BURLINGTON NORTHERN SANT	3.000 2025 04		03/04/2015	GOLDMAN SACHS & CO		995,340	1,000,000	0	2FE
124857 AP 8	CBS CORP	3.500 2025 01		01/07/2015	J P MORGAN CHASE SECURITIES INC		990,330	1,000,000	0	2FE
125509 BU 2	CIGNA CORP	3.250 2025 04		03/11/2015	J P MORGAN CHASE SECURITIES INC		999,380	1,000,000	0	2FE
172967 ES 6	CITIGROUP INC	6.125 2018 05		03/12/2015	CITIGROUP GLOBAL MARKETS		1,124,870	1,000,000	20,757	1FE
172967 JH 5	CITIGROUP INC	1.800 2018 02		01/29/2015	CITIGROUP GLOBAL MARKETS		999,240	1,000,000	0	1FE
172967 JJ 1	CITIGROUP INC	2.400 2020 02		02/10/2015	CITIGROUP GLOBAL MARKETS		997,800	1,000,000	0	1FE
22160K AH 8	COSTCO COMPANIES	2.250 2022 02		02/05/2015	J P MORGAN CHASE SECURITIES INC		997,040	1,000,000	0	1FE
25470D AK 5	DISCOVERY COMMUNICATIONS	3.450 2025 03		02/27/2015	VARIOUS		1,999,140	2,000,000	192	2FE
278865 AR 1	ECOLAB INC	2.250 2020 01		01/12/2015	J P MORGAN CHASE SECURITIES INC		999,530	1,000,000	0	2FE
532457 BH 0	ELI LILLY	2.750 2025 06		02/24/2015	GOLDMAN SACHS & CO		998,070	1,000,000	0	1FE
26867L AG 5	EMD FINANCE LLC (144A)	2.950 2022 03	R	03/16/2015	J P MORGAN CHASE SECURITIES INC		998,240	1,000,000	0	2FE
26867L AL 4	EMD FINANCE LLC (144A)	3.250 2025 03	R	03/16/2015	J P MORGAN CHASE SECURITIES INC		1,987,660	2,000,000	0	2FE
26875P AM 3	EOG RESOURCES INC	3.150 2025 04		03/12/2015	WELLS FARGO SECURITIES		999,990	1,000,000	0	1FE
30231G AF 9	EXXON MOBIL CORP	2.709 2025 03		03/03/2015	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	0	1FE
31428X BC 9	FEDEX CORP	3.200 2025 02		01/09/2015	VARIOUS		1,901,729	1,895,000	398	2FE
31620M AM 8	FIDELITY NATIONAL	3.875 2024 06		02/02/2015	CREDIT SUISSE FIRST BOSTON		1,047,690	1,000,000	6,458	2FE
345397 XA 6	FORD MOTOR CREDIT	3.219 2022 01		01/06/2015	GOLDMAN SACHS & CO		1,000,000	1,000,000	0	2FE
345397 XF 5	FORD MOTOR CREDIT	2.459 2020 03		03/24/2015	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	2FE
38148L AC 0	GOLDMAN SACHS GROUP	3.500 2025 01		01/20/2015	GOLDMAN SACHS & CO		999,580	1,000,000	0	1FE
41283L AF 2	HARLEY-DAVIDSON FINANCIA	2.150 2020 02		02/25/2015	CITIGROUP GLOBAL MARKETS		1,003,670	1,000,000	358	1FE
446438 RM 7	HUNTINGTON NATIONAL BANK	2.400 2020 04		02/19/2015	BAS-MERRILL LYNCH		998,740	1,000,000	0	1FE
832696 AJ 7	JM SMUCKER CO (144A)	3.500 2025 03		03/12/2015	BAS-MERRILL LYNCH		999,750	1,000,000	0	2FE
46625H KC 3	JP MORGAN CHASE	3.125 2025 01		01/15/2015	J P MORGAN CHASE SECURITIES INC		997,780	1,000,000	0	1FE
50540R AQ 5	LABORATORY CORP	3.600 2025 02		01/22/2015	VARIOUS		2,005,170	2,000,000	0	2FE
539830 BE 8	LOCKHEED MARTIN CORP	2.900 2025 03		02/13/2015	VARIOUS		2,000,200	2,000,000	0	1FE
58933Y AR 6	MERCK & CO INC	2.750 2025 02		02/05/2015	DEUTSCHE BANC		998,350	1,000,000	0	1FE
59156R BM 9	METLIFE INC	3.000 2025 03		03/04/2015	CREDIT SUISSE FIRST BOSTON		993,600	1,000,000	333	1FE
594918 BB 9	MICROSOFT CORP	2.700 2025 02		02/10/2015	BARCLAYS CAPITAL INC		1,996,690	2,000,000	75	1FE
61747Y DW 2	MORGAN STANLEY	2.650 2020 01		01/22/2015	MORGAN STANLEY		999,120	1,000,000	0	1FE
55336V AA 8	MPLX LP	4.000 2025 02		02/09/2015	GOLDMAN SACHS & CO		996,400	1,000,000	0	2FE
553794 AC 2	MUFG AMERICAS HOLDINGS	3.000 2025 02	R	02/05/2015	MORGAN STANLEY		994,690	1,000,000	0	1FE

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SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
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)
637432 ND 3	NATIONAL RURAL UTILITIES	2.850 2025 01		01/20/2015	J P MORGAN CHASE SECURITIES INC		999,390	1,000,000	0	1FE
718549 AB 4	PHILLIPS 66 PARTNERS	3.605 2025 02		02/18/2015	ROYAL BANK OF SCOTLAND		999,670	1,000,000	0	2FE
74256L AQ 2	PRINCIPAL LIFE GLOBAL FU	2.200 2020 04		03/31/2015	U S BANCORP		998,680	1,000,000	0	1FE
75913M AB 5	REGIONS BANK ALABAMA	7.500 2018 05		01/14/2015	STERNE AGEE & LEACH INC		3,381,081	2,887,000	39,095	2FE
760759 AQ 3	REPUBLIC SERVICES	3.200 2025 03		03/04/2015	J P MORGAN CHASE SECURITIES INC		995,840	1,000,000	0	2FE
773903 AG 4	ROCKWELL AUTOMATION	2.875 2025 03		02/11/2015	J P MORGAN CHASE SECURITIES INC		999,900	1,000,000	0	1FE
78355H JY 6	RYDER SYSTEM INC	2.650 2020 03		02/17/2015	RBC CAPITAL MARKETS		999,340	1,000,000	0	2FE
842400 GD 9	SOUTHERN CALIFORNIA EDIS	2.400 2022 02		01/14/2015	CITIGROUP GLOBAL MARKETS		1,502,900	1,500,000	133	1FE
878055 AE 2	TCF NATIONAL BANK	4.600 2025 02		02/24/2015	J P MORGAN CHASE SECURITIES INC		1,987,500	2,000,000	0	2FE
887389 AH 7	TIMKEN CO (144A)	3.875 2024 09		02/11/2015	CANTOR FITZGERALD		23,285	23,000	438	2FE
898813 AN 0	TUCSON ELECTRIC POWER (1	3.050 2025 03	I	02/24/2015	MITSUBISHI SECURITIES (USA) INC		1,993,460	2,000,000	0	2FE
90261X HK 1	UBS AG STAMFORD	2.350 2020 03	R	03/23/2015	UBS AG		999,770	1,000,000	0	1FE
90331H MS 9	US BANK NA OHIO	2.800 2025 01		01/22/2015	U S BANCORP		996,630	1,000,000	0	1FE
920355 AH 7	VALSPAR CORP	3.300 2025 02		01/15/2015	WELLS FARGO SECURITIES		997,450	1,000,000	0	2FE
94106L AZ 2	WASTE MANAGEMENT INC	3.500 2024 05		01/05/2015	BAS-MERRILL LYNCH		2,056,940	2,000,000	10,306	2FE
94106L BA 6	WASTE MANAGEMENT INC	3.125 2025 03		02/18/2015	DEUTSCHE BANC		995,740	1,000,000	0	2FE
94974B GH 7	WELLS FARGO CO	3.000 2025 02		02/11/2015	WELLS FARGO SECURITIES		1,993,320	2,000,000	0	1FE
98956P AF 9	ZIMMER HOLDINGS INC	3.550 2025 04		03/10/2015	CREDIT SUISSE FIRST BOSTON		997,650	1,000,000	0	1FE
98956P AL 6	ZIMMER HOLDINGS INC	3.150 2022 04		03/10/2015	BAS-MERRILL LYNCH		997,490	1,000,000	0	1FE
008916 AP 3	AGRIUM INC	3.375 2025 03	A	02/25/2015	RBC CAPITAL MARKETS		998,550	1,000,000	0	2FE
13645R AS 3	CANADIAN PACIFIC RAILWAY	2.900 2025 02	A	01/28/2015	MORGAN STANLEY		999,570	1,000,000	0	2FE
73755L AM 9	POTASH CORP	3.000 2025 04	A	03/23/2015	BAS-MERRILL LYNCH		995,200	1,000,000	0	1FE
002799 AT 1	ABBAY NATIONAL TREASURY	2.375 2020 03	F	03/09/2015	BAS-MERRILL LYNCH		997,850	1,000,000	0	1FE
06738E AE 5	BARCLAYS PLC	3.650 2025 03	F	03/09/2015	BARCLAYS CAPITAL INC		996,850	1,000,000	0	1FE
111013 AK 4	BRITISH SKY BROADCASTING	3.125 2022 11	F	01/14/2015	GOLDMAN SACHS & CO		1,007,200	1,000,000	4,688	2FE
44987C AC 2	ING BANK NV (144A)	2.450 2020 03	F	03/10/2015	DEUTSCHE BANC		998,130	1,000,000	0	1FE
494386 AC 9	KIMBERLY-CLARK DE MEXICO	3.250 2025 03	F	03/05/2015	CITIGROUP GLOBAL MARKETS		994,590	1,000,000	0	1FE
53944V AE 9	LLOYDS BANK PLC	2.400 2020 03	F	03/12/2015	J P MORGAN CHASE SECURITIES INC		998,360	1,000,000	0	1FE
87020P AE 7	SWEDBANK AB (144A)	2.200 2020 03	F	02/25/2015	BARCLAYS CAPITAL INC		999,340	1,000,000	0	1FE
87969N AD 7	TELSTRA CORP LTD (144A)	3.125 2025 04	F	03/30/2015	J P MORGAN CHASE SECURITIES INC		998,300	1,000,000	0	1FE
76110W UP 9	RASC 2003-KS9 AIB (AMBA	.808 2033 11		02/06/2015	PRIOR PERIOD ADJUSTMENT		50	50	0	1FM
14313W AA 0	CARMX 2015-1 A1	.240 2016 03		02/19/2015	BAS-MERRILL LYNCH		29,000,000	29,000,000	0	1
13056U AA 7	CRART 2015-1 A1	.300 2016 03		03/04/2015	CREDIT SUISSE FIRST BOSTON		20,000,000	20,000,000	0	1
34530Q AA 8	FORDO 2015-A A1 (144A)	.320 2016 04		03/17/2015	J P MORGAN CHASE SECURITIES INC		17,000,000	17,000,000	0	1Z
43814K AA 9	HAROT 2015-1 A1	.240 2016 02		01/21/2015	BAS-MERRILL LYNCH		46,000,000	46,000,000	0	1
44890W AA 8	HART 2015-A A1	.240 2016 01		01/14/2015	BARCLAYS CAPITAL INC		30,000,000	30,000,000	0	1
41284B AA 4	HDMOT 2015-1 A1	.250 2016 02		01/22/2015	J P MORGAN CHASE SECURITIES INC		7,500,000	7,500,000	0	1
50116R AA 4	KCOT 2015-1A A1 (144A)	.270 2016 02		01/22/2015	J P MORGAN CHASE SECURITIES INC		30,000,000	30,000,000	0	1
92887G AA 7	VFET 2015-1A A1 (144A)	.350 2016 03		03/11/2015	J P MORGAN CHASE SECURITIES INC		7,000,000	7,000,000	0	1
98161J AA 5	WOART 2015-A A1	.240 2016 03		02/25/2015	BARCLAYS CAPITAL INC		30,000,000	30,000,000	0	1
3899999	Total Bonds - Industrial and Miscellaneous						302,147,304	300,883,050	122,359	XXX

QE04.2

SCHEDULE D - PART 3

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

1 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)
8399997. Total Bonds - Part 3.....						.....605,267,089	.....575,043,784	.....485,693	XXX
8399999. Total Bonds.....						.....605,267,089	.....575,043,784	.....485,693	XXX
9999999. Total Bonds, Preferred and Common Stocks.....						.....605,267,089	XXX	.....485,693	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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 Design- ation or Market Indicator (a)
Bonds - U.S. Government																					
797224	AA 0 SAN CLEMENTE 3.585		02/27/2015	REDEEMED		101,047	101,047	101,047	101,047	0	0	0	0	0	101,047	0	0	0	906	08/27/2021	1
912828	QT 0 U S TREASURY NOTES 2.375		01/15/2015	BARCLAYS CAPITAL INC.		26,219,643	25,000,000	25,880,943	25,876,618	0	(10,896)	0	(10,896)	0	25,865,722	0	353,920	353,920	26,243	06/30/2018	1
912828	UT 5 U S TREASURY NOTES .250		03/31/2015	MATURED		50,000,000	50,000,000	49,995,719	49,999,486	0	514	0	514	0	50,000,000	0	0	0	62,500	03/31/2015	1
912828	VE 7 U S TREASURY NOTES 1.000		01/15/2015	CITIGROUP GLOBAL MARK.		35,110,625	35,000,000	34,596,797	34,597,064	0	5,040	0	5,040	0	34,602,103	0	508,522	508,522	45,192	05/31/2018	1
36202F	2L 9 GNMA II PASS #00005279 3.500		03/20/2015	PAID ON PRINCIPAL		798,187	798,187	830,489	828,302	0	(30,115)	0	(30,115)	0	798,187	0	0	0	4,654	01/20/2042	1
36202F	3M 6 GNMA II PASS #00005304 3.500		03/20/2015	PAID ON PRINCIPAL		817,706	817,706	862,041	859,830	0	(42,124)	0	(42,124)	0	817,706	0	0	0	4,887	02/20/2042	1
36202F	4Q 6 GNMA II PASS #00005331 3.500		03/20/2015	PAID ON PRINCIPAL		874,115	874,115	917,548	915,319	0	(41,204)	0	(41,204)	0	874,115	0	0	0	5,250	03/20/2042	1
36202D	6D 8 GNMA II PASS #3568 5.000		03/20/2015	PAID ON PRINCIPAL		225,900	225,900	216,815	219,523	0	6,376	0	6,376	0	225,900	0	0	0	1,880	06/20/2034	1
36202E	CM 9 GNMA II PASS #3676 4.500		03/20/2015	PAID ON PRINCIPAL		237,127	237,127	225,086	227,418	0	9,710	0	9,710	0	237,127	0	0	0	1,397	02/20/2035	1
36202E	EU 9 GNMA II PASS #3747 5.000		03/20/2015	PAID ON PRINCIPAL		201,890	201,890	196,211	197,693	0	4,196	0	4,196	0	201,890	0	0	0	1,653	08/20/2035	1
36202E	FM 6 GNMA II PASS #3772 5.000		03/20/2015	PAID ON PRINCIPAL		151,601	151,601	148,261	149,107	0	2,494	0	2,494	0	151,601	0	0	0	1,307	10/20/2035	1
36213C	YY 0 GNMA PASS TH #550727 5.000		03/15/2015	PAID ON PRINCIPAL		76,713	76,713	75,514	75,798	0	916	0	916	0	76,713	0	0	0	624	11/15/2035	1
36290R	U6 8 GNMA PASS TH #615405 4.500		03/15/2015	PAID ON PRINCIPAL		145,199	145,199	140,798	141,420	0	3,779	0	3,779	0	145,199	0	0	0	990	08/15/2033	1
36291A	DH 9 GNMA PASS TH #622104 4.500		03/15/2015	PAID ON PRINCIPAL		15,740	15,740	15,263	15,344	0	396	0	396	0	15,740	0	0	0	119	09/15/2033	1
36292F	H6 7 GNMA PASS TH #647453 5.000		03/15/2015	PAID ON PRINCIPAL		78,517	78,517	77,290	77,628	0	888	0	888	0	78,517	0	0	0	903	10/15/2035	1
36225A	ER 7 GNMA PASS TH #780144 7.000		03/15/2015	PAID ON PRINCIPAL		22,837	22,837	21,788	22,222	0	615	0	615	0	22,837	0	0	0	285	07/15/2024	1
38373R	SY 6 GNR 2001-40 Z CMO 6.000		03/20/2015	PAID ON PRINCIPAL		109,252	109,252	95,466	104,113	0	5,138	0	5,138	0	109,252	0	0	0	1,148	08/20/2031	1
38375B	SH 6 GNR 2012-H11 CA CMO 1.750		03/20/2015	PAID ON PRINCIPAL		291,750	291,750	298,360	295,536	0	(3,786)	0	(3,786)	0	291,750	0	0	0	859	04/20/2062	1
38375B	B7 6 GNR 2012-H30 VA CMO 1.750		03/20/2015	PAID ON PRINCIPAL		443,673	443,673	440,346	440,658	0	3,016	0	3,016	0	443,673	0	0	0	654	12/20/2062	1
36225C	BX 3 G2 (ARM) #80053 1.625		03/20/2015	PAID ON PRINCIPAL		65	65	65	64	0	0	0	0	0	65	0	0	0	0	03/20/2027	1
36225C	CN 4 G2 (ARM) #80076 1.625		03/20/2015	PAID ON PRINCIPAL		122	122	123	121	0	1	0	1	0	122	0	0	0	0	05/20/2027	1
000000	00 0 FHA AMER SAV BANK 88-4 6.930		03/25/2015	PAID ON PRINCIPAL		219,182	219,182	203,839	216,791	0	2,391	0	2,391	0	219,182	0	0	0	2,466	11/25/2016	1
52517#	AD 5 FHA LEHMAN 92-A PROJ L 6.930		03/25/2015	PAID ON PRINCIPAL		37,033	37,033	34,738	36,910	0	123	0	123	0	37,033	0	0	0	380	07/25/2017	1
000000	00 0 FHA MERRILL LYNCH 185- 6.810		03/25/2015	PAID ON PRINCIPAL		34,559	34,559	31,103	33,559	0	1,000	0	1,000	0	34,559	0	0	0	393	10/25/2018	1
000000	00 0 FHA USGI 2067 6.930		12/25/2014	MATURED		0	0	0	0	0	0	0	0	0	0	0	0	0	70	12/25/2014	1
38378X	P6 2 GNR 2014-166 PL 2.500		03/16/2015	PAID ON PRINCIPAL		67,772	67,772	67,729	67,724	0	47	0	47	0	67,772	0	0	0	353	05/16/2055	1
83162C	UP 6 SBAP 2012-20B 1 2.630		02/01/2015	PAID ON PRINCIPAL		313,188	313,188	313,188	313,185	0	3	0	3	0	313,188	0	0	0	4,372	02/01/2032	1
83162C	WA 7 SBAP 2014-20A 1 3.460		01/01/2015	PAID ON PRINCIPAL		292,649	292,649	292,649	292,839	0	(189)	0	(189)	0	292,649	0	0	0	5,181	01/01/2034	1
059999	Total Bonds - U.S. Government					116,886,093	115,555,825	116,079,218	116,105,320	0	(81,669)	0	(81,669)	0	116,023,651	0	862,442	862,442	174,668	XXX	XXX

QE05

Bonds - U.S. States, Territories and Possessions

010410	3M 8 ALABAMA GENERAL OBLIGA 4.750		02/01/2015	REDEEMED		7,375,000	7,375,000	7,769,046	7,378,540	0	(3,540)	0	(3,540)	0	7,375,000	0	0	0	175,156	02/01/2024	1FE
574192	XE 5 MARYLAND GENERAL OBLIG 5.000		02/15/2015	REDEEMED		5,185,000	5,185,000	5,642,473	5,191,982	0	(6,982)	0	(6,982)	0	5,185,000	0	0	0	129,625	02/15/2016	1FE
57582P	CB 4 MASSACHUSETTS GENERAL 5.000		03/01/2015	REDEEMED		235,000	235,000	245,559	235,213	0	(213)	0	(213)	0	235,000	0	0	0	5,875	03/01/2019	1FE
57582P	CC 2 MASSACHUSETTS GENERAL 5.000		03/01/2015	REDEEMED		4,765,000	4,765,000	4,979,091	4,769,313	0	(4,313)	0	(4,313)	0	4,765,000	0	0	0	119,125	03/01/2019	1FE
658256	J5 2 NORTH CAROLINA GENERAL 5.000		03/01/2015	REDEEMED		28,235,000	28,235,000	30,518,647	28,277,583	0	(42,583)	0	(42,583)	0	28,235,000	0	0	0	705,875	03/01/2022	1
658256	K2 7 NORTH CAROLINA GENERAL 5.000		03/01/2015	REDEEMED		1,765,000	1,765,000	1,907,753	1,767,662	0	(2,662)	0	(2,662)	0	1,765,000	0	0	0	44,125	03/01/2022	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
1799999	Total Bonds - U.S. States, Territories and Possessions.....					47,560,000	47,560,000	51,062,569	47,620,292	0	(60,292)	0	(60,292)	0	47,560,000	0	0	0	1,179,781	XXX	XXX

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

059132	7X 2	BALTIMORE CO GENERAL O	5.000	02/01/2015	MATURED			5,000,000	5,000,000	5,632,100	5,009,192	0	(9,192)	0	(9,192)	0	0	0	125,000	02/01/2015	1FE	
059132	6W 5	BALTIMORE CO GO MET DI	5.000	02/01/2015	MATURED			7,000,000	7,000,000	7,370,720	7,027,756	0	(27,756)	0	(27,756)	0	0	0	175,000	02/01/2015	1FE	
114889	UU 0	BROWARD CO PARKS & LAN	5.000	01/01/2015	MATURED			4,250,000	4,250,000	4,457,188	4,250,000	0	0	0	0	0	0	0	106,250	01/01/2015	1FE	
349545	E3 3	FORT ZUMWALT SCH DIST	5.000	03/01/2015	MATURED			4,000,000	4,000,000	4,366,680	4,008,191	0	(8,191)	0	(8,191)	0	0	0	100,000	03/01/2015	1FE	
512445	SF 5	LAKEVILLE GENERAL OBLI	5.000	02/01/2015	REDEEMED			470,000	470,000	498,773	477,315	0	(7,315)	0	(7,315)	0	0	0	11,750	02/01/2017	1FE	
592112	AM 8	MET GOVT NASHVILLE DAV	5.000	02/01/2015	REDEEMED			11,050,000	11,050,000	11,747,145	11,056,810	0	(6,810)	0	(6,810)	0	0	0	276,250	02/01/2018	1FE	
592112	GR 1	MET GOVT NASHVILLE DAV	5.000	01/01/2015	REDEEMED			4,375,000	4,375,000	4,748,144	4,375,000	0	0	0	0	0	0	0	109,375	01/01/2019	1FE	
592112	HA 7	MET GOVT NASHVILLE DAV	5.000	01/01/2015	REDEEMED			5,625,000	5,625,000	6,104,756	5,625,000	0	0	0	0	0	0	0	140,625	01/01/2019	1FE	
737050	UV 4	PORTSMOUTH GENERAL OBL	5.000	01/15/2015	MATURED			1,270,000	1,270,000	1,421,752	1,271,119	0	(1,119)	0	(1,119)	0	0	0	31,750	01/15/2015	1FE	
799038	BZ 6	SAN MATEO CO CCD GO S2	5.000	03/01/2015	REDEEMED			1,590,000	1,590,000	1,775,871	1,593,527	0	(3,527)	0	(3,527)	0	0	0	39,750	09/01/2017	1FE	
799038	CA 0	SAN MATEO CO CCD GO S2	5.000	03/01/2015	REDEEMED			3,245,000	3,245,000	3,609,900	3,251,925	0	(6,925)	0	(6,925)	0	0	0	81,125	09/01/2018	1FE	
799038	CB 8	SAN MATEO CO CCD GO S2	5.000	03/01/2015	REDEEMED			3,630,000	3,630,000	4,015,724	3,637,323	0	(7,323)	0	(7,323)	0	0	0	90,750	09/01/2019	1FE	
799038	CC 6	SAN MATEO CO CCD GO S2	5.000	03/01/2015	REDEEMED			2,045,000	2,045,000	2,249,705	2,048,884	0	(3,884)	0	(3,884)	0	0	0	51,125	09/01/2020	1FE	
851035	PF 6	SPRINGFIELD SD#12 GO R	5.000	03/01/2015	REDEEMED			3,850,000	3,850,000	4,019,054	3,873,617	0	(17,845)	0	(17,845)	0	0	(5,772)	(5,772)	96,250	03/01/2019	1FE
2499999	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....					57,400,000	57,400,000	62,017,511	57,505,660	0	(99,888)	0	(99,888)	0	57,405,772	0	(5,772)	(5,772)	1,435,000	XXX	XXX	

Bonds - U.S. Special Revenue and Special Assessment

05053*	AA 3	AUBURN HSG DEV CORP S7	7.400	03/15/2015	REDEEMED			11,732	11,732	11,732	11,732	0	0	0	0	0	0	0	145	04/15/2021	5*
45200F	EG 0	ILLINOIS FIN AUTH (UNI .020)		01/08/2015	GOLDMAN SACHS & CO			19,937,000	19,937,000	19,937,000	19,937,000	0	0	0	0	0	0	0	661	07/01/2038	1FE
454898	HW 0	INDIANA MUN PWR AGCY P	5.500	01/01/2015	REDEEMED			3,680,000	3,680,000	4,299,896	3,743,358	0	(63,358)	0	(63,358)	0	0	0	101,200	01/01/2016	1FE
57585K	KV 9	MASSACHUSETTS H/E (HAR .010)		01/09/2015	MORGAN STANLEY			54,290,000	54,290,000	54,290,000	54,290,000	0	0	0	0	0	0	0	1,551	07/01/2035	1FE
594570	HU 0	MICHIGAN PUB PWR AGY S	5.250	01/01/2015	MATURED			5,000,000	5,000,000	5,723,900	5,000,000	0	0	0	0	0	0	0	131,250	01/01/2015	1FE
646139	XE 0	NEW JERSEY TURNPIKE AU	6.500	01/01/2015	REDEEMED			3,180,000	3,180,000	3,548,576	3,219,288	0	(39,288)	0	(39,288)	0	0	0	103,350	01/01/2016	1
64972F	SJ 6	NEW YORK CITY FIN AUTH .020		01/07/2015	RBC CAPITAL MARKETS			40,000,000	40,000,000	40,000,000	40,000,000	0	0	0	0	0	0	0	690	06/15/2023	1FE
79061A	BF 3	SAINT JOSEPH CO EDU FA .010		01/05/2015	WELLS FARGO SECURITIE			24,100,000	24,100,000	24,100,000	24,100,000	0	0	0	0	0	0	0	482	03/01/2040	1FE
796253	YR 7	SAN ANTONIO ELEC & GAS	5.000	02/01/2015	REDEEMED			10,000,000	10,000,000	10,513,800	10,004,891	0	(4,891)	0	(4,891)	0	0	0	250,000	02/01/2024	1FE
896029	YE 9	TRIBOROUGH BRDG & TUNN	5.500	01/01/2015	REDEEMED			560,000	560,000	604,369	567,072	0	(7,072)	0	(7,072)	0	0	0	15,400	01/01/2017	1
92812Q	NQ 6	VIRGINIA HSG DEV AUTH	4.350	01/01/2015	MATURED			6,150,000	6,150,000	6,088,500	6,150,000	0	0	0	0	0	0	0	133,763	01/01/2015	1FE
938865	BM 3	WASHINGTON HSG DEV COR	7.250	03/01/2015	REDEEMED			33,385	33,385	33,385	33,385	0	0	0	0	0	0	0	404	03/01/2020	1
957886	EC 4	WESTERN CAROLINA SWR S	5.000	03/01/2015	REDEEMED			4,125,000	4,125,000	4,388,794	4,130,331	0	(5,331)	0	(5,331)	0	0	0	103,125	03/01/2022	1FE
957886	ED 2	WESTERN CAROLINA SWR S	5.000	03/01/2015	REDEEMED			10,000,000	10,000,000	10,629,000	10,011,560	0	(11,560)	0	(11,560)	0	0	0	250,000	03/01/2023	1FE
3128QG	CC 4	FH (3/1 ARM) #1N0067	2.515	03/15/2015	PAID ON PRINCIPAL			651	651	653	648	0	3	0	3	0	0	0	3	12/15/2035	1
3128JR	G4 2	FH (3/1 ARM) #847419	2.404	03/15/2015	PAID ON PRINCIPAL			13,044	13,044	12,987	12,952	0	92	0	92	0	0	0	52	03/15/2035	1
3128JR	KQ 8	FH (5/1 ARM) #847503	2.272	03/15/2015	PAID ON PRINCIPAL			64,110	64,110	62,963	62,988	0	1,122	0	1,122	0	0	0	274	12/15/2035	1
31296S	DY 9	FHLMC GOLD PASSTHRU	5.000	03/15/2015	PAID ON PRINCIPAL			57,855	57,855	57,675	57,687	0	168	0	168	0	0	0	464	01/15/2034	1

QE05.1

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 Design- ation or Market Indicator (a)
31292H AK 0	FHLMC GOLD PASSTHRU	7.500		03/15/2015	PAID ON PRINCIPAL		1,136	1,136	1,191	1,268	0	(132)	0	(132)	0	1,136	0	0	0	18	01/15/2030	1
31292H NH 3	FHLMC GOLD PASSTHRU	6.000		03/15/2015	PAID ON PRINCIPAL		1,876	1,876	1,926	1,943	0	(67)	0	(67)	0	1,876	0	0	0	18	02/15/2032	1
31293J ZX 0	FHLMC GOLD PASSTHRU	6.000		03/15/2015	PAID ON PRINCIPAL		2,064	2,064	2,111	2,133	0	(69)	0	(69)	0	2,064	0	0	0	20	04/15/2029	1
31298S UJ 1	FHLMC GOLD PASSTHRU	7.500		03/15/2015	PAID ON PRINCIPAL		614	614	642	660	0	(46)	0	(46)	0	614	0	0	0	8	08/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU	7.500		03/15/2015	PAID ON PRINCIPAL		368	368	385	401	0	(33)	0	(33)	0	368	0	0	0	5	09/15/2031	1
31287R S7 5	FHLMC GOLD PASSTHRU	7.500		03/15/2015	PAID ON PRINCIPAL		678	678	711	736	0	(58)	0	(58)	0	678	0	0	0	8	04/15/2032	1
31287S GA 9	FHLMC GOLD PASSTHRU	6.000		03/15/2015	PAID ON PRINCIPAL		573	573	586	596	0	(23)	0	(23)	0	573	0	0	0	6	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU	6.000		03/15/2015	PAID ON PRINCIPAL		21,618	21,618	22,191	22,364	0	(746)	0	(746)	0	21,618	0	0	0	217	09/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU	6.000		03/15/2015	PAID ON PRINCIPAL		4,131	4,131	4,249	4,358	0	(227)	0	(227)	0	4,131	0	0	0	60	10/15/2032	1
31288E 6E 2	FHLMC GOLD PASSTHRU	6.000		03/15/2015	PAID ON PRINCIPAL		441	441	453	458	0	(18)	0	(18)	0	441	0	0	0	5	02/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU	6.000		03/15/2015	PAID ON PRINCIPAL		297	297	305	306	0	(9)	0	(9)	0	297	0	0	0	3	03/15/2033	1
31335H TT 0	FHLMC GOLD PASSTHRU	6.000		03/15/2015	PAID ON PRINCIPAL		4,683	4,683	4,798	4,810	0	(127)	0	(127)	0	4,683	0	0	0	48	07/15/2022	1
3128GK RX 4	FHLMC GOLD PASSTHRU	5.500		03/15/2015	PAID ON PRINCIPAL		3,929	3,929	3,932	3,923	0	6	0	6	0	3,929	0	0	0	36	05/15/2016	1
3128GK TP 9	FHLMC GOLD PASSTHRU	5.500		03/15/2015	PAID ON PRINCIPAL		11,346	11,346	11,353	11,328	0	18	0	18	0	11,346	0	0	0	104	04/15/2016	1
3128H4 H9 3	FHLMC GOLD PASSTHRU	5.000		03/15/2015	PAID ON PRINCIPAL		13,300	13,300	13,504	13,350	0	(50)	0	(50)	0	13,300	0	0	0	111	05/15/2018	1
3128H4 UX 5	FHLMC GOLD PASSTHRU	5.000		03/15/2015	PAID ON PRINCIPAL		1,113	1,113	1,130	1,117	0	(4)	0	(4)	0	1,113	0	0	0	10	06/15/2018	1
3128H4 5W 5	FHLMC GOLD PASSTHRU	5.000		03/15/2015	PAID ON PRINCIPAL		529	529	537	531	0	(3)	0	(3)	0	529	0	0	0	4	06/15/2018	1
3128H5 AQ 9	FHLMC GOLD PASSTHRU	5.000		03/15/2015	PAID ON PRINCIPAL		1,329	1,329	1,349	1,335	0	(6)	0	(6)	0	1,329	0	0	0	11	06/15/2018	1
3128H6 BH 6	FHLMC GOLD PASSTHRU	5.000		03/15/2015	PAID ON PRINCIPAL		15,403	15,403	15,639	15,465	0	(62)	0	(62)	0	15,403	0	0	0	129	07/15/2018	1
3128H6 BP 8	FHLMC GOLD PASSTHRU	5.000		03/15/2015	PAID ON PRINCIPAL		14,343	14,343	14,563	14,389	0	(46)	0	(46)	0	14,343	0	0	0	121	07/15/2018	1
31283H WY 7	FHLMC GOLD PASSTHRU	5.500		03/15/2015	PAID ON PRINCIPAL		585,631	585,631	584,235	584,113	0	1,518	0	1,518	0	585,631	0	0	0	5,349	06/15/2033	1
31283H WZ 4	FHLMC GOLD PASSTHRU	6.000		03/15/2015	PAID ON PRINCIPAL		51,474	51,474	52,799	52,856	0	(1,381)	0	(1,381)	0	51,474	0	0	0	487	04/15/2033	1
31283H W9 2	FHLMC GOLD PASSTHRU	6.000		03/15/2015	PAID ON PRINCIPAL		9,282	9,282	9,492	9,573	0	(291)	0	(291)	0	9,282	0	0	0	71	05/15/2033	1
31283H Z2 4	FHLMC GOLD PASSTHRU	6.000		03/15/2015	PAID ON PRINCIPAL		102,544	102,544	105,058	105,143	0	(2,599)	0	(2,599)	0	102,544	0	0	0	931	11/15/2033	1
31283H Z5 7	FHLMC GOLD PASSTHRU	6.000		03/15/2015	PAID ON PRINCIPAL		72,152	72,152	73,918	74,039	0	(1,887)	0	(1,887)	0	72,152	0	0	0	705	02/15/2034	1
3128MJ SY 7	FHLMC GOLD PASSTHRU	3.000		03/15/2015	PAID ON PRINCIPAL		77,855	77,855	73,899	74,101	0	3,755	0	3,755	0	77,855	0	0	0	394	06/15/2043	1
3128MJ S3 5	FHLMC GOLD PASSTHRU	3.000		03/15/2015	PAID ON PRINCIPAL		70,282	70,282	67,418	67,634	0	2,647	0	2,647	0	70,282	0	0	0	361	07/15/2043	1
3128MJ S6 8	FHLMC GOLD PASSTHRU	3.000		03/15/2015	PAID ON PRINCIPAL		218,133	218,133	207,087	207,905	0	10,228	0	10,228	0	218,133	0	0	0	1,114	08/15/2043	1
3133TG NU 9	FHR 2093 Z CMO	6.000		03/15/2015	PAID ON PRINCIPAL		136,092	136,092	124,512	130,570	0	5,521	0	5,521	0	136,092	0	0	0	1,338	11/15/2028	1
3133TK SJ 0	FHR 2151 JZ CMO	6.000		03/15/2015	PAID ON PRINCIPAL		116,303	116,303	106,326	113,063	0	3,240	0	3,240	0	116,303	0	0	0	1,117	05/15/2029	1
3133TM 7G 5	FHR 2182 ZC CMO	7.500		03/15/2015	PAID ON PRINCIPAL		53,875	53,875	55,410	53,717	0	158	0	158	0	53,875	0	0	0	696	09/15/2029	1
3133TN JY 1	FHR 2223 Z CMO	8.000		03/15/2015	PAID ON PRINCIPAL		8,543	8,543	8,345	8,382	0	161	0	161	0	8,543	0	0	0	74	03/15/2030	1
3133TQ ZU 4	FHR 2274 KC CMO	6.500		03/15/2015	PAID ON PRINCIPAL		29,138	29,138	29,076	29,059	0	79	0	79	0	29,138	0	0	0	352	01/15/2031	1
3133TR LB 9	FHR 2284 Z CMO	6.500		03/15/2015	PAID ON PRINCIPAL		81,118	81,118	76,685	78,798	0	2,320	0	2,320	0	81,118	0	0	0	961	02/15/2031	1
3133TR GX 7	FHR 2288 Z CMO	6.500		03/15/2015	PAID ON PRINCIPAL		118,504	118,504	111,292	114,670	0	3,834	0	3,834	0	118,504	0	0	0	1,341	02/15/2031	1
3133TR SR 7	FHR 2297 KZ CMO	6.000		03/15/2015	PAID ON PRINCIPAL		151,217	151,217	136,346	145,971	0	5,246	0	5,246	0	151,217	0	0	0	1,464	03/15/2031	1

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 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 Design- ation or Market Indicator (a)
31339W	Q2	5	FHR 2433 NH CMO	6.500	03/15/2015	PAID ON PRINCIPAL		517,721	517,721	520,633	517,084	0	637	637	0	517,721	0	0	0	5,579	04/15/2032	1
31392K	FP	6	FHR 2451 JH CMO	6.500	03/15/2015	PAID ON PRINCIPAL		112,395	112,395	111,579	111,731	0	665	665	0	112,395	0	0	0	1,290	05/15/2032	1
31392K	AA	4	FHR 2454 BK CMO	6.500	03/15/2015	PAID ON PRINCIPAL		177,385	177,385	178,743	176,954	0	431	431	0	177,385	0	0	0	1,919	05/15/2032	1
31394K	NK	6	FHR 2686 NY CMO	5.000	03/15/2015	PAID ON PRINCIPAL		416,624	416,624	402,628	412,203	0	4,421	4,421	0	416,624	0	0	0	3,352	10/15/2023	1
31394M	SG	6	FHR 2719 WC CMO	4.500	03/15/2015	PAID ON PRINCIPAL		114,761	114,761	105,741	110,876	0	3,885	3,885	0	114,761	0	0	0	726	12/15/2023	1
31394N	L3	0	FHR 2729 CE CMO	4.500	03/15/2015	PAID ON PRINCIPAL		625,680	625,680	582,239	612,746	0	12,934	12,934	0	625,680	0	0	0	4,662	01/15/2024	1
3137B8	DA	2	FHR 4302 CA	3.000	03/15/2015	PAID ON PRINCIPAL		114,956	114,956	115,926	115,888	0	(932)	(932)	0	114,956	0	0	0	585	06/15/2040	1
3137BB	QB	9	FHR 4351 LC CMO	3.000	03/15/2015	PAID ON PRINCIPAL		205,176	205,176	207,781	207,727	0	(2,551)	(2,551)	0	205,176	0	0	0	1,034	11/15/2040	1
31282X	A8	4	FHS 146 75 CMO	7.500	03/15/2015	PAID ON PRINCIPAL		7,750	7,750	7,815	7,780	0	(31)	(31)	0	7,750	0	0	0	94	01/15/2023	1
31403D	AC	3	FN (5/1 ARM) #745303	2.263	03/25/2015	PAID ON PRINCIPAL		181,978	181,978	180,172	181,537	0	441	441	0	181,978	0	0	0	645	01/25/2036	1
3138A1	V5	7	FNMA PASS TH #AH0635	3.500	03/25/2015	PAID ON PRINCIPAL		49,748	49,748	49,587	49,576	0	173	173	0	49,748	0	0	0	236	01/25/2026	1
3138A6	ZA	1	FNMA PASS TH #AH5236	3.500	03/25/2015	PAID ON PRINCIPAL		130,188	130,188	129,766	129,772	0	416	416	0	130,188	0	0	0	725	01/25/2026	1
3138X5	PC	5	FNMA PASS TH #AU5818	2.500	03/25/2015	PAID ON PRINCIPAL		91,089	91,089	90,370	90,436	0	653	653	0	91,089	0	0	0	385	08/25/2028	1
31417A	P8	6	FNMA PASS TH #00AB4046	3.500	03/25/2015	PAID ON PRINCIPAL		297,014	297,014	306,411	306,121	0	(9,107)	(9,107)	0	297,014	0	0	0	1,941	12/25/2041	1
31371J	SD	2	FNMA PASS TH #253844	5.500	03/25/2015	PAID ON PRINCIPAL		9,392	9,392	9,316	9,346	0	46	46	0	9,392	0	0	0	81	06/25/2016	1
31371K	RC	7	FNMA PASS TH #254383	7.500	03/25/2015	PAID ON PRINCIPAL		3,879	3,879	4,055	4,234	0	(355)	(355)	0	3,879	0	0	0	48	06/25/2032	1
31371K	2V	2	FNMA PASS TH #254688	5.500	03/25/2015	PAID ON PRINCIPAL		60,634	60,634	62,179	61,554	0	(920)	(920)	0	60,634	0	0	0	547	03/25/2023	1
31371K	2X	8	FNMA PASS TH #254690	5.500	03/25/2015	PAID ON PRINCIPAL		87,738	87,738	89,616	88,827	0	(1,089)	(1,089)	0	87,738	0	0	0	790	04/25/2023	1
31371K	5X	5	FNMA PASS TH #254762	5.000	03/25/2015	PAID ON PRINCIPAL		21,488	21,488	21,441	21,427	0	61	61	0	21,488	0	0	0	178	05/25/2023	1
31371L	A8	2	FNMA PASS TH #254831	5.000	03/25/2015	PAID ON PRINCIPAL		18,610	18,610	18,569	18,557	0	53	53	0	18,610	0	0	0	150	08/25/2023	1
31371L	A9	0	FNMA PASS TH #254832	5.500	03/25/2015	PAID ON PRINCIPAL		218,899	218,899	223,824	221,717	0	(2,818)	(2,818)	0	218,899	0	0	0	1,992	08/25/2023	1
31371L	DM	8	FNMA PASS TH #254908	5.000	03/25/2015	PAID ON PRINCIPAL		63,197	63,197	63,611	63,314	0	(118)	(118)	0	63,197	0	0	0	526	09/25/2023	1
31371L	EZ	8	FNMA PASS TH #254952	4.500	03/25/2015	PAID ON PRINCIPAL		22,806	22,806	22,855	22,772	0	33	33	0	22,806	0	0	0	166	11/25/2018	1
31371L	F3	8	FNMA PASS TH #254986	5.500	03/25/2015	PAID ON PRINCIPAL		65,117	65,117	66,501	65,901	0	(783)	(783)	0	65,117	0	0	0	620	11/25/2023	1
31371L	HY	8	FNMA PASS TH #255047	5.500	03/25/2015	PAID ON PRINCIPAL		46,412	46,412	47,399	46,950	0	(538)	(538)	0	46,412	0	0	0	420	01/25/2024	1
31371L	JU	4	FNMA PASS TH #255075	5.500	03/25/2015	PAID ON PRINCIPAL		92,562	92,562	94,919	93,874	0	(1,312)	(1,312)	0	92,562	0	0	0	852	02/25/2024	1
31372Q	CQ	8	FNMA PASS TH #279179	7.000	03/25/2015	PAID ON PRINCIPAL		1,914	1,914	1,801	1,859	0	54	54	0	1,914	0	0	0	22	05/25/2024	1
31372R	LH	6	FNMA PASS TH #280328	7.000	03/25/2015	PAID ON PRINCIPAL		803	803	767	781	0	23	23	0	803	0	0	0	9	04/25/2024	1
31373U	F3	6	FNMA PASS TH #303586	6.500	03/25/2015	PAID ON PRINCIPAL		1,867	1,867	1,750	1,790	0	78	78	0	1,867	0	0	0	22	09/25/2025	1
31375F	AZ	8	FNMA PASS TH #333940	6.500	03/25/2015	PAID ON PRINCIPAL		2,192	2,192	2,098	2,136	0	55	55	0	2,192	0	0	0	24	06/25/2024	1
31376R	6H	9	FNMA PASS TH #363672	7.500	03/25/2015	PAID ON PRINCIPAL		2,238	2,238	2,160	2,126	0	112	112	0	2,238	0	0	0	28	11/25/2026	1
31376U	MV	3	FNMA PASS TH #365872	7.500	03/25/2015	PAID ON PRINCIPAL		448	448	432	427	0	21	21	0	448	0	0	0	6	12/25/2026	1
31376Y	LA	2	FNMA PASS TH #369421	7.500	03/25/2015	PAID ON PRINCIPAL		796	796	800	803	0	(8)	(8)	0	796	0	0	0	10	01/25/2027	1
31378R	S5	9	FNMA PASS TH #406540	6.500	03/25/2015	PAID ON PRINCIPAL		45	45	45	45	0	(0)	(0)	0	45	0	0	0	0	12/25/2027	1
31378R	S8	3	FNMA PASS TH #406543	6.500	03/25/2015	PAID ON PRINCIPAL		683	683	684	686	0	(3)	(3)	0	683	0	0	0	7	12/25/2027	1
31379F	J3	9	FNMA PASS TH #417982	7.000	03/25/2015	PAID ON PRINCIPAL		669	669	680	684	0	(15)	(15)	0	669	0	0	0	8	03/25/2028	1

QE05.3

SCHEDULE D - PART 4

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

QE05.4

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31379T	BL	7		03/25/2015	PAID ON PRINCIPAL		4,146	4,146	4,128	4,127	0	19	0	19	0	4,146	0	0	0	42	06/25/2028	1
31379T	G5	7		03/25/2015	PAID ON PRINCIPAL		906	906	902	902	0	4	0	4	0	906	0	0	0	10	06/25/2028	1
313615	L4	6		03/25/2015	PAID ON PRINCIPAL		1,971	1,971	1,841	1,902	0	69	0	69	0	1,971	0	0	0	27	06/25/2023	1
31384V	L7	5		03/25/2015	PAID ON PRINCIPAL		17,344	17,344	18,102	19,073	0	(1,729)	0	(1,729)	0	17,344	0	0	0	220	12/25/2029	1
31385H	YA	4		03/25/2015	PAID ON PRINCIPAL		1,091	1,091	1,136	1,102	0	(11)	0	(11)	0	1,091	0	0	0	11	11/25/2019	1
31385H	5H	1		03/25/2015	PAID ON PRINCIPAL		877	877	914	972	0	(94)	0	(94)	0	877	0	0	0	13	02/25/2032	1
31385X	M8	7		03/25/2015	PAID ON PRINCIPAL		158,628	158,628	156,466	157,101	0	1,527	0	1,527	0	158,628	0	0	0	1,181	10/25/2033	1
31386Y	6U	3		03/25/2015	PAID ON PRINCIPAL		21,770	21,770	21,593	21,665	0	105	0	105	0	21,770	0	0	0	224	04/25/2016	1
31387C	VM	0		03/25/2015	PAID ON PRINCIPAL		10,864	10,864	10,832	10,824	0	40	0	40	0	10,864	0	0	0	100	05/25/2016	1
31387S	5E	2		03/25/2015	PAID ON PRINCIPAL		8,472	8,472	8,470	8,446	0	26	0	26	0	8,472	0	0	0	78	08/25/2016	1
31387X	JK	2		03/25/2015	PAID ON PRINCIPAL		6,761	6,761	6,759	6,740	0	21	0	21	0	6,761	0	0	0	62	09/25/2016	1
31387X	UC	7		03/25/2015	PAID ON PRINCIPAL		8,141	8,141	8,492	8,245	0	(104)	0	(104)	0	8,141	0	0	0	81	09/25/2016	1
31388D	ZE	1		03/25/2015	PAID ON PRINCIPAL		15,382	15,382	15,378	15,338	0	44	0	44	0	15,382	0	0	0	98	08/25/2016	1
31388D	5H	7		03/25/2015	PAID ON PRINCIPAL		2,927	2,927	2,903	2,912	0	14	0	14	0	2,927	0	0	0	27	09/25/2016	1
31388K	CJ	9		03/25/2015	PAID ON PRINCIPAL		8,931	8,931	8,929	8,905	0	26	0	26	0	8,931	0	0	0	82	10/25/2016	1
31388M	J2	5		03/25/2015	PAID ON PRINCIPAL		34,827	34,827	34,533	34,650	0	177	0	177	0	34,827	0	0	0	306	10/25/2016	1
31388M	KG	2		03/25/2015	PAID ON PRINCIPAL		16,040	16,040	15,945	15,968	0	72	0	72	0	16,040	0	0	0	147	10/25/2016	1
31388M	T5	7		03/25/2015	PAID ON PRINCIPAL		845	845	881	858	0	(14)	0	(14)	0	845	0	0	0	8	09/25/2016	1
31388N	CT	1		03/25/2015	PAID ON PRINCIPAL		12,545	12,545	12,544	12,510	0	35	0	35	0	12,545	0	0	0	129	10/25/2016	1
31388N	EK	8		03/25/2015	PAID ON PRINCIPAL		2,468	2,468	2,448	2,455	0	13	0	13	0	2,468	0	0	0	23	10/25/2016	1
31388N	ET	9		03/25/2015	PAID ON PRINCIPAL		45,174	45,174	45,040	45,009	0	164	0	164	0	45,174	0	0	0	409	10/25/2016	1
31388N	EU	6		03/25/2015	PAID ON PRINCIPAL		4,752	4,752	4,947	4,802	0	(49)	0	(49)	0	4,752	0	0	0	47	10/25/2016	1
31388P	XP	1		03/25/2015	PAID ON PRINCIPAL		5,163	5,163	5,132	5,140	0	23	0	23	0	5,163	0	0	0	46	10/25/2016	1
31388Q	HX	0		03/25/2015	PAID ON PRINCIPAL		8,239	8,239	8,190	8,201	0	38	0	38	0	8,239	0	0	0	76	11/25/2016	1
31388R	4L	8		03/25/2015	PAID ON PRINCIPAL		1,085	1,085	1,096	1,086	0	(2)	0	(2)	0	1,085	0	0	0	10	12/25/2016	1
31388T	KX	0		03/25/2015	PAID ON PRINCIPAL		4,264	4,264	4,309	4,264	0	0	0	0	0	4,264	0	0	0	40	12/25/2016	1
31388T	KY	8		03/25/2015	PAID ON PRINCIPAL		38,458	38,458	38,869	38,453	0	5	0	5	0	38,458	0	0	0	302	12/25/2016	1
31388U	S2	7		03/25/2015	PAID ON PRINCIPAL		12,066	12,066	12,196	12,064	0	2	0	2	0	12,066	0	0	0	98	12/25/2016	1
31388V	V4	7		03/25/2015	PAID ON PRINCIPAL		14,389	14,389	14,544	14,400	0	(11)	0	(11)	0	14,389	0	0	0	129	12/25/2016	1
31388V	XR	4		03/25/2015	PAID ON PRINCIPAL		12,148	12,148	12,278	12,157	0	(9)	0	(9)	0	12,148	0	0	0	112	12/25/2016	1
31388V	5C	8		03/25/2015	PAID ON PRINCIPAL		41,538	41,538	40,422	41,181	0	358	0	358	0	41,538	0	0	0	335	12/25/2016	1
31389E	FJ	9		03/25/2015	PAID ON PRINCIPAL		4,555	4,555	4,751	4,616	0	(60)	0	(60)	0	4,555	0	0	0	34	12/25/2016	1
31389J	B7	8		03/25/2015	PAID ON PRINCIPAL		8,286	8,286	8,626	8,404	0	(118)	0	(118)	0	8,286	0	0	0	83	02/25/2017	1
31389Y	M7	3		03/25/2015	PAID ON PRINCIPAL		618	618	646	689	0	(71)	0	(71)	0	618	0	0	0	8	01/25/2032	1
31390K	RG	5		03/25/2015	PAID ON PRINCIPAL		112	112	117	125	0	(13)	0	(13)	0	112	0	0	0	1	05/25/2032	1
31391E	HS	3		03/25/2015	PAID ON PRINCIPAL		7,111	7,111	7,418	7,268	0	(157)	0	(157)	0	7,111	0	0	0	71	10/25/2017	1

SCHEDULE D - PART 4

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

QE05.5

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)
31391F	DW 5 FNMA PASS TH #665317	6.000	03/25/2015	PAID ON PRINCIPAL		21,805	21,805	22,741	22,121	0	(316)	0	(316)	0	21,805	0	0	0	185	10/25/2017	1
31400E	QQ 6 FNMA PASS TH #685463	5.000	03/25/2015	PAID ON PRINCIPAL		18,280	18,280	18,729	18,377	0	(97)	0	(97)	0	18,280	0	0	0	136	03/25/2018	1
31401B	QB 4 FNMA PASS TH #703450	5.000	03/25/2015	PAID ON PRINCIPAL		176,482	176,482	180,813	177,724	0	(1,242)	0	(1,242)	0	176,482	0	0	0	1,399	06/25/2018	1
31401C	KL 6 FNMA PASS TH #704199	5.000	03/25/2015	PAID ON PRINCIPAL		33,785	33,785	34,614	34,010	0	(225)	0	(225)	0	33,785	0	0	0	282	06/25/2018	1
31401H	NK 4 FNMA PASS TH #708794	5.000	03/25/2015	PAID ON PRINCIPAL		17,102	17,102	17,522	17,213	0	(111)	0	(111)	0	17,102	0	0	0	141	06/25/2018	1
31401M	BR 1 FNMA PASS TH #712048	5.500	03/25/2015	PAID ON PRINCIPAL		4,034	4,034	4,120	4,102	0	(68)	0	(68)	0	4,034	0	0	0	37	07/25/2033	1
31401X	LS 4 FNMA PASS TH #721337	5.000	03/25/2015	PAID ON PRINCIPAL		310,530	310,530	318,090	312,148	0	(1,618)	0	(1,618)	0	310,530	0	0	0	2,484	06/25/2018	1
31402C	QM 7 FNMA PASS TH #725060	6.000	03/25/2015	PAID ON PRINCIPAL		677	677	692	694	0	(18)	0	(18)	0	677	0	0	0	6	01/25/2034	1
31402D	VH 0 FNMA PASS TH #726116	5.000	03/25/2015	PAID ON PRINCIPAL		63,639	63,639	65,193	64,007	0	(368)	0	(368)	0	63,639	0	0	0	523	08/25/2018	1
31402J	ER 4 FNMA PASS TH #730144	5.000	03/25/2015	PAID ON PRINCIPAL		14,505	14,505	14,420	14,434	0	71	0	71	0	14,505	0	0	0	113	07/25/2033	1
31402J	2D 8 FNMA PASS TH #730772	5.000	03/25/2015	PAID ON PRINCIPAL		19,192	19,192	19,663	19,333	0	(141)	0	(141)	0	19,192	0	0	0	160	08/25/2018	1
31402N	D5 4 FNMA PASS TH #733724	5.000	03/25/2015	PAID ON PRINCIPAL		55,641	55,641	57,006	55,994	0	(353)	0	(353)	0	55,641	0	0	0	456	08/25/2018	1
31402Q	LF 6 FNMA PASS TH #734826	4.500	03/25/2015	PAID ON PRINCIPAL		36,420	36,420	35,100	35,591	0	829	0	829	0	36,420	0	0	0	286	08/25/2033	1
31403F	Q6 4 FNMA PASS TH #747577	5.000	03/25/2015	PAID ON PRINCIPAL		39,459	39,459	39,256	39,276	0	183	0	183	0	39,459	0	0	0	376	11/25/2033	1
31403G	RL 8 FNMA PASS TH #748491	5.000	03/25/2015	PAID ON PRINCIPAL		64,496	64,496	64,162	64,194	0	302	0	302	0	64,496	0	0	0	530	10/25/2033	1
31403L	LR 0 FNMA PASS TH #751936	5.500	03/25/2015	PAID ON PRINCIPAL		66,241	66,241	67,659	66,935	0	(694)	0	(694)	0	66,241	0	0	0	606	11/25/2023	1
31403N	CD 7 FNMA PASS TH #753468	4.500	03/25/2015	PAID ON PRINCIPAL		5,937	5,937	5,957	5,932	0	5	0	5	0	5,937	0	0	0	53	11/25/2018	1
31404B	SY 9 FNMA PASS TH #763835	5.000	03/25/2015	PAID ON PRINCIPAL		308	308	306	306	0	2	0	2	0	308	0	0	0	3	01/25/2034	1
31404J	MA 0 FNMA PASS TH #769953	5.000	03/25/2015	PAID ON PRINCIPAL		39,443	39,443	39,419	39,378	0	66	0	66	0	39,443	0	0	0	190	03/25/2034	1
31404J	YQ 2 FNMA PASS TH #770319	5.000	03/25/2015	PAID ON PRINCIPAL		80,223	80,223	79,753	79,817	0	406	0	406	0	80,223	0	0	0	407	04/25/2034	1
31404N	2P 0 FNMA PASS TH #773982	5.000	03/25/2015	PAID ON PRINCIPAL		7,999	7,999	7,952	7,959	0	40	0	40	0	7,999	0	0	0	66	03/25/2034	1
31404N	2S 4 FNMA PASS TH #773985	5.000	03/25/2015	PAID ON PRINCIPAL		26,589	26,589	26,433	26,456	0	133	0	133	0	26,589	0	0	0	218	03/25/2034	1
31404W	GW 0 FNMA PASS TH #780613	5.000	03/25/2015	PAID ON PRINCIPAL		256,407	256,407	244,909	247,905	0	8,502	0	8,502	0	256,407	0	0	0	2,068	05/25/2034	1
31404W	R9 9 FNMA PASS TH #780912	5.000	03/25/2015	PAID ON PRINCIPAL		101,664	101,664	97,503	98,934	0	2,731	0	2,731	0	101,664	0	0	0	484	06/25/2029	1
31406V	2P 0 FNMA PASS TH #821682	5.000	03/25/2015	PAID ON PRINCIPAL		296,795	296,795	295,153	295,302	0	1,493	0	1,493	0	296,795	0	0	0	1,909	06/25/2035	1
31407X	A8 4 FNMA PASS TH #843431	5.000	03/25/2015	PAID ON PRINCIPAL		200,129	200,129	191,436	194,569	0	5,560	0	5,560	0	200,129	0	0	0	1,719	07/25/2035	1
31358F	3N 7 FNR G-5 Z CMO	8.250	03/25/2015	PAID ON PRINCIPAL		7,612	7,612	7,727	7,634	0	(22)	0	(22)	0	7,612	0	0	0	104	03/25/2021	1
31358T	3G 2 FNR G93-10 J CMO	5.000	03/25/2015	PAID ON PRINCIPAL		33,031	33,031	28,800	31,265	0	1,766	0	1,766	0	33,031	0	0	0	282	03/25/2023	1
31359U	2Q 7 FNR 1998-64 ZB CMO	6.500	03/25/2015	PAID ON PRINCIPAL		252,050	252,050	240,813	246,537	0	5,513	0	5,513	0	252,050	0	0	0	2,267	09/25/2028	1
31359W	AW 1 FNR 1999-28 ZB CMO	6.500	03/25/2015	PAID ON PRINCIPAL		56,418	56,418	53,517	55,014	0	1,403	0	1,403	0	56,418	0	0	0	545	06/25/2029	1
31359V	S5 3 FNR 1999-29 ZB CMO	6.500	03/25/2015	PAID ON PRINCIPAL		27,287	27,287	25,953	26,305	0	982	0	982	0	27,287	0	0	0	251	06/25/2029	1
31392D	NT 5 FNR 2002-40 MG CMO	6.500	03/25/2015	PAID ON PRINCIPAL		163,337	163,337	161,883	162,306	0	1,031	0	1,031	0	163,337	0	0	0	1,632	06/25/2032	1
31392G	EK 7 FNR 2002-90 A1 CMO	6.500	03/25/2015	PAID ON PRINCIPAL		11,315	11,315	11,773	11,980	0	(665)	0	(665)	0	11,315	0	0	0	130	06/25/2042	1
31397L	C9 8 FNR 2008-53 BL CMO	5.000	03/25/2015	PAID ON PRINCIPAL		548,117	548,117	578,264	549,445	0	(1,328)	0	(1,328)	0	548,117	0	0	0	4,716	05/25/2022	1
3136AJ	G4 2 FNR 2014-26 W	3.000	03/25/2015	PAID ON PRINCIPAL		209,133	209,133	211,617	211,559	0	(2,425)	0	(2,425)	0	209,133	0	0	0	1,215	04/25/2040	1
3136AJ	6A 9 FNR 2014-27 NA CMO	3.000	03/25/2015	PAID ON PRINCIPAL		223,194	223,194	226,472	226,357	0	(3,163)	0	(3,163)	0	223,194	0	0	0	1,068	04/25/2040	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)
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....						190,981,714	190,981,714	193,988,768	191,057,865	0	(76,151)	0	(76,151)	0	190,981,714	0	0	0	1,171,905	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00724F	AA 9		02/01/2015	ADOBE SYSTEMS INC	3.250	1,150,000	1,150,000	1,213,213	1,152,007	0	(2,007)	0	(2,007)	0	1,150,000	0	0	0	18,688	02/01/2015	2FE.....
012653	AA 9		02/01/2015	ALBEMARLE CORP	5.100	1,000,000	1,000,000	998,970	999,899	0	101	0	101	0	1,000,000	0	0	0	25,500	02/01/2015	2FE.....
018804	AP 9		03/11/2015	ALLIANT TECHSYSTEMS IN	6.875	2,060,561	1,934,000	2,075,520	2,023,601	0	(8,561)	0	(8,561)	0	2,015,040	0	45,521	45,521	65,004	09/15/2020	4FE.....
029912	BB 7		02/11/2015	AMERICAN TOWER CORP	4.625	1,005,898	1,000,000	998,640	999,798	0	56	0	56	0	999,854	0	6,044	6,044	16,701	04/01/2015	2FE.....
06406J	HB 4		03/15/2015	BANK OF NEW YORK MELLO	4.950	2,000,000	2,000,000	1,939,500	1,997,797	0	2,203	0	2,203	0	2,000,000	0	0	0	49,500	03/15/2015	1FE.....
110394	AE 3		01/08/2015	BRISTOW GROUP INC	6.250	997,500	1,000,000	995,000	990,000	5,000	35	0	5,035	0	995,035	0	2,465	2,465	15,278	10/15/2022	3FE.....
111621	AK 4		02/13/2015	BROCADE COMMUNICATIONS	6.875	739,582	715,000	781,138	740,429	0	(1,010)	0	(1,010)	0	739,419	0	163	163	28,401	01/15/2020	3FE.....
15200D	AD 9		02/01/2015	CENTERPOINT ENERGY 200	5.170	505,168	505,168	505,040	505,104	0	64	0	64	0	505,168	0	0	0	13,059	08/01/2019	1FE.....
172967	GW 5		03/17/2015	CITIGROUP INC	1.700	1,010,010	1,000,000	1,001,430	1,000,751	0	(105)	0	(105)	0	1,000,646	0	9,364	9,364	11,003	07/25/2016	1FE.....
191216	AM 2		03/30/2015	COCA-COLA CO	4.875	1,127,950	1,000,000	990,770	995,500	0	286	0	286	0	995,786	0	132,164	132,164	26,406	03/15/2019	1FE.....
126304	AK 0		03/05/2015	CSC HOLDINGS INC	7.625	2,095,125	1,850,000	1,698,023	1,800,481	0	2,114	0	2,114	0	1,802,595	0	292,530	292,530	92,082	07/15/2018	3FE.....
126650	BC 3		03/10/2015	CVS LEASE PASS THRU CE	5.880	51,062	51,062	45,650	46,522	0	4,540	0	4,540	0	51,062	0	0	0	501	01/10/2028	2FE.....
126650	BQ 2		03/10/2015	CVS LEASE PASS THRU CE	6.943	19,672	19,672	18,445	18,609	0	1,063	0	1,063	0	19,672	0	0	0	228	01/10/2030	2FE.....
12665U	AA 2		03/10/2015	CVS LEASE PASS THRU CE	4.704	20,439	20,439	20,439	20,439	0	0	0	0	0	20,439	0	0	0	160	01/10/2036	2FE.....
278865	AH 3		02/15/2015	ECOLAB INC	4.875	2,000,000	2,000,000	1,997,860	1,999,737	0	263	0	263	0	2,000,000	0	0	0	48,750	02/15/2015	2FE.....
28932M	AG 0		01/19/2015	ELM RD GENERATING STAT	4.673	61,932	61,932	62,216	62,178	0	(247)	0	(247)	0	61,932	0	0	0	1,606	01/19/2031	1FE.....
35802X	AA 1	R.	03/09/2015	FRESENIUS MED (144A)	6.500	557,500	500,000	493,115	495,896	0	252	0	252	0	496,148	0	61,352	61,352	15,979	09/15/2018	3FE.....
478115	AA 6		02/19/2015	JOHNS HOPKINS UNIVERSI	5.250	851,537	748,000	747,476	747,763	0	(43)	0	(43)	0	747,719	0	103,817	103,817	24,871	07/01/2019	1FE.....
478366	AE 7		03/01/2015	JOHNSON CONTROLS	7.700	6,750,000	6,750,000	6,989,228	6,748,153	0	1,847	0	1,847	0	6,750,000	0	0	0	259,875	03/01/2015	2FE.....
46625H	HP 8		01/20/2015	JP MORGAN CHASE	3.700	1,000,000	1,000,000	1,035,520	1,000,624	0	(624)	0	(624)	0	1,000,000	0	0	0	18,500	01/20/2015	1FE.....
485260	BH 5		03/29/2015	KANSAS GAS & ELECTRIC	5.647	222,590	222,590	219,859	221,172	0	1,418	0	1,418	0	222,590	0	0	0	6,285	03/29/2021	1FE.....
521615	AA 2		03/15/2015	LEA POWER PARTNERS (14	6.595	19,489	19,489	19,489	19,489	0	0	0	0	0	19,489	0	0	0	321	06/15/2033	3FE.....
589331	AK 3		03/01/2015	MERCK & CO INC	4.750	1,000,000	1,000,000	1,039,100	1,001,139	0	(1,139)	0	(1,139)	0	1,000,000	0	0	0	23,750	03/01/2015	1FE.....
641423	BK 3		01/15/2015	NEVADA POWER CO	5.875	4,350,000	4,350,000	4,391,000	4,349,948	0	52	0	52	0	4,350,000	0	0	0	127,781	01/15/2015	1FE.....
71343P	AA 9		01/15/2015	PEPSIAMERICAS	4.875	3,000,000	3,000,000	2,991,510	2,999,830	0	170	0	170	0	3,000,000	0	0	0	73,125	01/15/2015	1FE.....
717081	DA 8		03/15/2015	PFIZER INC	5.350	3,000,000	3,000,000	2,996,250	2,999,337	0	663	0	663	0	3,000,000	0	0	0	80,250	03/15/2015	1FE.....
7425A0	AW 0		03/15/2015	PRINCIPAL LIFE GLOBAL	5.050	18,000,000	18,000,000	17,903,520	17,995,058	0	4,942	0	4,942	0	18,000,000	0	0	0	454,500	03/15/2015	1FE.....
742741	AA 9		01/01/2015	PROCTER & GAMBLE CO	9.360	103,620	103,620	129,820	117,383	0	(13,763)	0	(13,763)	0	103,620	0	0	0	4,849	01/01/2021	1FE.....
75913M	AB 5		02/27/2015	REGIONS BANK ALABAMA	7.500	3,645,814	3,120,000	3,656,268	3,653,931	0	(16,574)	0	(16,574)	0	3,637,357	0	8,457	8,457	66,300	05/15/2018	2FE.....
771196	AS 1	R.	03/26/2015	ROCHE HOLDINGS INC (14	6.000	464,804	400,000	438,368	419,998	0	(1,034)	0	(1,034)	0	418,964	0	45,840	45,840	13,667	03/01/2019	1FE.....
786514	BR 9		02/02/2015	SAFEBAY INC	5.000	1,010,000	1,000,000	1,005,080	1,002,601	0	(8)	0	(8)	0	1,002,593	0	7,407	7,407	23,194	08/15/2019	2FE.....
832696	C* 7		03/20/2015	SMUCKER (J.M.) COMPANY	5.550	4,255,899	3,750,000	3,750,000	3,750,000	0	350	0	350	0	3,750,350	0	505,550	505,550	97,703	04/01/2022	2.....
842400	EY 5		02/07/2015	SOUTHERN CALIFORNIA ED	5.000	782,765	750,000	769,275	753,394	0	(330)	0	(330)	0	753,064	0	29,701	29,701	21,042	01/15/2016	1FE.....
847788	AQ 9		03/13/2015	SPEEDWAY MOTORSPORTS I	6.750	4,445,125	4,300,000	4,539,500	4,419,253	6,107	(11,608)	0	(5,500)	0	4,413,753	0	31,372	31,372	178,988	02/01/2019	3FE.....
858119	AR 1		03/16/2015	STEEL DYNAMICS	7.625	1,557,195	1,500,000	1,650,000	1,565,251	0	(5,547)	0	(5,547)	0	1,559,704	0	(2,509)	(2,509)	57,505	03/15/2020	3FE.....

QE05.6

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
872312 AA 1	TCM SUB LLC (144A) 3.550		01/15/2015	MATURED		2,000,000	2,000,000	1,998,280	1,999,941	0	.59	0	.59	0	2,000,000	0	0	0	35,500	01/15/2015	2FE
883203 BP 5	TEXTRON INC 6.200		01/02/2015	REDEEMED		1,011,470	1,000,000	1,010,390	1,000,244	0	(.5)	0	(.5)	0	1,000,238	0	11,232	11,232	18,428	03/15/2015	2FE
89233P SZ 5	TOYOTA MOTOR CREDIT 1.000	R.	02/17/2015	MATURED		1,000,000	1,000,000	998,500	999,930	0	.70	0	.70	0	1,000,000	0	0	0	5,000	02/17/2015	1FE
893045 AC 8	TRANS-ALLEGHENY (144A) 4.000		01/15/2015	MATURED		3,000,000	3,000,000	3,112,880	3,001,256	0	(1,256)	0	(1,256)	0	3,000,000	0	0	0	60,000	01/15/2015	2FE
87305Q BW 0	TTX CO (144A) 4.900		03/01/2015	MATURED		3,250,000	3,250,000	3,263,265	3,250,417	0	(.417)	0	(.417)	0	3,250,000	0	0	0	79,625	03/01/2015	2FE
90783W AA 1	UNION PACIFIC PASS THR 5.866		01/02/2015	REDEEMED		57,845	57,845	57,845	57,845	0	0	0	0	0	57,845	0	0	0	1,697	07/02/2030	1FE
98385X AF 3	XTO ENERGY INC 5.000		01/31/2015	MATURED		2,000,000	2,000,000	1,998,760	1,999,858	0	142	0	142	0	2,000,000	0	0	0	50,000	01/31/2015	1FE
097751 AY 7	BOMBARDIER INC (144A) 5.750	A.	01/08/2015	CREDIT SUISSE FIRST B.		1,012,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	12,500	12,500	18,847	03/15/2022	4FE
097751 BB 6	BOMBARDIER INC (144A) 4.250	A.	02/18/2015	CREDIT SUISSE FIRST B.		506,250	500,000	500,000	500,000	0	0	0	0	0	500,000	0	6,250	6,250	12,868	01/15/2016	3FE
77509N AP 8	ROGERS CABLE INC 6.750	A.	03/15/2015	MATURED		1,500,000	1,500,000	1,561,868	1,501,660	0	(1,660)	0	(1,660)	0	1,500,000	0	0	0	50,625	03/15/2015	2FE
893526 DG 5	TRANS CANADA PIPELINE 4.875	A.	01/15/2015	MATURED		1,000,000	1,000,000	942,730	999,560	0	440	0	440	0	1,000,000	0	0	0	24,375	01/15/2015	1FE
02364W AH 8	AMERICA MOVIL SA 5.750	F.	01/15/2015	MATURED		1,000,000	1,000,000	962,690	999,711	0	289	0	289	0	1,000,000	0	0	0	28,750	01/15/2015	1FE
654902 AB 1	NOKIA CORP 5.375	F.	01/29/2015	J P MORGAN CHASE SECU.		1,095,000	1,000,000	988,670	994,212	0	.83	0	.83	0	994,295	0	100,705	100,705	11,646	05/15/2019	3FE
780153 AJ 1	ROYAL CARIBBEAN CRUISE 7.250	E.	01/13/2015	VARIOUS		3,740,625	3,325,000	3,366,563	3,338,756	0	(100)	0	(100)	0	3,338,656	0	401,969	401,969	79,187	03/15/2018	3FE
879403 AS 2	TELEFONOS DE MEXICO SA 5.500	F.	01/27/2015	MATURED		500,000	500,000	492,620	499,875	0	125	0	125	0	500,000	0	0	0	13,750	01/27/2015	1FE
88165F AG 7	TEVA PHARMACEUTICALS F 2.950	F.	02/27/2015	TENDERED		1,229,060	1,213,000	1,210,598	1,211,026	0	.12	0	.12	0	1,211,037	0	18,023	18,023	6,859	12/18/2022	1FE
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		02/21/2015	PAID ON PRINCIPAL		23,276	23,276	24,294	23,185	0	.91	0	.91	0	23,276	0	0	0	295	03/21/2029	1FM
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750		03/25/2015	PAID ON PRINCIPAL		32,228	32,228	32,044	30,412	0	1,817	0	1,817	0	32,228	0	0	0	316	03/25/2036	1FM
07386H NQ 0	BALTA 2004-12 1A1 CMO .873		03/25/2015	PAID ON PRINCIPAL		206,122	206,122	160,776	160,689	0	45,433	0	45,433	0	206,122	0	0	0	303	01/25/2035	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.735		03/25/2015	PAID ON PRINCIPAL		57,978	57,978	56,261	56,239	0	1,738	0	1,738	0	57,978	0	0	0	295	05/25/2033	1FM
05948X EB 3	BOAMS 2003-E 2A1 CMO 2.735		03/25/2015	PAID ON PRINCIPAL		6,078	6,078	5,857	5,854	0	223	0	223	0	6,078	0	0	0	20	06/25/2033	1FM
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		03/25/2015	PAID ON PRINCIPAL		119,610	119,610	120,932	119,245	0	365	0	365	0	119,610	0	0	0	926	09/25/2018	1FM
05948X WL 1	BOAMS 2003-8 2A5 CMO 5.000		03/25/2015	PAID ON PRINCIPAL		185,067	185,067	180,855	182,878	0	2,189	0	2,189	0	185,067	0	0	0	1,642	11/25/2018	1FM
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		03/25/2015	PAID ON PRINCIPAL		79,247	79,247	77,452	78,283	0	964	0	964	0	79,247	0	0	0	735	12/25/2018	1FM
16162T V5 2	CHASE 2002-S6 2A1 CMO 6.000		03/25/2015	PAID ON PRINCIPAL		924	924	923	920	0	4	0	4	0	924	0	0	0	9	05/25/2017	1FM
17315M AJ 4	CMLTI 2009-7 5A1 CMO (5.500		03/25/2015	PAID ON PRINCIPAL		452,507	452,507	458,305	422,164	0	30,343	0	30,343	0	452,507	0	0	0	3,779	12/25/2035	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		03/25/2015	PAID ON PRINCIPAL		44,533	44,533	46,198	46,770	0	(2,237)	0	(2,237)	0	44,533	0	0	0	359	12/25/2033	1FM
2254W0 JY 2	CSFB 2004-7 3A1 CMO 5.000		03/25/2015	PAID ON PRINCIPAL		127,107	127,107	128,279	127,220	0	(113)	0	(113)	0	127,107	0	0	0	1,058	10/25/2019	1FM
12646X AJ 1	CSMC 2013-IVR3 A2 CMO 3.000		03/25/2015	PAID ON PRINCIPAL		186,220	186,220	175,745	176,115	0	10,105	0	10,105	0	186,220	0	0	0	1,059	05/25/2043	1FM
12647M AM 7	CSMC 2013-6 1A1 CMO 2.500		03/25/2015	PAID ON PRINCIPAL		204,768	204,768	199,969	200,326	0	4,442	0	4,442	0	204,768	0	0	0	831	07/25/2028	1FM
12667F A4 7	CWALT 2004-33 3A1 (CMO) 2.362		03/25/2015	PAID ON PRINCIPAL		126,382	126,382	90,679	74,578	0	51,804	0	51,804	0	126,382	0	0	0	492	12/25/2034	1FM
36242D KV 4	GSR 2004-12 2A2 CMO 2.473		03/25/2015	PAID ON PRINCIPAL		113,240	113,240	93,582	78,011	0	35,228	0	35,228	0	113,240	0	0	0	389	12/25/2034	1FM
46640M AX 8	JPMMT 2013-3 A10 (CMO) 3.471		03/25/2015	PAID ON PRINCIPAL		340,356	340,356	332,166	332,328	0	8,028	0	8,028	0	340,356	0	0	0	2,055	07/25/2043	1FM
576455 AC 3	MABS 2006-HE5 A3 .333		03/25/2015	PAID ON PRINCIPAL		204,560	204,560	101,760	91,778	0	112,782	0	112,782	0	204,560	0	0	0	114	11/25/2036	1FM
55275R AD 4	MABS 2006-NC3 A4 .333		03/25/2015	PAID ON PRINCIPAL		245,145	245,145	109,138	96,693	0	148,452	0	148,452	0	245,145	0	0	0	141	10/25/2036	1FM
55265K A7 4	MASTR 2003-7 2A3 CMO 5.000		03/25/2015	PAID ON PRINCIPAL		56,379	56,379	56,942	56,215	0	163	0	163	0	56,379	0	0	0	453	08/25/2018	1FM

QE05.7

SCHEDULE D - PART 4

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

QE05.8

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
55265K K2 4	MASTR 2003-8 2A1 CMO 4.500		03/25/2015	PAID ON PRINCIPAL		11,268	11,268	11,312	11,239	0	29	0	29	0	11,268	0	0	0	85	09/25/2018	1FM
55265K M6 3	MASTR 2003-8 8A1 CMO 5.500		03/25/2015	PAID ON PRINCIPAL		540,467	540,467	528,137	529,461	0	11,006	0	11,006	0	540,467	0	0	0	4,330	09/25/2033	1FM
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		03/25/2015	PAID ON PRINCIPAL		100,775	100,775	100,255	100,345	0	430	0	430	0	100,775	0	0	0	711	10/25/2018	1FM
61744C BD 7	MSAC 2004-SD1 A .971		02/25/2015	PAID ON PRINCIPAL		40,554	40,554	36,403	36,212	0	4,342	0	4,342	0	40,554	0	0	0	67	08/25/2034	1FM
76110H M6 3	RALI 2005-QA1 A1 CMO .473		03/25/2015	PAID ON PRINCIPAL		111,569	111,569	93,160	94,120	0	17,449	0	17,449	0	111,569	0	0	0	89	01/25/2035	1FM
76112B WV 8	RAMP 2005-RS7 A3 .543		03/25/2015	PAID ON PRINCIPAL		152,033	152,033	106,803	119,093	0	32,941	0	32,941	0	152,033	0	0	0	156	07/25/2035	1FM
76110W UX 2	RASC 2003-KS10 A16 4.540		03/25/2015	PAID ON PRINCIPAL		13,403	13,403	13,400	13,369	0	33	0	33	0	13,403	0	0	0	91	12/25/2033	1FM
76110W UP 9	RASC 2003-KS9 A1IB (AM .813		03/25/2015	PAID ON PRINCIPAL		11,507	11,507	8,360	7,083	0	4,424	0	4,424	0	11,507	0	0	0	9	11/25/2033	1FM
76111X EA 7	RFMSI 2003-S20 2A1 CMO 4.750		03/25/2015	PAID ON PRINCIPAL		137,747	137,747	132,872	135,353	0	2,394	0	2,394	0	137,747	0	0	0	1,088	12/25/2018	1FM
81377N AA 2	SABR 2007-BR3 A2A .243		03/25/2015	PAID ON PRINCIPAL		101,456	101,456	34,731	29,258	0	72,198	0	72,198	0	101,456	0	0	0	43	04/25/2037	1FM
81375F CX 9	SASI 1993-7 B1 CMO 6.250		03/25/2015	PAID ON PRINCIPAL		1,028	1,028	993	1,010	0	18	0	18	0	1,028	0	0	0	11	12/25/2023	1FM
79549A XJ 3	SBM7 2003-HE1 M1 1.446		02/25/2015	PAID ON PRINCIPAL		37,998	37,998	30,129	30,878	0	7,121	0	7,121	0	37,998	0	0	0	71	04/25/2033	1FM
81745E AA 7	SEMT 2013-8 A1 (CMO) 3.000		03/25/2015	PAID ON PRINCIPAL		202,581	202,581	197,929	198,051	0	4,530	0	4,530	0	202,581	0	0	0	1,168	06/25/2043	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.153		03/25/2015	PAID ON PRINCIPAL		5,100	5,100	4,603	4,620	0	480	0	480	0	5,100	0	0	0	18	03/25/2033	1FM
92922F GA 0	WAMU 2003-S10 A2 CMO 5.000		03/25/2015	PAID ON PRINCIPAL		215,882	215,882	215,073	215,104	0	779	0	779	0	215,882	0	0	0	1,901	10/25/2018	1FM
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500		03/25/2015	PAID ON PRINCIPAL		26,426	26,426	26,029	26,243	0	182	0	182	0	26,426	0	0	0	193	12/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		03/25/2015	PAID ON PRINCIPAL		16,477	16,477	16,528	16,424	0	52	0	52	0	16,477	0	0	0	124	07/25/2018	1FM
94979W AA 7	WFMB 2003-G A1 CMO 2.490		03/25/2015	PAID ON PRINCIPAL		48,279	48,279	45,987	42,049	0	6,230	0	6,230	0	48,279	0	0	0	120	06/25/2033	1FM
94980D AB 4	WFMB 2003-M A2 CMO 2.615		03/25/2015	PAID ON PRINCIPAL		14,276	14,276	13,887	12,723	0	1,553	0	1,553	0	14,276	0	0	0	68	12/25/2033	1FM
94981Y AB 7	WFMB 2004-BB A2 (CMO) 2.617		03/25/2015	PAID ON PRINCIPAL		106,346	106,346	91,790	86,281	0	20,065	0	20,065	0	106,346	0	0	0	424	01/25/2035	1FM
94981N AH 8	WFMB 2005-AR4 2A2 CMO 2.629		03/25/2015	PAID ON PRINCIPAL		143,188	143,188	126,005	120,295	0	22,892	0	22,892	0	143,188	0	0	0	498	04/25/2035	1FM
97652P AA 9	WIN 2014-1 A1 CMO (144 4.000		03/20/2015	PAID ON PRINCIPAL		382,428	382,428	395,335	395,723	1,085	(14,380)	0	(13,295)	0	382,428	0	0	0	2,269	06/20/2044	1FM
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.418		03/20/2015	PAID ON PRINCIPAL		58,953	58,953	52,244	47,739	0	11,213	0	11,213	0	58,953	0	0	0	278	10/20/2035	1FM
46361T AA 0	ICOT 2013-IRV A1 2.068		03/15/2015	PAID ON PRINCIPAL		138,436	138,436	139,814	139,502	0	(1,066)	0	(1,066)	0	138,436	0	0	0	489	05/15/2048	1FM
52108H YK 4	LBUBS 2004-C1 A4 4.568		03/15/2015	PAID ON PRINCIPAL		18,708	18,708	18,800	18,720	0	(12)	0	(12)	0	18,708	0	0	0	145	01/15/2031	1FM
61757L AE 0	MSC 2008-T29 A4 6.269		03/11/2015	PAID ON PRINCIPAL		66,319	66,319	66,977	66,274	0	46	0	46	0	66,319	0	0	0	481	01/11/2043	1FM
14313W AA 0	CARMX 2015-1 A1 .240		03/16/2015	PAID ON PRINCIPAL		4,413,144	4,413,144	4,413,144	4,413,144	0	0	0	0	0	4,413,144	0	0	0	530	03/15/2016	1
14313W AA 0	CARMX 2015-1 A1 .240		03/20/2015	TRAVELERS MONEY MARKE...		24,586,856	24,586,856	24,586,856	24,586,856	0	(0)	0	(0)	0	24,586,856	0	0	0	3,606	03/15/2016	1
13056U AA 7	CRART 2015-1 A1 .300		03/20/2015	TRAVELERS MONEY MARKE...		20,000,000	20,000,000	20,000,000	20,000,000	0	(5)	0	(5)	0	19,999,995	0	5	5	1,333	03/15/2016	1
43814K AA 9	HAROT 2015-1 A1 .240		02/17/2015	PAID ON PRINCIPAL		5,613,776	5,613,776	5,613,776	5,613,776	0	0	0	0	0	5,613,776	0	0	0	749	02/16/2016	1
43814K AA 9	HAROT 2015-1 A1 .240		02/24/2015	TRAVELERS MONEY MARKE...		40,386,224	40,386,224	40,386,224	40,386,224	0	28	0	28	0	40,386,252	0	(28)	(28)	7,270	02/16/2016	1
44890W AA 8	HART 2015-A A1 .240		01/27/2015	TRAVELERS MONEY MARKE...		30,000,000	30,000,000	30,000,000	30,000,000	0	(3)	0	(3)	0	29,999,997	0	3	3	1,200	01/15/2016	1
41284B AA 4	HDMOT 2015-1 A1 .250		02/17/2015	PAID ON PRINCIPAL		1,261,678	1,261,678	1,261,678	1,261,678	0	0	0	0	0	1,261,678	0	0	0	175	02/16/2016	1
41284B AA 4	HDMOT 2015-1 A1 .250		02/24/2015	TRAVELERS MONEY MARKE...		6,238,322	6,238,322	6,238,322	6,238,322	0	(10)	0	(10)	0	6,238,312	0	10	10	1,170	02/16/2016	1
50116R AA 4	KCOT 2015-1A A1 (144A) .270		02/17/2015	PAID ON PRINCIPAL		6,340,057	6,340,057	6,340,057	6,340,057	0	0	0	0	0	6,340,057	0	0	0	951	02/16/2016	1
50116R AA 4	KCOT 2015-1A A1 (144A) .270		03/03/2015	TRAVELERS MONEY MARKE...		23,659,943	23,659,943	23,659,943	23,659,943	0	(86)	0	(86)	0	23,659,857	0	86	86	6,033	02/16/2016	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92887G AA 7	VFET 2015-1A A1 (144A) .350		03/20/2015	TRAVELERS MONEY MARKE...		7,000,000	7,000,000	7,000,000	7,000,000	0	(0)	0	(0)	0	7,000,000	0	0	0	136	03/15/2016	1
98161J AA 5	WOART 2015-A A1 .240		03/20/2015	TRAVELERS MONEY MARKE...		30,000,000	30,000,000	30,000,000	30,000,000	0	(7)	0	(7)	0	29,999,993	0	7	7	3,200	03/15/2016	1
3899999	Total Bonds - Industrial and Miscellaneous					299,778,914	297,181,744	298,031,606	297,324,437	12,193	612,284	0	624,477	0	297,948,914	0	1,830,000	1,830,000	2,515,060	XXX	XXX
8399997	Total Bonds - Part 4					712,606,721	708,679,284	721,179,672	709,613,575	12,193	294,284	0	306,476	0	709,920,051	0	2,686,670	2,686,670	6,476,414	XXX	XXX
8399999	Total Bonds					712,606,721	708,679,284	721,179,672	709,613,575	12,193	294,284	0	306,476	0	709,920,051	0	2,686,670	2,686,670	6,476,414	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks				XXX	712,606,721	XXX	721,179,672	709,613,575	12,193	294,284	0	306,476	0	709,920,051	0	2,686,670	2,686,670	6,476,414	XXX	XXX

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

QE05.9

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(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index 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	Carrying Value	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 Year-end (b)

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
TYM5.....	.....500	..500,000	US 10YR NOTE (CBT) Jun15.....	Portfolio Hedge.....	D-1.....	Interest..	.06/30/2015	CBT.....	.02/26/2015	.....127.8750	.....128.9063	.....(515,625)	.....0	.....0	.....0	.....(515,625)	.....(515,625)	.....(625,000)	.....0001	.....1,000
TYM5.....	.....3,500	3,500,000	US 10YR NOTE (CBT) Jun15.....	Portfolio Hedge.....	D-1.....	Interest..	.06/30/2015	CBT.....	.02/26/2015	.....127.8450	.....128.9063	.....(3,714,375)	.....0	.....0	.....0	.....(3,714,375)	.....(3,714,375)	.....(4,375,000)	.....0001	.....1,000
13429999.	Total-Short Futures-Hedging Other.....																				
												.....(4,230,000)	.....0	.....0	.....0	.....(4,230,000)	.....(4,230,000)	.....(5,000,000)	XXX	XXX
1389999.	Total-Short Futures.....																				
												.....(4,230,000)	.....0	.....0	.....0	.....(4,230,000)	.....(4,230,000)	.....(5,000,000)	XXX	XXX
1409999.	Total-Hedging Other.....																				
												.....(4,230,000)	.....0	.....0	.....0	.....(4,230,000)	.....(4,230,000)	.....(5,000,000)	XXX	XXX
1449999.	TOTAL.....																				
												.....(4,230,000)	.....0	.....0	.....0	.....(4,230,000)	.....(4,230,000)	.....(5,000,000)	XXX	XXX

QE07

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	.....0	(4,230,000)	.....0	(5,000,000)	(5,000,000)
0999999. Gross Totals.....			.....0	.....0	.....0	.....0	.....0	(4,230,000)	.....0	(5,000,000)	(5,000,000)
1. Offset per SSAP No. 64				.....0	.....0						
2. Net after right of offset per SSAP No. 64				.....0	.....0						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
---	----------------------------	---------------------------	------------------	-----------------	----------------	-----------------------------------	--------------------	----------------------------------

NONE

QE09

**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 Date
U.S. Government - Issuer Obligations						
	REPO - BARC A TREASURY.....		1.....	.....159,790	.....159,790	04/01/2015...
	REPO - DAIWA A TREASURY.....		1.....	.....21,272,213	.....21,272,213	04/01/2015...
	REPO - NOMURA A TREASURY.....		1.....	.....21,272,213	.....21,272,213	04/01/2015...
	REPO - ROYAL A TREASURY.....		1.....	.....21,272,213	.....21,272,213	04/01/2015...
0199999	U.S. Government - Issuer Obligations.....			.....63,976,429	.....63,976,429	XXX
0599999	Total - U.S. Government.....			.....63,976,429	.....63,976,429	XXX
6199999	Total - Issuer Obligations.....			.....63,976,429	.....63,976,429	XXX
6599999	Subtotal - Bonds.....			.....63,976,429	.....63,976,429	XXX
9999999	Totals.....			.....63,976,429	.....63,976,429	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....22,467,660 Book/Adjusted Carrying Value \$.....22,467,660
- Average balance for the year: Fair Value \$.....51,180,215 Book/Adjusted Carrying Value \$.....51,180,215
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....63,976,429 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 Date

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A..... Hartford,CT.....		.....0.000	.....0	.....0	.....116,750	.....29,863	.....39,971	XXX
Citibank, N.A..... New Castle,DE.....		.....0.000	.....0	.....0	.....(1,304,888)	.....(2,242)	.....(400)	XXX
Citibank, N.A. - China..... Shanghai,CH.....		.....0.000	.....0	.....0	.....69,760	.....69,562	.....54,966	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(1,118,378)	.....97,183	.....94,537	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(1,118,378)	.....97,183	.....94,537	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	.....222	.....130	.....446	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(1,118,156)	.....97,313	.....94,983	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations							
UNIVERSITY OF VIRGINIA S03-A.....		.....01/07/2015	.....0.040	.....04/02/2015	.....28,700,000	.....2,611	.....0
UNIVERSITY OF VIRGINIA S03-A.....		.....01/12/2015	.....0.040	.....04/02/2015	.....6,100,000	.....521	.....0
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					.....34,800,000	.....3,132	.....0
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					.....34,800,000	.....3,132	.....0
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					.....34,800,000	.....3,132	.....0
8399999. Subtotals - Bonds.....					.....34,800,000	.....3,132	.....0
8699999. Total - Cash Equivalents.....					.....34,800,000	.....3,132	.....0

QE13



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	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	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



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

SUPPLEMENT "A" TO SCHEDULE T
 EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
 ALLOCATED BY STATES AND TERRITORIES

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		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 March 31, 2015

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
.....39,516	.....421,792	.....0

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