



QUARTERLY STATEMENT
AS OF JUNE 30, 2015
OF THE CONDITION AND AFFAIRS OF
THE TRAVELERS
INDEMNITY COMPANY

NAIC Group Code 3548 3548 NAIC Company Code 25658 Employer's ID Number 06-0566050
(Current Period) (Prior Period)

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

INCORPORATED/ORGANIZED, MARCH 25, 1903 COMMENCED BUSINESS, MAY 12, 1906

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

OFFICERS

Table with 4 columns: Name, Title, Name, Title. Lists officers including Brian William MacLean, Jay Steven Benet, William Herbert Heyman, Alan David Schnitzer, Doreen Spadorcia, Andy Francis Besette, Bruce Richard Jones, Madelyn Joseph Lankton, Maria Olivo, Kenneth Franklin Spence, III, Douglas Keith Bell, Douglas Kenneth Russell, Scott William Rynda, Renée Helou Davis, and Wendy Constance Skjerven.

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.

Signatures of Brian W. MacLean (President), Wendy C. Skjerven (Secretary), and Douglas K. Russell (Controller).

Subscribed and sworn to before me this

21st day of July, 2015
Notary Public
My Commission Expires September 30, 2017



a. Is this an original filing? Yes [X] 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.....	11,513,999,840	0	11,513,999,840	11,616,564,824
2. Stocks:				
2.1 Preferred stocks.....	43,850,401	0	43,850,401	44,187,904
2.2 Common stocks.....	3,824,592,306	4,949,473	3,819,642,833	3,644,370,292
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).....	250,681,342	0	250,681,342	241,647,581
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 (\$.....(482,965,331)), cash equivalents (\$.....0) and short-term investments (\$.....875,627,226).....	392,661,895	0	392,661,895	686,225,012
6. Contract loans (including \$.....0 premium notes).....	2,479,028	2,479,028	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	1,002,714,569	224,755,143	777,959,426	745,696,577
9. Receivables for securities.....	2,115,520	0	2,115,520	0
10. Securities lending reinvested collateral assets.....	50,386,925	0	50,386,925	63,378,059
11. Aggregate write-ins for invested assets.....	(2,398,750)	0	(2,398,750)	(3,356,553)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	17,081,083,076	232,183,644	16,848,899,431	17,038,713,697
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	129,847,399	0	129,847,399	135,549,289
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	427,623,787	38,154,599	389,469,189	320,498,835
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....25,862,809 earned but unbilled premiums).....	1,045,651,644	5,801,710	1,039,849,934	961,010,163
15.3 Accrued retrospective premiums.....	19,479,865	1,538,445	17,941,420	19,532,263
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	1,315,640,367	0	1,315,640,367	1,384,279,989
16.2 Funds held by or deposited with reinsured companies.....	1,352,887	0	1,352,887	1,458,460
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.....	63,461,050	0	63,461,050	0
18.2 Net deferred tax asset.....	721,523,296	313,581,501	407,941,795	472,415,829
19. Guaranty funds receivable or on deposit.....	1,099,083	0	1,099,083	1,333,584
20. Electronic data processing equipment and software.....	66,944,971	0	66,944,971	46,548,723
21. Furniture and equipment, including health care delivery assets (\$.....0).....	166,257,272	166,257,272	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	1,210,018,259	840,593,478	369,424,780	343,124,769
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	22,249,982,954	1,598,110,648	20,651,872,306	20,724,465,599
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	22,249,982,954	1,598,110,648	20,651,872,306	20,724,465,599

## DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(2,398,750)	0	(2,398,750)	(3,356,553)
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).....	(2,398,750)	0	(2,398,750)	(3,356,553)
2501. COLI supplemental benefits trust.....	132,438,871	0	132,438,871	132,401,115
2502. Suspense, undistributed payments.....	75,286,023	0	75,286,023	33,525,563
2503. Other assets.....	54,163,881	0	54,163,881	60,767,558
2598. Summary of remaining write-ins for Line 25 from overflow page.....	948,129,484	840,593,478	107,536,006	116,430,533
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,210,018,259	840,593,478	369,424,780	343,124,769

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....877,604,904).....	6,834,888,358	6,803,744,952
2. Reinsurance payable on paid losses and loss adjustment expenses.....	982,729,101	1,112,050,482
3. Loss adjustment expenses.....	1,518,293,550	1,658,228,404
4. Commissions payable, contingent commissions and other similar charges.....	98,670,316	144,151,660
5. Other expenses (excluding taxes, licenses and fees).....	105,063,897	146,261,520
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	71,885,469	77,053,988
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	45,968,243
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....7,830,504,723 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act.....	2,181,741,845	2,125,708,319
10. Advance premium.....	93,005,505	91,158,881
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	11,715,192	10,831,590
12. Ceded reinsurance premiums payable (net of ceding commissions).....	75,759,717	60,424,950
13. Funds held by company under reinsurance treaties.....	122,557,627	122,895,559
14. Amounts withheld or retained by company for account of others.....	1,107,919,655	1,092,406,373
15. Remittances and items not allocated.....	292,676,939	234,154,567
16. Provision for reinsurance (including \$....1,746,087 certified).....	83,045,889	83,045,889
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.....	222,107,670	121,418,463
20. Derivatives.....	0	0
21. Payable for securities.....	92,803,099	26,785,017
22. Payable for securities lending.....	50,386,925	63,378,059
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.....	77,811,239	71,392,488
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	14,023,061,993	14,091,059,403
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	14,023,061,993	14,091,059,403
29. Aggregate write-ins for special surplus funds.....	17,851,768	19,578,587
30. Common capital stock.....	10,790,700	10,790,700
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.....	4,234,154,921	4,234,154,921
35. Unassigned funds (surplus).....	2,366,012,924	2,368,881,988
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).....	6,628,810,313	6,633,406,196
38. Totals (Page 2, Line 28, Col. 3).....	20,651,872,306	20,724,465,599

## DETAILS OF WRITE-INS

2501. Escheat liability.....	95,488,282	90,853,373
2502. Retroactive reinsurance reserve assumed.....	285,529	520,688
2503. Undistributed salaries.....	249,478	(73,736)
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(18,212,049)	(19,907,837)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	77,811,239	71,392,488
2901. Special surplus from retroactive reinsurance.....	17,851,768	19,578,587
2902. ....	0	0
2903. ....	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	17,851,768	19,578,587
3201. ....	0	0
3202. ....	0	0
3203. ....	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....894,704,745).....	889,210,026	816,005,227	1,700,434,152
1.2 Assumed..... (written \$.....10,237,338,242).....	9,937,846,456	9,879,308,525	19,887,748,070
1.3 Ceded..... (written \$.....8,725,866,700).....	8,474,922,079	8,397,093,057	16,932,708,425
1.4 Net..... (written \$.....2,406,176,287).....	2,352,134,403	2,298,220,695	4,655,473,796
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,240,613,654):			
2.1 Direct.....	392,214,566	402,424,785	883,845,506
2.2 Assumed.....	4,981,654,260	5,214,028,582	9,060,991,298
2.3 Ceded.....	4,205,128,264	4,394,043,289	7,796,556,531
2.4 Net.....	1,168,740,562	1,222,410,078	2,148,280,274
3. Loss adjustment expenses incurred.....	255,100,601	237,431,254	666,153,022
4. Other underwriting expenses incurred.....	730,917,307	687,685,796	1,414,181,600
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,154,758,470	2,147,527,128	4,228,614,896
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	197,375,933	150,693,567	426,858,901
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	267,597,319	296,875,072	781,464,083
10. Net realized capital gains (losses) less capital gains tax of \$.....1,492,173.....	(362,946)	5,903,869	(15,143,857)
11. Net investment gain (loss) (Lines 9 + 10).....	267,234,373	302,778,941	766,320,225
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....1,390,287 amount charged off \$.....5,936,212).....	(4,545,925)	(5,907,811)	(10,556,380)
13. Finance and service charges not included in premiums.....	8,705,044	9,233,088	18,116,437
14. Aggregate write-ins for miscellaneous income.....	7,647,588	8,722,792	28,282,173
15. Total other income (Lines 12 through 14).....	11,806,706	12,048,069	35,842,230
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	476,417,012	465,520,577	1,229,021,355
17. Dividends to policyholders.....	3,863,710	3,312,161	7,328,336
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).....	472,553,302	462,208,415	1,221,693,019
19. Federal and foreign income taxes incurred.....	63,760,550	64,151,590	279,508,777
20. Net income (Line 18 minus Line 19) (to Line 22).....	408,792,751	398,056,826	942,184,243
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	6,633,406,196	6,706,125,470	6,706,125,470
22. Net income (from Line 20).....	408,792,751	398,056,826	942,184,243
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 \$.....(5,077,878).....	182,015,778	196,977,045	204,790,254
25. Change in net unrealized foreign exchange capital gain (loss).....	(713,175)	178,593	(900,145)
26. Change in net deferred income tax.....	(76,582,755)	(62,153,549)	9,245,375
27. Change in nonadmitted assets.....	46,891,518	11,013,953	(24,647,046)
28. Change in provision for reinsurance.....	0	0	36,759,994
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.....	(565,000,000)	(672,000,000)	(1,242,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	1,848,052	1,848,052
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(4,595,883)	(126,079,080)	(72,719,274)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,628,810,313	6,580,046,390	6,633,406,196
<b>DETAILS OF WRITE-INS</b>			
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.....	8,617,265	6,661,193	23,585,852
1402. Change in COLI cash values.....	1,184,896	3,065,268	6,163,404
1403. Other assets tri-party/tax credit bond income.....	151,770	134,033	265,963
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(2,306,343)	(1,137,703)	(1,733,045)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	7,647,588	8,722,792	28,282,173
3701. Prior period adjustment.....	0	1,848,052	1,848,052
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	1,848,052	1,848,052

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	2,276,765,924	2,251,437,145	4,713,068,326
2. Net investment income.....	304,644,240	331,046,050	855,091,408
3. Miscellaneous income.....	11,806,706	12,048,069	35,842,230
4. Total (Lines 1 through 3).....	2,593,216,870	2,594,531,263	5,604,001,964
5. Benefit and loss related payments.....	1,198,173,342	1,110,890,585	2,306,737,199
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,216,074,023	1,051,789,918	1,946,144,909
8. Dividends paid to policyholders.....	2,980,108	3,386,489	7,438,426
9. Federal and foreign income taxes paid (recovered) net of \$.....9,249,873 tax on capital gains (losses).....	174,682,015	126,685,313	232,072,706
10. Total (Lines 5 through 9).....	2,591,909,489	2,292,752,305	4,492,393,240
11. Net cash from operations (Line 4 minus Line 10).....	1,307,381	301,778,958	1,111,608,723
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,254,694,209	1,238,362,239	2,275,786,744
12.2 Stocks.....	1,716,380	3,622,048	35,548,986
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	68,903,847	36,819,867	95,440,546
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	79,009,216	10,435,023	27,016,299
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,404,323,652	1,289,239,177	2,433,792,575
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,166,885,953	697,619,998	1,334,455,948
13.2 Stocks.....	5,159,619	1,362,146	2,197,695
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	13,591,148	13,463,892	33,064,870
13.5 Other invested assets.....	95,054,092	104,925,584	217,615,886
13.6 Miscellaneous applications.....	2,115,520	45,955,593	14,024,849
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,282,806,331	863,327,214	1,601,359,249
14. Net increase or (decrease) in contract loans and premium notes.....	3,735,460	(935,119)	(4,797,631)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	117,781,860	426,847,083	837,230,957
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	565,000,000	672,000,000	1,242,000,000
16.6 Other cash provided (applied).....	152,347,642	(17,117,261)	(24,267,597)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(412,652,358)	(689,117,260)	(1,266,267,597)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(293,563,117)	39,508,781	682,572,083
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	686,225,012	3,652,929	3,652,929
19.2 End of period (Line 18 plus Line 19.1).....	392,661,895	43,161,710	686,225,012
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Stock distribution from limited partnerships.....	3,212,032	1,362,146	2,197,695
20.0002 Bonds converted to stock.....	1,947,587	0	0
20.0003 Exchange of bonds.....	1,006,180	9,673,228	9,673,228
20.0004 Interest payment received in securities.....	649,754	664,662	1,320,639
20.0005 Prior period return of capital.....	0	3,500,000	3,500,000
20.0006 Stock converted to bonds.....	0	22,043	22,043

**NOTES TO FINANCIAL STATEMENTS****Note 1 – Summary of Significant Accounting Policies**

## A. Accounting Practices:

The Travelers Indemnity 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>June 30, 2015</u>	<u>December 31, 2014</u>
1. The Travelers Indemnity Company state basis	CT	\$ 408,792,751	\$ 942,184,243
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>\$ 408,792,751</u>	<u>\$ 942,184,243</u>
<u>Surplus</u>			
5. The Travelers Indemnity Company state basis	CT	\$ 6,628,810,313	\$ 6,633,406,196
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>\$ 6,628,810,313</u>	<u>\$ 6,633,406,196</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.

- (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	\$ 3,286,917
2. 12 Months or Longer	\$ 3,106,495

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## NOTES TO FINANCIAL STATEMENTS

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

1. Less than 12 Months	\$ 267,325,084
2. 12 Months or Longer	\$ 49,001,090

(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**

No significant change.

### **Note 11 – Debt**

A. No significant change.

B. Not applicable.

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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## 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**

Through June 30, 2015, the Company paid dividends totaling \$565 million to its parent company, Travelers Insurance Group Holdings Inc. as follows:

(in millions)	<u>Ordinary</u>	<u>Extraordinary</u>	<u>Total</u>
March 20, 2015	\$ -	\$ 233	\$ 233
June 22, 2015	139	193	332

**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.

**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.



**NOTES TO FINANCIAL STATEMENTS**

- Level 3 - Valuations based on models where significant inputs are not observable. The unobservable inputs reflect the Company's own assumptions about the inputs that market participants would use.

## A. (1) Securities measured and reported at fair value as of June 30, 2015:

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	\$ -	\$ 165,338,923	\$ 1,599,032	\$ 166,937,955
Preferred stock				
Non-redeemable preferred stock	5,820,550	19,048,880	-	24,869,430
Common stock	8,171,267	-	-	8,171,267
Total securities at fair value	\$ 13,991,817	\$ 184,387,803	\$ 1,599,032	\$ 199,978,652

At June 30, 2015, the Company also holds level 3 non-redeemable preferred stock and level 3 common stock, both measured and reported at their fair value of \$0.

Non-redeemable preferred stock in the amount of \$1,479,788 transferred from level 1 to level 2 due to the security having no trade volume on June 30, 2015.

Non-redeemable preferred stock in the amount of \$5,292,550 transferred from level 2 to level 1 due to the security having trade volume on June 30, 2015.

Transfers between level 1 and level 2 are recognized at the end of the quarter.

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

Description	Beginning Balance at 3/31/2015	Transfers in to Level 3	Transfers out of Level 3	Total gains & (losses) included in Net Income	Total gains & (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2015
Bonds	\$ -	\$ 1,599,032	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 1,599,032

During the quarter, market fluctuations caused securities to change from being held at cost to fair value, resulting in a transfer into level 3.

- (3) The Company holds NAIC designation 3 - 6 securities at the lower of cost or market as defined in SSAP No. 26, *Bonds, Excluding Loan-backed and Structured Securities*. Market fluctuations cause securities to change from being held at cost to fair value or vice versa. These changes result in a transfer in or out of level 3. The Company recognizes these transfers at the end of the period.
- (4) Bonds and preferred stock are carried at fair value in accordance with NAIC guidance. 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 were provided by the SVO or a third party organization.

The Company also holds common stock where the fair value estimate is determined by an internal fund manager based on recent filings, operating results, balance sheet stability, growth and other business and market sector fundamentals. Due to the significant unobservable inputs in these valuations, the Company includes the total fair value estimate for all of these investments in level 3.

- (5) Not applicable.

## B. Not applicable.

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

(At June 30, 2015)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Description						
Short term bonds	\$ 875,627,226	\$ 875,627,226	\$ 294,178,118	\$ 581,449,108	\$ -	\$ -
Long term bonds	11,953,451,993	11,513,999,840	416,842,565	11,485,664,150	50,945,278	-
Preferred stock	47,881,523	43,850,401	12,863,270	35,018,253	-	-
Common stock	8,172,159	8,172,159	8,172,159	-	-	-

  

(At December 31, 2014)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Description						
Short term bonds	\$ 1,057,534,516	\$ 1,057,534,516	\$ 288,184,860	\$ 768,361,117	\$ 988,539	\$ -
Long term bonds	12,218,388,199	11,616,564,824	490,533,113	11,703,489,486	24,365,600	-
Preferred stock	49,283,527	44,187,904	8,359,300	40,924,227	-	-
Common stock	6,556,434	6,556,434	6,556,434	-	-	-

## D. Not applicable.

**Note 21 – Other Items**

No significant change.

**Note 22 – Events Subsequent**

The Company had no material subsequent events through August 7, 2015.

**Note 23 – Reinsurance**

No significant change.

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**NOTES TO FINANCIAL STATEMENTS**

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**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 – Changes in Incurred Losses and Loss Adjustment Expenses**

During the period from January 1, 2015 to June 30, 2015, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$69,540,000, resulting from better than expected loss and defense and cost containment development primarily in the homeowners, workers' compensation, other liability – occurrence, private passenger auto liability and special property lines.

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 year 2014 and for catastrophe claims for accident year 2011. The improvement in the workers' compensation line reflected better than expected loss experience for accident years 2006 and "Prior". The improvement in the other liability – occurrence line was concentrated in the primary coverages for "Prior" accident years and for accident years 2009 through 2013, reflecting more favorable legal and judicial environments than what the Company previously expected. The improvement in "Prior" accident years was partially offset by unfavorable development in environmental reserves. The improvement in the private passenger auto liability line was primarily driven by better than expected development for accident years 2012 and 2013. The improvement in the special property line was primarily related to catastrophe losses for accident years 2013 and 2014.

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

**Note 26 – Intercompany Pooling Arrangements**

No significant change.

**Note 27 – Structured Settlements**

No significant change.

**Note 28 – Health Care Receivables**

No significant change.

**Note 29 – Participating Policies**

No significant change.

**Note 30 – Premium Deficiency Reserves**

No significant change.

**Note 31 – High Deductibles**

No significant change.

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

No significant change.

**Note 33 – Asbestos/Environmental Reserves**

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 \$117.0 million decrease to the Company's direct asbestos reserves and a \$111.2 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: 05/01/2015

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- 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

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- 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

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- 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

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- 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 [ ] No [X]

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	3,642,514,272	3,816,420,147
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	420,534,315	430,976,272
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 4,063,048,587	\$ 4,247,396,419
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [X]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ ]

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 50,386,925

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 50,386,925

16.3 Total payable for securities lending reported on the liability page: \$ 50,386,925

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)
Citigroup Global Markets Inc.	Special Equity Transactions Group 390 Greenwich Street, 1st Fl, New York, NY 10013	Brokerage account

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	36,469,112	36,469,112	0	0	205,884	205,884
Total	XXX	XXX	0	0	36,469,112	36,469,112	0	0	205,884	205,884

5.1 Operating Percentages:

5.1 A&H loss percent 33.990%

5.2 A&H cost containment percent 4.990%

5.3 A&H expense percent excluding cost containment expenses 11.430%

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

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

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

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

**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
<b>All Other Insurers</b>						
00000.....	AA-3194224.....	POSEIDON RE LTD.....	BMU.....	UNAUTHORIZED	.....0.....	.....
00000.....	AA-3191266.....	RUBIK REINSURANCE LTD.....	BMU.....	UNAUTHORIZED	.....0.....	.....
00000.....	AA-3191278.....	SECURIS RE II LIMITED.....	BMU.....	UNAUTHORIZED	.....0.....	.....
00000.....	AA-3191279.....	SECURIS RE III LIMITED.....	BMU.....	UNAUTHORIZED	.....0.....	.....
00000.....	AA-3191280.....	SECURIS RE V LIMITED.....	BMU.....	UNAUTHORIZED	.....0.....	.....
00000.....	AA-1460023.....	TOKIO MILLENNIUM RE AG.....	CHE.....	UNAUTHORIZED	.....0.....	.....

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

	1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2	3	4	5	6	7
States, Etc.	Active Status	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date	Current Year to Date	Prior Year to Date
1. Alabama.....	AL.....L.....	12,288,826	12,714,768	14,165,517	6,026,350	48,336,281	55,342,298
2. Alaska.....	AK.....L.....	2,498,917	1,746,325	293,007	148,802	4,571,156	4,149,777
3. Arizona.....	AZ.....L.....	22,411,539	20,929,961	11,013,371	10,838,368	86,717,695	74,153,587
4. Arkansas.....	AR.....L.....	12,399,065	11,486,301	2,753,993	3,221,500	71,206,543	75,199,899
5. California.....	CA.....L.....	115,772	441,731	3,194,625	3,095,495	68,589,073	74,236,310
6. Colorado.....	CO.....L.....	24,141,297	21,771,588	16,978,330	7,080,197	89,652,979	94,715,308
7. Connecticut.....	CT.....L.....	13,837,086	13,375,238	16,590,062	11,351,332	138,584,906	124,998,074
8. Delaware.....	DE.....L.....	2,262,101	3,284,310	2,048,970	4,231,307	25,925,847	29,005,947
9. District of Columbia.....	DC.....L.....	6,269,584	6,340,454	2,964,096	4,168,450	42,165,309	42,755,204
10. Florida.....	FL.....L.....	22,065,132	17,866,692	18,838,655	11,831,142	193,847,841	208,503,180
11. Georgia.....	GA.....L.....	17,863,614	16,421,954	8,215,318	12,361,341	68,267,628	70,701,150
12. Hawaii.....	HI.....L.....	2,431,195	3,117,379	2,369,045	1,013,652	19,241,769	23,664,754
13. Idaho.....	ID.....L.....	2,516,388	2,437,590	1,866,180	2,924,505	10,881,466	11,322,897
14. Illinois.....	IL.....L.....	44,469,136	42,253,944	22,445,202	22,774,885	196,812,581	219,010,686
15. Indiana.....	IN.....L.....	20,791,116	26,418,625	4,214,436	5,233,251	46,857,254	46,278,651
16. Iowa.....	IA.....L.....	6,271,857	5,644,085	11,172,592	7,099,677	55,449,195	54,295,394
17. Kansas.....	KS.....L.....	14,901,835	14,412,462	3,530,978	6,485,689	68,444,492	66,647,262
18. Kentucky.....	KY.....L.....	9,144,004	9,040,872	3,061,138	3,552,322	76,029,238	77,616,143
19. Louisiana.....	LA.....L.....	14,101,221	12,595,870	11,058,588	6,304,222	76,726,550	85,392,241
20. Maine.....	ME.....L.....	1,522,694	1,815,226	819,502	581,966	15,410,664	16,783,171
21. Maryland.....	MD.....L.....	23,829,773	22,704,864	20,817,195	8,345,757	81,932,834	81,064,332
22. Massachusetts.....	MA.....L.....	50,576,692	49,972,669	27,771,159	22,525,626	273,536,755	262,067,417
23. Michigan.....	MI.....L.....	35,818,982	28,278,398	14,661,006	14,070,548	116,103,185	126,820,149
24. Minnesota.....	MN.....L.....	22,818,091	19,820,380	6,112,500	7,148,496	76,655,657	72,953,541
25. Mississippi.....	MS.....L.....	15,244,410	15,392,963	8,440,619	5,062,701	60,898,925	62,868,172
26. Missouri.....	MO.....L.....	16,949,086	15,288,774	12,748,816	8,584,105	80,049,293	92,098,940
27. Montana.....	MT.....L.....	3,279,438	3,027,124	1,609,945	1,297,057	9,397,385	10,401,558
28. Nebraska.....	NE.....L.....	8,525,780	21,940,267	8,341,925	9,204,977	75,671,952	63,952,295
29. Nevada.....	NV.....L.....	12,629,360	9,292,033	1,302,752	1,490,863	25,807,100	24,931,796
30. New Hampshire.....	NH.....L.....	5,580,490	5,194,898	2,364,995	1,897,181	38,909,085	38,217,751
31. New Jersey.....	NJ.....L.....	48,932,646	37,258,266	21,391,765	22,654,711	341,212,953	334,084,955
32. New Mexico.....	NM.....L.....	6,820,724	6,667,569	2,229,756	1,631,089	22,453,446	20,786,696
33. New York.....	NY.....L.....	116,953,686	111,519,296	45,192,942	37,250,573	507,688,761	535,429,283
34. North Carolina.....	NC.....L.....	22,835,066	23,867,730	8,048,746	5,533,734	98,183,666	97,769,126
35. North Dakota.....	ND.....L.....	2,842,697	2,107,819	300,847	590,359	2,574,108	2,152,910
36. Ohio.....	OH.....L.....	18,012,281	16,299,192	4,192,002	10,382,782	65,121,705	71,975,153
37. Oklahoma.....	OK.....L.....	14,429,245	14,402,166	7,739,102	5,649,380	40,196,262	37,888,881
38. Oregon.....	OR.....L.....	6,147,238	5,604,569	3,328,880	3,459,081	19,491,637	22,179,004
39. Pennsylvania.....	PA.....L.....	52,355,481	50,738,076	40,214,389	16,499,776	270,378,831	274,589,829
40. Rhode Island.....	RI.....L.....	2,957,494	1,963,870	967,443	1,754,047	14,186,865	14,736,345
41. South Carolina.....	SC.....L.....	8,918,536	9,118,448	2,461,275	2,304,697	34,855,821	34,130,772
42. South Dakota.....	SD.....L.....	4,256,831	3,641,668	2,900,230	664,818	19,456,195	14,605,110
43. Tennessee.....	TN.....L.....	22,358,574	23,246,104	14,359,909	9,292,060	160,542,773	159,197,016
44. Texas.....	TX.....L.....	54,295,342	52,547,431	16,996,525	12,110,499	345,993,367	344,965,936
45. Utah.....	UT.....L.....	5,103,677	4,357,667	1,169,856	773,174	11,284,040	12,135,013
46. Vermont.....	VT.....L.....	3,385,202	2,691,654	1,728,368	1,903,475	19,609,547	20,467,430
47. Virginia.....	VA.....L.....	19,603,382	22,644,698	7,753,630	9,198,222	120,699,194	112,396,853
48. Washington.....	WA.....L.....	13,656,623	13,834,900	6,132,692	4,825,269	38,013,726	37,454,444
49. West Virginia.....	WV.....L.....	4,365,075	4,455,749	2,736,389	5,753,439	52,779,095	52,809,081
50. Wisconsin.....	WI.....L.....	15,824,790	12,468,652	3,904,370	2,024,228	52,863,670	55,076,046
51. Wyoming.....	WY.....L.....	2,050,285	2,384,933	777,756	298,620	4,306,717	3,700,187
52. American Samoa.....	AS.....N.....	0	0	0	0	0	0
53. Guam.....	GU.....L.....	8,371	67,705	294	8,818	0	614
54. Puerto Rico.....	PR.....L.....	351,538	349,085	90,844	144,279	261,208	115,456
55. US Virgin Islands.....	VI.....L.....	271	287	48,495	0	38,600	144,313
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.....	685,210	2,445,552	(1,029,995)	282,249	3,706,475	1,436,596
59. Totals.....	(a).....54.....	894,704,745	859,710,832	455,401,028	364,941,140	4,488,579,302	4,550,374,935

**DETAILS OF WRITE-INS**

58001. MEX Mexico.....	XXX.....	378,176	382,414	0	0	2,946,206	0
58002. GBR United Kingdom.....	XXX.....	70,992	299,858	0	7,871	0	180,433
58003. BEL Belgium.....	XXX.....	40,707	89,751	0	0	0	14,266
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX.....	195,335	1,673,529	(1,029,995)	274,378	760,269	1,241,898
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	685,210	2,445,552	(1,029,995)	282,249	3,706,475	1,436,596

(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	... .. Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. Windamere II, LLC (98.9%)	Minnesota	41-1963936
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... .. Windamere, LLC (90.2%)	Minnesota	41-1926305
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... Camperdown Corporation	Delaware	41-1762781
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... Aprilgrange Limited	United Kingdom	
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... F&G U.K. Underwriters Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... Travelers Underwriting Agency Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... Travelers Syndicate Management Limited	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... .. Travelers Asia Pte. Ltd.	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... St. Paul Surety Europe Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers London Limited	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... St. Paul London Properties, Inc.	Minnesota	41-1880024
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... Travelers Management Limited	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. USF&G Capital I	Delaware	52-1953822	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. USF&G Capital III	Delaware	52-2044075	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. Travelers Special Services Limited	United Kingdom		... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. 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	98-1246060
... .. 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	98-1246060	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. Travelers Brazil Holding, LLC	Delaware	47-2215437
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. Travelers Brazil Acquisition 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**

...	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			
...	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			
...	Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110			

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

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	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)	*
<b>Members</b>														
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.....	
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.....	

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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	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	52-1466734				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	98-1246060				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.	0109
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.	0109
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.	0109
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.	0109
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.	0109
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.	0109
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.	0109
3548	The Travelers Companies, Inc.	00000	41-1762781				Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1888760				SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					F&G U.K. Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Asia Pte. Ltd.	SGP	NIA	Travelers Syndicate Management Limited	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					St. Paul Surety Europe Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Corporate Trustee Ltd.	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1880024				St. Paul London Properties, Inc.	MN	NIA	The Travelers Companies, Inc.	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1965525				TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	AA-1121375				Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Professional Risks Limited	GBR	NIA	Travelers Insurance Company Limited	O/B	100.000	The Travelers Companies, Inc.	

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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..	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.....	0110....
3548.....	The Travelers Companies, Inc.....	00000..	98-0190863..				Travelers (Bermuda) Limited.....	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	20-4312440..				Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-1534005..				TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19038..	06-6033504..				Travelers Casualty and Surety Company.....	CT.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41483..	06-1067463..				Farmington Casualty Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					8527512 Canada Inc.....	CAN.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...77.520	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	98-1246060..				The Dominion of Canada General Insurance Company	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Insurance Company of Canada.....	CAN.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	31194..	06-0907370..				Travelers Casualty and Surety Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Global, Inc.....	DE.....	NIA.....	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.....	NIA.....	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.....	NIA.....	Travelers Brazil Holding, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	...49.500	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Resseguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Resseguradora S.A.....	O/B.....	...0.010	The Travelers Companies, Inc.....	0107....

Q12.2

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	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 Seguradora S.A.....	BRA.....	IA.....	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.....	NIA.....	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.....	IA.....	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.....	NIA.....	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.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36170..	06-1286266..				Travelers Casualty Company of Connecticut.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033504..				Travelers Casualty UK Investments LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36137..	06-1286268..				Travelers Commercial Insurance Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	29696..	06-1203698..				Travelers Excess and Surplus Lines Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41564..	75-1732040..				Travelers Lloyds of Texas Insurance Company.....	TX.....	IA.....	Travelers Casualty and Surety Company.....	O/M/A.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	75-2676034..				Travelers MGA, Inc.....	TX.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25658..	06-0566050..				The Travelers Indemnity Company.....	CT.....	RE.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	Crystal Brook, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Sutton Holdco, LLC.....	DE.....	DS.....	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.....	DS.....	Sutton Holdco, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Arrowhead Company, LLC.....	DE.....	DS.....	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.....	DS.....	Arrowhead Company, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1769846..				Jupiter Holdings, Inc.....	MN.....	DS.....	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.....	DS.....	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.....	DS.....	American Equity Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24015..	41-6009967..				Northland Insurance Company.....	CT.....	DS.....	Jupiter Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27987..	41-0983992..				Northfield Insurance Company.....	IA.....	DS.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24031..	94-6051964..				Northland Casualty Company.....	CT.....	DS.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	

Q12.3

**SCHEDULE Y**

**PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM**

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..				Travelers Indemnity U.K. Investments LLC.....	CT.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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...	06-1501229..				Constitution State Services LLC.....	DE.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..				Tiercel, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..				Redstart, LLC.....	DE.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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
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

**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.....	70,581,763	35,474,805	50.3	46.4
2. Allied lines.....	85,199,521	27,213,687	31.9	57.4
3. Farmowners multiple peril.....	19,350,332	8,331,089	43.1	19.2
4. Homeowners multiple peril.....	18,038,906	12,183,593	67.5	46.6
5. Commercial multiple peril.....	135,583,185	70,066,137	51.7	65.5
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	2,997	(693,959)	(23,152.1)	(660.8)
9. Inland marine.....	6,453,027	(2,189,134)	(33.9)	224.3
10. Financial guaranty.....	15,655	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	(4,769)	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	(5,844)	0.0	0.0
12. Earthquake.....	24,001,106	(1,099,515)	(4.6)	(0.4)
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	193,806	14,074	7.3	106.3
16. Workers' compensation.....	197,643,667	107,542,206	54.4	61.2
17.1. Other liability-occurrence.....	164,744,337	41,451,468	25.2	19.6
17.2. Other liability-claims made.....	8,214,063	1,691,521	20.6	49.0
17.3. Excess workers' compensation.....	(101,171)	2,736,070	(2,704.4)	8,576.1
18.1. Products liability-occurrence.....	6,007,276	1,106,866	18.4	96.8
18.2. Products liability-claims made.....	13,746	36,621	266.4	354.7
19.1, 19.2. Private passenger auto liability.....	6,235,204	743,109	11.9	(119.0)
19.3, 19.4. Commercial auto liability.....	104,789,133	68,223,296	65.1	66.1
21. Auto physical damage.....	32,737,040	20,082,933	61.3	56.9
22. Aircraft (all perils).....	0	(878,083)	0.0	0.0
23. Fidelity.....	33,558	(180,511)	(537.9)	402.6
24. Surety.....	1,213,616	98,078	8.1	8.1
26. Burglary and theft.....	5,872	7,448	126.9	(44.1)
27. Boiler and machinery.....	8,253,388	264,723	3.2	28.3
28. Credit.....	0	(135)	0.0	0.0
29. International.....	0	(1,207)	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.....	889,210,026	392,214,566	44.1	49.3
<b>DETAILS OF WRITE-INS</b>				
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.....	39,873,648	67,503,506	68,777,836
2. Allied lines.....	44,011,333	78,234,902	78,128,897
3. Farmowners multiple peril.....	11,597,876	21,304,642	20,529,821
4. Homeowners multiple peril.....	9,041,444	15,853,753	17,452,405
5. Commercial multiple peril.....	61,496,135	136,200,269	131,616,018
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	825	1,925	1,288
9. Inland marine.....	2,861,522	5,229,308	9,079,174
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.....	11,720,591	21,491,422	21,638,000
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.....	91,171,221	203,099,622	210,714,971
17.1. Other liability-occurrence.....	82,171,030	179,493,999	160,324,226
17.2. Other liability-claims made.....	2,639,676	6,994,545	6,160,041
17.3. Excess workers' compensation.....	0	(101,171)	(3,841)
18.1. Products liability-occurrence.....	3,587,941	6,910,181	6,873,891
18.2. Products liability-claims made.....	403	28,110	25,228
19.1 19.2. Private passenger auto liability.....	2,850,807	5,807,449	7,073,817
19.3 19.4. Commercial auto liability.....	50,450,083	106,576,946	84,769,335
21. Auto physical damage.....	14,952,566	32,636,175	29,760,054
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	6,298	12,118	19,676
24. Surety.....	87,525	198,588	210,932
26. Burglary and theft.....	2,827	6,297	7,881
27. Boiler and machinery.....	3,733,942	7,222,160	6,551,183
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.....	432,257,693	894,704,745	859,710,832
<b>DETAILS OF WRITE-INS</b>			
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.....	2,481,412	3,078,877	5,560,290	394,808	164,322	559,131	2,234,614	26,125	2,693,366	4,954,105	148,011	(195,064)	(47,054)
2. 2013.....	464,163	698,485	1,162,648	150,536	11,999	162,534	399,273	12,783	560,717	972,773	85,645	(112,986)	(27,341)
3. Subtotals 2013 + Prior.....	2,945,575	3,777,363	6,722,938	545,344	176,321	721,665	2,633,887	38,908	3,254,083	5,926,878	233,656	(308,050)	(74,394)
4. 2014.....	552,244	1,186,791	1,739,035	297,250	58,957	356,206	478,190	36,951	872,543	1,387,684	223,196	(218,341)	4,855
5. Subtotals 2014 + Prior.....	3,497,819	4,964,154	8,461,973	842,593	235,278	1,077,871	3,112,077	75,859	4,126,626	7,314,563	456,851	(526,391)	(69,540)
6. 2015.....	XXX	XXX	XXX	XXX	454,761	454,761	XXX	302,138	736,481	1,038,619	XXX	XXX	XXX
7. Totals.....	3,497,819	4,964,154	8,461,973	842,593	690,039	1,532,633	3,112,077	377,997	4,863,108	8,353,182	456,851	(526,391)	(69,540)
8. Prior Year-End's Surplus As Regards Policyholders	6,633,406										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. ....13.1 %	2. ....(10.6)%	3. ....(0.8)%
													Col. 13, Line 7 Line 8
													4. ....(1.0)%

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.

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

**Explanation:**

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

**Bar Code:**



**Overflow Page for Write-Ins**

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Equities and deposits in pools and associations.....	38,840,672	0	38,840,672	46,439,375
2505. Service contract receivable.....	21,550,092	0	21,550,092	27,886,826
2506. Due from unaffiliated companies.....	17,808,567	0	17,808,567	11,388,542
2507. Amounts receivable under high deductible policies.....	15,983,854	1,597,739	14,386,115	16,128,197
2508. State surcharges receivable.....	10,832,316	0	10,832,316	11,035,367
2509. Other assets tri-party/tax credit bonds.....	4,200,960	0	4,200,960	3,603,257
2510. Ceded deposit asset.....	1,250	0	1,250	1,250
2511. Other assets nonadmitted.....	732,283,368	732,283,368	0	0
2512. Miscellaneous ledger balances.....	106,712,372	106,712,372	0	0
2513. Assumed reinsurance receivable and payable.....	(83,966)	0	(83,966)	(52,280)
2597. Summary of remaining write-ins for Line 25.....	948,129,484	840,593,478	107,536,006	116,430,533

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2504. Other statutory provisions.....	181,238	181,238
2505. Federal excise tax-reinsurance contracts.....	578	68,351
2506. Retroactive reinsurance reserve ceded.....	(18,393,865)	(20,157,426)
2508. ....	0	0
2597. Summary of remaining write-ins for Line 25.....	(18,212,049)	(19,907,837)

**Additional Write-ins for Statement of Income:**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Retroactive reinsurance gain/loss.....	(585,509)	(798,135)	(1,242,846)
1405. Fines and penalties of regulatory authorities.....	(1,720,833)	(339,568)	(490,200)
1497. Summary of remaining write-ins for Line 14.....	(2,306,343)	(1,137,703)	(1,733,045)

**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. NLD Netherlands.....	XXX	39,335	114,943	0	0	0	7,948
58005. Other Alien Combined.....	XXX	23,370	71,292	(1,029,995)	274,378	681,807	1,020,531
58006. CHN China.....	XXX	22,182	114,930	0	0	37,492	27,427
58007. FRA France.....	XXX	18,331	65,196	0	0	0	19,549
58008. SGP Singapore.....	XXX	15,674	56,210	0	0	7,394	5,151
58009. AUS Australia.....	XXX	14,366	283,714	0	0	33,576	30,771
58010. DEU Germany.....	XXX	13,357	396,831	0	0	0	34,685
58011. PRT Portugal.....	XXX	10,880	12,769	0	0	0	1,723
58012. MYS Malaysia.....	XXX	9,539	291	0	0	0	56
58013. HUN Hungary.....	XXX	8,022	9,311	0	0	0	1,911
58014. BRA Brazil.....	XXX	6,856	4,172	0	0	0	3,494
58015. ESP Spain.....	XXX	3,824	4,331	0	0	0	1,867
58016. CZE Czech Republic.....	XXX	2,219	3,239	0	0	0	12
58017. RUS Russian Federation.....	XXX	2,161	3,313	0	0	0	80
58018. ITA Italy.....	XXX	1,474	42,790	0	0	0	10,151
58019. VNM Viet Nam.....	XXX	1,013	920	0	0	0	0
58020. CHE Switzerland.....	XXX	638	4,354	0	0	0	5,283
58021. PAN Panama.....	XXX	625	0	0	0	0	0
58022. ROU Romania.....	XXX	578	0	0	0	0	0
58023. COL Colombia.....	XXX	227	0	0	0	0	0
58024. POL Poland.....	XXX	184	48,089	0	0	0	5,898
58025. THA Thailand.....	XXX	183	65,591	0	0	0	7,679
58026. ZAF South Africa.....	XXX	112	2,002	0	0	0	57
58027. HKG Hong Kong, Special Adminis.....	XXX	93	2,172	0	0	0	779
58028. CHL Chile.....	XXX	64	0	0	0	0	31
58029. IND India.....	XXX	14	1,192	0	0	0	149
58030. SWE Sweden.....	XXX	14	0	0	0	0	929
58031. KOR Korea, Republic of.....	XXX	0	223,558	0	0	0	19,169
58032. NZL New Zealand.....	XXX	0	53,258	0	0	0	3,475
58033. EGY Egypt.....	XXX	0	44,846	0	0	0	3,510
58034. JPN Japan.....	XXX	0	20,392	0	0	0	0
58035. ARE United Arab Emirates.....	XXX	0	11,589	0	0	0	1,509
58036. TWN Taiwan, Republic of China.....	XXX	0	5,546	0	0	0	706
58037. OMN Oman.....	XXX	0	4,891	0	0	0	790
58038. IRL Ireland.....	XXX	0	1,095	0	0	0	3,309
58039. DOM Dominican Republic.....	XXX	0	331	0	0	0	0
58040. FIN Finland.....	XXX	0	162	0	0	0	1,887
58041. IDN Indonesia.....	XXX	0	162	0	0	0	0
58042. PHL Philippines.....	XXX	0	47	0	0	0	0
58043. MDV Maldives.....	XXX	0	0	0	0	0	8,889
58044. GRC Greece.....	XXX	0	0	0	0	0	7,039
58045. GMB Gambia.....	XXX	0	0	0	0	0	1,333
58046. SWZ Swaziland.....	XXX	0	0	0	0	0	1,333
58047. HRV Croatia.....	XXX	0	0	0	0	0	1,137
58048. PER Peru.....	XXX	0	0	0	0	0	736
58049. TUR Turkey.....	XXX	0	0	0	0	0	667
58050. ARG Argentina.....	XXX	0	0	0	0	0	163
58051. DNK Denmark.....	XXX	0	0	0	0	0	52
58052. HND Honduras.....	XXX	0	0	0	0	0	31
58053. URY Uruguay.....	XXX	0	0	0	0	0	10
58054. NOR Norway.....	XXX	0	0	0	0	0	8
58055. ABW Aruba.....	XXX	0	0	0	0	0	(8)
58056. AUT Austria.....	XXX	0	0	0	0	0	(8)
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	195,335	1,673,529	(1,029,995)	274,378	760,269	1,241,898

**THE TRAVELERS INDEMNITY 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.....	241,647,579	216,844,267
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	13,591,148	33,064,870
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.....	4,557,388	8,261,558
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	250,681,340	241,647,579
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	250,681,340	241,647,579

**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

**NONE**

**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.....	985,431,718	859,382,145
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	29,203,050
2.2 Additional investment made after acquisition.....	95,054,092	188,412,836
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	3,456,330	16,091,643
6. Total gain (loss) on disposals.....	(268,048)	10,779,198
7. Deduct amounts received on disposals.....	68,903,847	95,440,546
8. Deduct amortization of premium and depreciation.....	2,602,271	3,245,846
9. Total foreign exchange change in book/adjusted carrying value.....	(692,980)	(820,992)
10. Deduct current year's other than temporary impairment recognized.....	8,760,423	18,929,771
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,002,714,569	985,431,718
12. Deduct total nonadmitted amounts.....	224,755,143	239,735,141
13. Statement value at end of current period (Line 11 minus Line 12).....	777,959,426	745,696,577

**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.....	15,309,823,434	16,134,984,131
2. Cost of bonds and stocks acquired.....	1,172,045,571	1,336,653,643
3. Accrual of discount.....	6,435,486	17,460,465
4. Unrealized valuation increase (decrease).....	172,523,768	197,865,304
5. Total gain (loss) on disposals.....	13,026,438	15,371,527
6. Deduct consideration for bonds and stocks disposed of.....	1,256,410,588	2,314,835,730
7. Deduct amortization of premium.....	32,443,722	66,863,296
8. Total foreign exchange change in book/adjusted carrying value.....	(535)	(2,588)
9. Deduct current year's other than temporary impairment recognized.....	2,557,305	10,810,021
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	15,382,442,547	15,309,823,434
11. Deduct total nonadmitted amounts.....	4,949,473	4,700,414
12. Statement value at end of current period (Line 10 minus Line 11).....	15,377,493,074	15,305,123,021

**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
<b>BONDS</b>								
1. NAIC 1 (a).....	10,468,886,052	18,715,199,035	18,922,848,204	(30,044,409)	10,468,886,052	10,231,192,474	0	10,605,816,613
2. NAIC 2 (a).....	1,624,173,013	58,778,871	42,711,100	25,741,797	1,624,173,013	1,665,982,582	0	1,600,292,233
3. NAIC 3 (a).....	328,721,761	71,399,958	33,100,583	(13,001,351)	328,721,761	354,019,784	0	332,539,237
4. NAIC 4 (a).....	100,579,319	26,789,188	10,257,620	2,074,152	100,579,319	119,185,038	0	111,594,944
5. NAIC 5 (a).....	15,717,825	5,037,500	4,140,438	(1,849,683)	15,717,825	14,765,204	0	16,974,567
6. NAIC 6 (a).....	6,883,380	0	2,749,634	348,238	6,883,380	4,481,984	0	6,881,747
7. Total Bonds.....	12,544,961,350	18,877,204,551	19,015,807,579	(16,731,256)	12,544,961,350	12,389,627,066	0	12,674,099,341
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	1,190,276	0	0	16,512	1,190,276	1,206,788	0	1,204,117
9. NAIC 2.....	24,301,337	0	0	(638,694)	24,301,337	23,662,643	0	23,801,230
10. NAIC 3.....	18,536,971	0	0	0	18,536,971	18,536,971	0	18,536,971
11. NAIC 4.....	444,000	0	0	0	444,000	444,000	0	444,000
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	201,586	0	0	(201,586)	201,586	0	0	201,586
14. Total Preferred Stock.....	44,674,169	0	0	(823,768)	44,674,169	43,850,401	0	44,187,904
15. Total Bonds and Preferred Stock.....	12,589,635,519	18,877,204,551	19,015,807,579	(17,555,024)	12,589,635,519	12,433,477,467	0	12,718,287,245

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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.....	875,627,226	XXX.....	875,627,226	18,602	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.....	1,057,534,516	505,967,116
2. Cost of short-term investments acquired.....	38,525,003,801	72,346,787,353
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.....	38,706,911,091	71,795,219,953
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).....	875,627,226	1,057,534,516
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	875,627,226	1,057,534,516

**Sch. DB-Pt A-Verification  
NONE**

**Sch. DB-Pt B-Verification  
NONE**

**Sch. DB-Pt C-Sn 1  
NONE**

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

**Sch. DB-Verification  
NONE**

**SCHEDULE E- VERIFICATION**

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of cash equivalents acquired.....	0	19,500,000
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	19,500,000
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

### SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
<b>Acquired by Purchase</b>								
RE# 11050 Norcross Data Center.....	Norcross.....	GA.....	...03/31/2002	Various.....	.....0	.....0	.....0	.....3,224,190
RE# 11112 & RE# 11118 700 Main Street.....	Hartford.....	CT.....	...03/31/2002	Various.....	.....0	.....0	.....0	.....6,066,680
RE# 10500 & RE# 10600 50 Prospect Street (Plaza Building).....	Hartford.....	CT.....	...03/31/2002	Various.....	.....0	.....0	.....0	.....32,211
300 Windsor Street.....	Hartford.....	CT.....	...03/31/2002	Various.....	.....0	.....0	.....0	.....2,977,326
99 Lambertson Rd.....	Windsor.....	CT.....	...01/01/2007	Various.....	.....0	.....0	.....0	.....1,290,742
0199999. Totals.....					.....0	.....0	.....0	.....13,591,148
0399999. Totals.....					.....0	.....0	.....0	.....13,591,148

QE01

### SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other Than Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
<b>NONE</b>																			



### SCHEDULE B - PART 2

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
Loan Number	2	3	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
	City	State						

**NONE**

QE02

### SCHEDULE B - PART 3

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	2	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
	City	State					Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					

**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										
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>													
	MC Credit Fund I LP.....	New York.....	NY.....	MC Credit Partners.....		08/14/2013....	0	0	746,619	0	18,228,725	3.1	
1399999 Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....									0	746,619	0	18,228,725	XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>													
	Altaris Health Partners III, LP.....	New York.....	NY.....	Altaris Capital Partners.....		05/16/2013....	3	0	597,193	0	12,131,680	2.8	
	Blackstone Capital Partners VI L.P.....	New York.....	NY.....	Blackstone Group.....		06/30/2010....	3	0	700,161	0	8,003,053	0.1	
	Carlyle Europe Partners IV, L.P.....	London.....	GBR.....	The Carlyle Group.....		08/27/2013....	3	0	(19,811)	0	9,472,624	0.5	
	Consonance Private Equity, L.P.....	New York.....	NY.....	Consonance Capital Partners.....		01/18/2013....	3	0	311,204	0	12,205,433	3.9	
	HCI Equity Partners IV, L.P.....	Washington.....	DC.....	HCI Equity Partners.....		09/30/2013....	3	0	1,753,425	0	13,363,943	5.5	
	Kelso Investment Associates VIII, L.P.....	New York.....	NY.....	Kelso & Company.....		06/21/2007....	3	0	1,393,497	0	4,893,877	0.5	
	Mason Wells Buyout Fund III, LP.....	Milwaukee.....	WI.....	Mason Wells, Inc.....		03/05/2010....	3	0	1,193,940	0	1,057,334	3.0	
	NB Secondary Opportunities Fund III LP.....	New York.....	NY.....	Neuberger Berman Investment Management.....		06/21/2013....	3	0	1,275,000	0	10,980,048	0.8	
	Sentinel Capital Partners V, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		07/18/2013....	3	0	1,610,611	0	13,766,554	1.9	
	Trident VI, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		12/20/2013....	3	0	1,073,150	0	16,631,205	0.8	
	Vestar Capital Partners IV, L.P.....	New York.....	NY.....	Vestar Capital Partners.....		12/15/1999....	3	0	277	0	65,040	0.2	
1599999 Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									0	9,888,647	0	102,570,790	XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>													
	Blackstone Real Estate Debt Strategies II, L.P.....	New York.....	NY.....	BREDS II GP L.L.C.....		04/09/2013....	0	0	1,423,483	0	15,133,955	0.7	
	Brookfield Strategic Real Estate Partners B, L.P.....	New York.....	NY.....	Brookfield Strategic Real Estate Partners GP LLC.....		04/25/2013....	0	0	195,384	0	4,444,486	0.6	
	Encore Housing Opportunity II, LP.....	Boca Raton.....	FL.....	Encore Housing Opportunity Fund II General Partner, LLC.....		03/21/2013....	0	0	1,462,827	0	3,765,509	3.1	
	HighBrook Income Property Fund II, LP.....	Wilmington.....	DE.....	HighBrook Income Property Fund II GP, LLC.....		05/16/2014....	0	0	719,065	0	7,331,998	3.2	
	Miller Global VII, LLC.....	New York.....	NY.....	Miller Global.....		12/31/2013....	0	0	1,121,694	0	6,226,080	6.4	
	Municipal Capital Appreciation Partners V, LP (MCAP V).....	New York.....	NY.....	Municipal Associates V, LLC.....		03/28/2013....	0	0	1,000,000	0	1,250,000	13.4	
	Prime Finance Partners III, LP.....	San Francisco.....	CA.....	Prime Finance Partners.....		10/17/2012....	0	0	388,500	0	4,042,500	2.8	
	Rialto Real Estate Fund II, LP.....	Miami.....	FL.....	Rialto Partners GP II, LLC.....		07/31/2013....	0	0	2,298,851	0	2,375,479	1.5	
	Rubenstein Properties Fund II.....	Philadelphia.....	PA.....	Rubenstein Properties Fund II GP, LP.....		02/25/2014....	0	0	(158,002)	0	14,707,379	4.1	
	Savanna Real Estate Fund III, L.P.....	New York.....	NY.....	Savanna III GP, LLC, a Delaware limited.....		09/05/2013....	0	0	600,000	0	13,000,000	4.6	
	Tishman Speyer Brazil Fund III, LP.....	New York.....	NY.....	Tishman Speyer.....		11/02/2012....	0	0	550,256	0	5,980,271	4.2	
1799999 Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									0	9,602,058	0	78,257,655	XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>													
	Blue Water Energy Fund I-A, L.P.....	London.....	GBR.....	Blue Water Energy.....		09/07/2012....	0	0	2,051,600	0	12,708,847	3.1	
	GF Capital Private Equity Fund II-A, L.P.....	New York.....	NY.....	GF Capital.....		04/09/2014....	0	0	(43,611)	0	12,688,815	6.4	
	J.P. Morgan Global Maritime Investment Fund LP.....	Chicago.....	IL.....	JP Morgan Asset Management.....		06/09/2010....	0	0	929,096	0	9,687,197	3.2	
	Level Equity Growth Partners II, L.P.....	New York.....	NY.....	Level Equity Management LLC.....		11/14/2013....	0	0	180,235	0	10,571,124	4.7	
	Secondary Opportunities Fund III, LP.....	London.....	GBR.....	DB Asset Management.....		10/20/2014....	0	0	1,194,707	0	13,350,284	0.9	
	Solamere Capital Fund II, LP.....	Boston.....	MA.....	Solamere Capital.....		02/07/2014....	0	0	227,500	0	5,666,500	1.8	
	Solamere Capital Fund II-A, LP.....	Boston.....	MA.....	Solamere Capital.....		02/07/2014....	0	0	520,000	0	10,172,500	8.1	
	Transportation Recovery Fund L.P.....	New York.....	NY.....	W.L. Ross.....		08/23/2013....	0	0	1,221,842	0	11,804,105	4.4	
2199999 Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									0	6,281,369	0	86,649,372	XXX.....
<b>Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated</b>													
	WNC Inst Tax Credit Fund 38, LP.....	Irvine.....	CA.....	WNC.....		08/22/2013....	0	0	411,050	0	3,943,783	5.0	
	Stratford Fund VII, LP.....	Peabody.....	MA.....	Stratford Capital Group.....		07/03/2012....	0	0	119,526	0	2,175,527	11.3	
	Stratford Fund XI, LP.....	Peabody.....	MA.....	Stratford Capital Group.....		11/23/2013....	0	0	1,163,107	0	10,063,826	19.5	

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**SCHEDULE BA - PART 2**

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
	Stratford Fund XV, LP.....	Peabody.....	MA.....	Stratford Capital Group.....		12/19/2014....	0	0	448,513	0	14,140,523	15.2
3399999	Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....											
								0	2,142,196	0	30,323,659	XXX
4499999	Subtotal - Unaffiliated.....											
								0	28,660,888	0	316,030,201	XXX
4699999	Totals.....											
								0	28,660,888	0	316,030,201	XXX

**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	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>																				
	MC Credit Fund I LP.....	New York.....	NY...	Distribution.....	08/14/2013	05/26/2015	611,656	0	0	0	0	0	0	611,656	611,656	0	0	0	0	0
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....																			
							611,656	0	0	0	0	0	0	611,656	611,656	0	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																				
	Advanced Technology Ventures VII, L.P.....	Waltham.....	MA...	Distribution.....	07/11/2001	06/29/2015	62,647	0	0	0	0	0	0	62,647	62,647	0	0	0	0	0
	Altaris Health Partners III, LP.....	New York.....	NY...	Distribution.....	05/16/2013	04/16/2015	405,814	0	0	0	0	0	0	405,814	405,814	0	0	0	0	0
	Apax France VI.....	Paris.....	FRA	Distribution.....	08/23/2000	06/29/2015	120,633	0	0	0	0	0	0	120,633	120,633	0	0	0	0	0
	Baker Communications Fund II, L.P.....	New York.....	NY...	Distribution.....	04/17/2000	06/03/2015	1,044,152	0	0	0	0	0	0	1,044,152	1,044,152	0	0	0	0	0
	Brockway Moran & Partners Fund II, L.P.....	Boca Raton.....	FL....	Distribution.....	01/16/2002	06/10/2015	473,406	0	0	0	0	0	0	473,406	473,406	0	0	0	0	0
	Carlyle Europe Partners IV, L.P.....	London.....	GBR	Distribution.....	08/27/2013	04/02/2015	14,678	0	0	0	0	0	0	14,678	14,678	0	0	0	0	0
	Carmel Global Software Fund L.P.....	New York.....	NY...	Distribution.....	05/05/2000	04/15/2015	2,541,927	0	0	0	0	0	0	2,541,927	2,541,927	0	0	0	0	0
	Cortec Group Fund IV, L.P.....	New York.....	NY...	Distribution.....	04/20/2006	06/30/2015	765,421	0	0	0	0	0	0	765,421	765,421	0	0	0	0	0
	Financial Technology Ventures II (Q), L.P.....	San Francisco.....	CA...	Distribution.....	09/12/2001	04/21/2015	219,069	0	0	0	0	0	0	219,069	219,069	0	0	0	0	0
	Focus Ventures II, L.P., a Delaware Limited Partnership.....	Palo Alto.....	CA...	Distribution.....	05/25/2000	05/29/2015	4,257	0	0	0	0	0	0	4,257	4,257	0	0	0	0	0
	Menlo Ventures IX, L.P.....	Menlo Park.....	CA...	Distribution.....	01/03/2001	06/30/2015	59,580	0	0	0	0	0	0	59,580	59,580	0	0	0	0	0
	OZ Asia Domestic Partners, L.P.....	New York.....	NY...	Distribution.....	03/01/2006	05/26/2015	26,439	0	0	0	0	0	0	26,439	26,439	0	0	0	0	0
	Pitango Venture Capital Fund III (USA) LP.....	Herzliya Pituach.....	ISR..	Distribution.....	06/12/2000	06/19/2015	2,324,256	0	0	0	0	0	0	2,324,256	2,324,256	0	0	0	0	0
	RRE Ventures III-A, LP.....	New York.....	NY...	Distribution.....	07/06/2001	04/30/2015	351,181	0	0	0	0	0	0	351,181	351,181	0	0	0	0	0
	Sentinel Capital Partners V, L.P.....	New York.....	NY...	Distribution.....	07/18/2013	06/19/2015	117,942	0	0	0	0	0	0	117,942	117,942	0	0	0	0	0
	SKM Equity Fund III, L.P.....	Stamford.....	CT...	Distribution.....	02/01/2000	06/16/2015	1,185,755	0	0	0	0	0	0	1,185,755	1,185,755	0	0	0	0	0
	Summit Ventures VI-A, LP.....	Boston.....	MA...	Distribution.....	03/23/2001	06/30/2015	229,395	0	0	0	0	0	0	229,395	229,395	0	0	0	0	0
	Trident VI, L.P.....	Greenwich.....	CT...	Distribution.....	12/20/2013	06/29/2015	362,028	0	0	0	0	0	0	362,028	362,028	0	0	0	0	0
	Vestar Capital Partners IV, L.P.....	New York.....	NY...	Distribution.....	12/15/1999	04/09/2015	277	0	0	0	0	0	0	277	277	0	0	0	0	0
	Warburg Pincus Private Equity VIII, L.P.....	New York.....	NY...	Distribution.....	08/07/2001	05/12/2015	115,748	0	0	0	0	0	0	115,748	115,748	0	0	0	0	0
	Willis Stein & Partners III, LP.....	Chicago.....	IL...	Distribution.....	11/21/2000	05/29/2015	37,174	0	0	0	0	0	0	37,174	37,174	0	0	0	0	0
	Pitango Capital Fund II Opportunity Annex Fund L.P.....	Herzliya.....	ISR..	Liquidation.....	02/13/2004	06/25/2015	80,977	11,078	0	0	0	11,078	0	92,055	25,999	0	(66,056)	(66,056)	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	
	Pitango Fund II LLC.....	Herzliya Pituach.....	ISR.	Liquidation.....	10/31/1996	06/25/2015	403,213	(11,807)	0	0	0	(11,807)	0	391,406	189,414	0	(201,992)	(201,992)	0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							10,945,970	(729)	0	0	0	(729)	0	10,945,241	10,677,193	0	(268,048)	(268,048)	0	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																				
	Blackstone Real Estate Debt Strategies II, L.P.....	New York.....	NY...	Distribution.....	04/09/2013	06/23/2015	684,844	0	0	0	0	0	0	684,844	684,844	0	0	0	0	
	Colony Investors VIII, L.P.....	Santa Monica.....	CA...	Distribution.....	01/01/2010	04/27/2015	958,571	0	0	0	0	0	0	958,571	958,571	0	0	0	0	
	Miller Global VII, LLC.....	New York.....	NY...	Distribution.....	12/31/2013	04/07/2015	4,266,971	0	0	0	0	0	0	4,266,971	4,266,971	0	0	0	0	
	North American Real Estate Partners II, L.P.....	Minnetonka.....	MN...	Distribution.....	01/01/2010	04/30/2015	71,066	0	0	0	0	0	0	71,066	71,066	0	0	0	0	
	Prime Finance Partners II, L.P.....	San Francisco.....	CA...	Distribution.....	07/06/2010	05/15/2015	189,407	0	0	0	0	0	0	189,407	189,407	0	0	0	0	
	RCG Longview Debt Fund V, L.P.....	New York.....	NY...	Distribution.....	04/08/2013	05/22/2015	34,037	0	0	0	0	0	0	34,037	34,037	0	0	0	0	
	Rubenstein Properties Fund II.....	Philadelphia.....	PA...	Distribution.....	02/25/2014	06/05/2015	(132,099)	0	0	0	0	0	0	(132,099)	(132,099)	0	0	0	0	
	Savanna Real Estate Fund III, L.P.....	New York.....	NY...	Distribution.....	09/05/2013	04/21/2015	(1,000,000)	0	0	0	0	0	0	(1,000,000)	(1,000,000)	0	0	0	0	
	Silverpeak Legacy Partners III, L.P.....	New York.....	NY...	Distribution.....	01/01/2010	05/27/2015	36,453	0	0	0	0	0	0	36,453	36,453	0	0	0	0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							5,109,251	0	0	0	0	0	0	5,109,251	5,109,251	0	0	0	0	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																				
	Avenue Asia Special Situations Fund IV, L.P.....	New York.....	NY...	Distribution.....	06/21/2006	06/30/2015	56,964	0	0	0	0	0	0	56,964	56,964	0	0	0	0	
	Blackrock HPB Multi-Manager LLC.....	New York.....	NY...	Distribution.....	02/01/2009	06/30/2015	98,800	0	0	0	0	0	0	98,800	98,800	0	0	0	0	
	Cerberus Institutional Partners, L.P. (Series Four).....	New York.....	NY...	Distribution.....	11/09/2006	06/30/2015	5,737,263	0	0	0	0	0	0	5,737,263	5,737,263	0	0	0	0	
	Cerberus Institutional Partners, LP (Series Two).....	New York.....	NY...	Distribution.....	10/05/2001	05/15/2015	26,777	0	0	0	0	0	0	26,777	26,777	0	0	0	0	
	GF Capital Private Equity Fund II-A, L.P.....	New York.....	NY...	Distribution.....	04/09/2014	05/29/2015	2,542	0	0	0	0	0	0	2,542	2,542	0	0	0	0	
	OZ Domestic Partners, L.P.....	New York.....	NY...	Distribution.....	12/31/2009	05/26/2015	25,600	0	0	0	0	0	0	25,600	25,600	0	0	0	0	
	PBR Investors LLC.....	Colorado Spring.....	CO...	Distribution.....	12/31/2009	05/19/2015	2,820,916	0	0	0	0	0	0	2,820,916	2,820,916	0	0	0	0	
	Riverwood Capital Partners L.P.....	Menlo Park.....	CA...	Distribution.....	06/29/2010	06/09/2015	133,638	0	0	0	0	0	0	133,638	133,638	0	0	0	0	
	Wayzata Opportunities Fund, LLC.....	Wayzata.....	MN...	Distribution.....	02/22/2006	06/30/2015	382,527	0	0	0	0	0	0	382,527	382,527	0	0	0	0	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							9,285,029	0	0	0	0	0	0	9,285,029	9,285,029	0	0	0	0	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated</b>																				
	Travelers Marine, LLC.....	Wilmington.....	DE...	Return of Capital.....	05/02/2011	06/22/2015	2,500,000	0	0	0	0	0	0	2,500,000	2,500,000	0	0	0	0	
	TPC UK Investments LLC.....	Hartford.....	CT...	Return of Capital.....	01/01/2010	06/22/2015	6,500,000	0	0	0	0	0	0	6,500,000	6,500,000	0	0	0	0	
	Tiercel, LLC.....	Wilmington.....	DE...	Return of Capital.....	11/19/2012	06/22/2015	4,500,000	0	0	0	0	0	0	4,500,000	4,500,000	0	0	0	0	
	Crystal Brook LLC.....	Wilmington.....	DE...	Return of Capital.....	11/17/2011	06/22/2015	7,300,000	0	0	0	0	0	0	7,300,000	7,300,000	0	0	0	0	
	Sutton Holdco, LLC.....	Wilmington.....	DE...	Return of Capital.....	11/17/2011	06/22/2015	5,400,000	0	0	0	0	0	0	5,400,000	5,400,000	0	0	0	0	
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....							26,200,000	0	0	0	0	0	0	26,200,000	26,200,000	0	0	0	0	
4499999. Subtotal - Unaffiliated.....							25,951,907	(729)	0	0	0	0	(729)	0	25,951,178	25,683,130	0	(268,048)	(268,048)	0
4599999. Subtotal - Affiliated.....							26,200,000	0	0	0	0	0	0	0	26,200,000	26,200,000	0	0	0	0
4699999. Totals.....							52,151,907	(729)	0	0	0	0	(729)	0	52,151,178	51,883,130	0	(268,048)	(268,048)	0

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)
<b>Bonds - U.S. Government</b>										
38375B	SF	0		06/20/2015	PAR WRITE-UP		71,849	71,849	0	1
38375B	RQ	7		06/20/2015	PAR WRITE-UP		46,881	46,881	0	1
38375B	TF	9		06/20/2015	PAR WRITE-UP		71,996	71,996	0	1
38375B	TA	0		06/20/2015	PAR WRITE-UP		92,292	92,292	0	1
38375B	K8	4		06/20/2015	PAR WRITE-UP		40,622	40,622	0	1
83162C	XA	6		05/07/2015	CREDIT SUISSE FIRST BOSTON		5,000,000	5,000,000	0	1
83164I	EY	7		05/13/2015	OPPENHEIMER AND CO		6,522,837	6,436,348	32,337	1
0599999. Total Bonds - U.S. Government							11,846,478	11,759,989	32,337	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>										
68609B	KA	4		04/14/2015	J P MORGAN CHASE SECURITIES INC.		1,945,089	1,640,000	0	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions							1,945,089	1,640,000	0	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>										
041431	PQ	4		06/02/2015	MORGAN STANLEY		4,077,725	3,965,000	0	1FE
041826	S9	0		06/24/2015	RAYMOND JAMES & ASSOC.		2,568,025	2,500,000	0	1FE
05914F	XS	4		06/16/2015	BARCLAYS CAPITAL INC.		10,241,984	9,685,000	0	1FE
091212	DT	4		06/09/2015	STIFEL NICOLAUS & CO INC.		4,703,666	4,700,000	0	1FE
101547	US	4		04/14/2015	MORGAN STANLEY		23,062,925	19,615,000	0	1FE
179390	NE	5		05/07/2015	PIPER JAFFRAY		742,996	1,655,000	0	1FE
184540	6X	5		06/23/2015	RBC CAPITAL MARKETS		5,831,250	5,000,000	59,028	1FE
184540	7C	0		03/16/2015	WELLS FARGO SECURITIES		0	0	3,165	1FE
259327	M3	5		06/23/2015	CITIGROUP GLOBAL MARKETS		8,013,865	7,630,000	0	1FE
280659	TW	3		06/24/2015	J P MORGAN CHASE SECURITIES INC.		8,766,156	8,295,000	0	1FE
280659	UA	9		06/24/2015	J P MORGAN CHASE SECURITIES INC.		9,819,241	9,410,000	0	1FE
289425	UC	2		06/15/2015	J P MORGAN CHASE SECURITIES INC.		1,015,450	960,000	0	1FE
366155	F7	9		05/19/2015	CITIGROUP GLOBAL MARKETS		6,662,175	6,500,000	0	1FE
478740	SA	2		05/27/2015	GEORGE K BAUM & CO		5,807,250	5,000,000	0	1FE
494656	P6	2		06/23/2015	PIPER JAFFRAY		1,390,834	1,330,000	0	1FE
526030	U5	8		06/16/2015	PIPER JAFFRAY		1,048,590	1,000,000	0	1FE
567137	E5	9		05/27/2015	STIFEL NICOLAUS & CO INC.		2,051,660	2,000,000	0	1FE
567505	NB	4		05/19/2015	PIPER JAFFRAY		1,040,227	1,035,000	0	1FE
581646	6P	6		06/24/2015	COASTAL SECURITIES CORP		2,314,113	2,010,000	0	1FE
602409	JH	8		04/20/2015	CITIGROUP GLOBAL MARKETS		7,172,711	7,105,000	0	1FE
613664	7X	3		04/15/2015	CITIGROUP GLOBAL MARKETS		1,533,903	1,510,000	0	1FE
625517	EU	7		04/16/2015	MORGAN STANLEY		11,908,676	11,600,000	0	1FE
625517	EW	3		04/16/2015	MORGAN STANLEY		13,476,045	13,250,000	0	1FE
668844	KZ	5		06/30/2015	MORGAN STANLEY		1,226,895	1,215,000	0	1FE
681181	UL	5		06/23/2015	BAS-MERRILL LYNCH		2,477,351	2,315,000	0	1FE
727177	QK	6		05/13/2015	RAYMOND JAMES & ASSOC.		2,246,186	1,950,000	0	1FE
731197	N2	1		04/27/2015	CITIGROUP GLOBAL MARKETS		3,790,945	3,760,000	0	1FE
763261	H2	3		05/07/2015	BOSC INC.		203,613	175,000	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)
763665	ZV	1		06/18/2015	BAS-MERRILL LYNCH.....		13,074,100	13,000,000	0	1FE.....
812626	5G	0		05/06/2015	BAS-MERRILL LYNCH.....		7,364,808	7,115,000	0	1FE.....
833209	KZ	1		06/23/2015	DA DAVIDSON.....		1,281,049	1,100,000	0	1FE.....
848797	NW	2		05/06/2015	DA DAVIDSON.....		4,300,913	3,750,000	0	1FE.....
879709	2T	9		05/12/2015	RBC CAPITAL MARKETS.....		2,747,754	2,725,000	0	1FE.....
898541	LN	5		04/21/2015	PIPER JAFFRAY.....		4,904,880	4,800,000	0	1FE.....
927734	B4	4		04/07/2015	MORGAN STANLEY.....		2,649,312	2,565,000	0	1FE.....
937751	5W	1		05/12/2015	PIPER JAFFRAY.....		1,157,871	1,100,000	0	1FE.....
937440	DB	8		05/05/2015	PIPER JAFFRAY.....		5,215,150	5,000,000	0	1FE.....
967245	AQ	4		05/13/2015	PIPER JAFFRAY.....		615,527	605,000	0	1FE.....
969887	2F	4		05/06/2015	J P MORGAN CHASE SECURITIES INC.....		4,951,553	4,815,000	0	1FE.....
973024	E7	3		06/24/2015	FIDELITY CAPITAL MARKETS SERVICES.....		2,130,440	1,980,000	0	1FE.....
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....							193,587,811	183,725,000	62,192	XXX

**Bonds - U.S. Special Revenue and Special Assessment**

052414	PM	5		05/12/2015	GOLDMAN SACHS & CO.....		3,822,563	3,340,000	0	1FE.....
115117	LW	1		06/16/2015	SIEBERT BRANDFORD SHANK & CO.....		28,189,470	27,040,000	0	1FE.....
130178	VU	7		05/13/2015	MORGAN STANLEY.....		19,002,029	14,630,000	100,276	1FE.....
20775Y	AT	3		06/22/2015	RBC CAPITAL MARKETS.....		2,278,460	2,000,000	31,667	1FE.....
20775Y	CD	6		04/22/2015	GOLDMAN SACHS & CO.....		26,149,990	24,590,000	0	1FE.....
45203H	Z7	0		05/12/2015	BAS-MERRILL LYNCH.....		10,377,738	10,350,000	0	1FE.....
45203H	Z8	8		05/12/2015	BAS-MERRILL LYNCH.....		10,219,188	9,975,000	0	1FE.....
491313	7F	3		04/23/2015	MORGAN STANLEY.....		4,902,360	4,000,000	0	1FE.....
557363	DB	1		06/24/2015	GOLDMAN SACHS & CO.....		2,887,134	2,845,000	0	1FE.....
56045R	RE	1		04/28/2015	WELLS FARGO SECURITIES.....		2,605,208	2,550,000	0	1FE.....
594712	TM	3		06/25/2015	BAS-MERRILL LYNCH.....		1,026,810	1,000,000	0	1FE.....
646066	HD	5		04/15/2015	MORGAN STANLEY.....		4,286,124	3,435,000	0	1FE.....
646066	JN	1		05/05/2015	BAS-MERRILL LYNCH.....		7,577,884	6,405,000	0	1FE.....
645791	F6	6		05/12/2015	BAS-MERRILL LYNCH.....		3,010,387	2,735,000	0	1FE.....
645791	G3	2		05/12/2015	BAS-MERRILL LYNCH.....		3,295,989	3,095,000	0	1FE.....
64711N	YH	2		05/28/2015	MORGAN STANLEY.....		1,420,362	1,350,000	0	1FE.....
662903	QB	2		04/23/2015	BARCLAYS CAPITAL INC.....		13,207,026	11,310,000	67,546	1FE.....
709235	WF	8		05/06/2015	BARCLAYS CAPITAL INC.....		9,196,534	8,020,000	0	1FE.....
79574C	AM	5		05/13/2015	GOLDMAN SACHS & CO.....		1,319,956	1,105,000	0	1FE.....
882117	2M	5		04/02/2015	J P MORGAN CHASE SECURITIES INC.....		21,972,503	20,450,000	0	1FE.....
924214	TG	4		05/12/2015	MORGAN STANLEY.....		1,588,140	1,330,000	0	1FE.....
977092	WU	5		06/18/2015	CITIGROUP GLOBAL MARKETS.....		5,950,050	5,000,000	0	1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....							184,285,905	166,555,000	199,489	XXX

**Bonds - Industrial and Miscellaneous**

00287Y	AQ	2		05/05/2015	BAS-MERRILL LYNCH.....		998,250	1,000,000	0	2FE.....
00287Y	AT	6		05/05/2015	DEUTSCHE BANC.....		995,900	1,000,000	0	2FE.....

QE04.1

**SCHEDULE D - PART 3**

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

QE04.2

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)
00507V AC 3	ACTIVISION BLIZZARD (144 5.625 2021 09.....			06/15/2015	VARIOUS.....		2,131,250	2,000,000	18,906	3FE.....
00724F AC 5	ADOBE SYSTEMS INC 3.250 2025 02.....			06/02/2015	VARIOUS.....		1,672,489	1,655,000	15,843	2FE.....
018804 AQ 7	ALLIANT TECHSYSTEMS INC 5.250 2021 10.....			06/05/2015	VARIOUS.....		4,056,600	3,915,000	35,723	3FE.....
03027X AG 5	AMERICAN TOWER CORP 4.000 2025 06.....			05/04/2015	BARCLAYS CAPITAL INC.....		992,280	1,000,000	0	2FE.....
031162 BW 9	AMGEN INC 2.125 2020 05.....			04/28/2015	CREDIT SUISSE FIRST BOSTON.....		1,998,500	2,000,000	0	2FE.....
032177 AE 7	AMSTED INDUSTRIES (144A) 5.000 2022 03.....			06/11/2015	WELLS FARGO SECURITIES.....		1,005,000	1,000,000	12,639	3FE.....
037735 CU 9	APPALACHIAN POWER CO 3.400 2025 06.....			05/11/2015	GOLDMAN SACHS & CO.....		996,450	1,000,000	0	2FE.....
037833 BG 4	APPLE INC 3.200 2025 05.....			05/06/2015	GOLDMAN SACHS & CO.....		996,520	1,000,000	0	1FE.....
040555 CQ 5	ARIZONA PUBLIC SERVICE C 3.350 2024 06.....			06/11/2015	VARIOUS.....		446,971	436,000	2,218	1FE.....
052769 AD 8	AUTODESK INC 4.375 2025 06.....			06/02/2015	J P MORGAN CHASE SECURITIES INC.....		996,370	1,000,000	0	2FE.....
053332 AR 3	AUTOZONE INC 3.250 2025 04.....			04/21/2015	J P MORGAN CHASE SECURITIES INC.....		2,004,570	2,000,000	0	2FE.....
058498 AT 3	BALL CORP 5.250 2025 07.....			06/22/2015	BAS-MERRILL LYNCH.....		1,000,000	1,000,000	0	3FE.....
07177M AA 1	BAXALTA INC (144A) 4.000 2025 06.....			06/22/2015	VARIOUS.....		1,985,110	2,000,000	222	2FE.....
07177M AC 7	BAXALTA INC (144A) 2.875 2020 06.....			06/18/2015	UBS AG.....		999,680	1,000,000	0	2FE.....
07177M AK 9	BAXALTA INC (144A) 3.600 2022 06.....			06/18/2015	J P MORGAN CHASE SECURITIES INC.....		999,140	1,000,000	0	2FE.....
07274E AG 8	BAYER US FINANCE (144A) 3.375 2024 10.....		R	04/14/2015	CREDIT SUISSE FIRST BOSTON.....		1,050,020	1,000,000	844	1FE.....
05531F AU 7	BB&T CORP 2.625 2020 06.....			06/22/2015	DEUTSCHE BANC.....		999,440	1,000,000	0	1FE.....
075887 BK 4	BECTON DICKINSON 3.300 2023 03.....			04/23/2015	EXCHANGED.....		1,006,180	1,000,000	4,858	2FE.....
097023 AM 7	BOEING CO 7.250 2025 06.....			04/10/2015	RAYMOND JAMES & ASSOC.....		678,745	500,000	12,083	1FE.....
097023 BH 7	BOEING CO 2.850 2024 10.....			05/13/2015	U S BANCORP.....		382,292	381,000	543	1FE.....
101137 AP 2	BOSTON SCIENTIFIC 2.850 2020 05.....			06/04/2015	BAS-MERRILL LYNCH.....		997,750	1,000,000	2,138	2FE.....
101137 AR 8	BOSTON SCIENTIFIC 3.850 2025 05.....			05/07/2015	BARCLAYS CAPITAL INC.....		998,600	1,000,000	0	2FE.....
103304 BK 6	BOYD GAMING CORP 6.875 2023 05.....			05/15/2015	J P MORGAN CHASE SECURITIES INC.....		4,037,500	4,000,000	0	5FE.....
14149Y BE 7	CARDINAL HEALTH 3.750 2025 09.....			06/18/2015	VARIOUS.....		1,999,240	2,000,000	0	2FE.....
12505B AA 8	CBRE SERVICES 5.000 2023 03.....			06/03/2015	BAS-MERRILL LYNCH.....		2,090,000	2,000,000	22,639	2FE.....
15189X AL 2	CENTERPOINT ENERGY HOUST 2.250 2022 08.....			04/30/2015	GOLDMAN SACHS & CO.....		977,090	1,000,000	5,875	1FE.....
17275R AW 2	CISCO SYSTEMS 3.500 2025 06.....			06/10/2015	WELLS FARGO SECURITIES.....		997,330	1,000,000	0	1FE.....
172967 EM 9	CITIGROUP INC 6.125 2017 11.....			06/29/2015	BROWNSTONE INVESTMENTS.....		1,101,040	1,000,000	0	1FE.....
172967 JP 7	CITIGROUP INC 3.300 2025 04.....			04/22/2015	CITIGROUP GLOBAL MARKETS.....		998,140	1,000,000	0	1FE.....
198280 AE 9	COLUMBIA PIPELINE GROUP 4.500 2025 06.....			05/20/2015	VARIOUS.....		2,007,770	2,000,000	500	2FE.....
200339 DW 6	COMERICA BANK 2.500 2020 06.....			05/28/2015	DEUTSCHE BANC.....		999,350	1,000,000	0	1FE.....
203372 AN 7	COMMSCOPE INC (144A) 4.375 2020 06.....			06/30/2015	VARIOUS.....		2,778,750	2,750,000	2,188	3FE.....
12626P AM 5	CRH AMERICA INC (144A) 3.875 2025 05.....		R	05/13/2015	VARIOUS.....		2,004,380	2,000,000	0	2FE.....
22764L AD 5	CROSSTEX ENERGY 7.125 2022 06.....			04/06/2015	WILLIAM BLAIR & CO.....		1,875,020	1,652,000	41,851	2FE.....
228227 BD 5	CROWN CASTLE INTL CORP 5.250 2023 01.....			06/30/2015	SUNTRUST.....		1,525,000	1,500,000	24,063	3FE.....
228227 BE 3	CROWN CASTLE INTL CORP 4.875 2022 04.....			04/17/2015	VARIOUS.....		2,077,500	2,000,000	24,510	3FE.....
231021 AR 7	CUMMINS INC 3.650 2023 10.....			06/05/2015	KEYBANC CAPITAL MARK.....		494,603	475,000	3,323	1FE.....
23918K AR 9	DAVITA HEALTHCARE 5.000 2025 05.....			04/14/2015	BAS-MERRILL LYNCH.....		2,000,000	2,000,000	0	4FE.....
263534 CB 3	DUPONT EI NEMOUR 3.625 2021 01.....			06/24/2015	MIZUHO INTERNATIONAL PLC.....		1,045,120	1,000,000	16,514	1FE.....
29336U AE 7	ENLINK MIDSTREAM 4.150 2025 06.....			05/07/2015	BAS-MERRILL LYNCH.....		998,270	1,000,000	0	2FE.....
26884L AB 5	EQT CORP 4.875 2021 11.....			04/28/2015	MORGAN STANLEY.....		1,073,980	1,000,000	22,479	2FE.....

**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)
294429	AJ	4		06/09/2015	RAYMOND JAMES & ASSOC.		243,807	245,000	3,975	2FE
26907Y	AA	2		05/06/2015	VARIOUS		3,410,000	3,400,000	0	4FE
31430Q	BF	3		05/14/2015	BAS-MERRILL LYNCH		250,000	250,000	0	4FE
31620M	AM	8		03/27/2015	STERNE AGEE & LEACH INC.		0	0	12,486	2FE
337738	AP	3		05/19/2015	BAS-MERRILL LYNCH		999,330	1,000,000	0	2FE
36155W	AH	9		06/17/2015	VARIOUS		7,156,250	7,000,000	135,563	4FE
37045X	AQ	9		06/19/2015	BAS-MERRILL LYNCH		1,042,890	1,000,000	10,816	2FE
37045X	AW	6		04/07/2015	DEUTSCHE BANC		1,996,060	2,000,000	0	2FE
413875	AK	1		04/21/2015	VARIOUS		537,578	485,000	10,752	1
413875	AL	9		04/21/2015	MITSUBISHI SECURITIES (USA) INC.		242,859	210,000	4,797	2FE
413875	AR	6		04/23/2015	VARIOUS		2,012,390	2,000,000	106	2FE
404119	BR	9		05/06/2015	CITIGROUP GLOBAL MARKETS		5,150,000	5,000,000	92,569	4FE
421924	BK	6		05/18/2015	SUNTRUST		410,800	395,000	1,262	3FE
423074	AX	1		06/23/2015	WELLS FARGO SECURITIES		998,670	1,000,000	0	2FE
440452	AE	0		04/16/2015	J P MORGAN CHASE SECURITIES INC.		758,193	680,000	468	1FE
44107T	AU	0		06/24/2015	WELLS FARGO SECURITIES		978,170	1,000,000	7,708	2FE
44107T	AV	8		05/06/2015	GOLDMAN SACHS & CO.		998,380	1,000,000	0	2FE
446413	AG	1		06/30/2015	VARIOUS		5,698,125	5,500,000	91,389	3FE
446438	RN	5		06/25/2015	GOLDMAN SACHS & CO.		997,110	1,000,000	0	1FE
460146	CL	5		06/30/2015	VARIOUS		2,975,690	3,000,000	2,956	2FE
464592	AQ	7		04/07/2015	WELLS FARGO SECURITIES		510,000	500,000	2,366	4FE
465685	AJ	4		06/30/2015	GOLDMAN SACHS & CO.		992,520	1,000,000	0	2FE
492386	AU	1		05/06/2015	CITIGROUP GLOBAL MARKETS		1,242,630	1,000,000	25,097	2FE
49327M	2K	9		05/27/2015	KEYBANC CAPITAL MARK		997,630	1,000,000	0	1FE
513075	BH	3		05/27/2015	VARIOUS		4,987,586	4,783,000	88,239	3FE
526057	BV	5		04/21/2015	CITIGROUP GLOBAL MARKETS		3,000,000	3,000,000	0	3FE
52736R	BF	8		06/04/2015	VARIOUS		6,063,940	6,068,000	11,091	3FE
532716	AT	4		05/04/2015	CANTOR FITZGERALD		308,475	270,000	1,789	3FE
538034	AF	6		06/16/2015	SUNTRUST		856,000	800,000	16,800	4FE
565849	AL	0		06/01/2015	J P MORGAN CHASE SECURITIES INC.		1,995,420	2,000,000	0	2FE
574599	BH	8		06/11/2015	WILLIAM BLAIR & CO.		841,250	750,000	11,198	3FE
60856B	AC	8		04/02/2015	J P MORGAN CHASE SECURITIES INC.		2,008,180	2,000,000	108	2FE
61166W	AW	1		04/07/2015	GOLDMAN SACHS & CO.		995,940	1,000,000	0	1FE
615394	AK	9		06/08/2015	VARIOUS		7,660,169	7,435,000	54,593	3FE
61761J	B3	2		06/11/2015	MORGAN STANLEY		998,800	1,000,000	0	1FE
63946C	AD	0		06/10/2015	WELLS FARGO SECURITIES		495,605	500,000	1,645	1FE
665789	AY	9		06/22/2015	BAS-MERRILL LYNCH		991,710	1,000,000	1,283	1FE
667469	AA	8		04/22/2015	SUNTRUST		136,529	145,000	880	1FE
674599	CG	8		06/18/2015	J P MORGAN CHASE SECURITIES INC.		997,420	1,000,000	0	1FE
681904	AS	7		03/27/2015	CANTOR FITZGERALD		0	0	17,153	3FE

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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)
68235P AE 8	ONE GAS INC	3.610 2024 02		05/21/2015	GOLDMAN SACHS & CO		2,085,240	2,000,000	23,264	1FE
68389X BC 8	ORACLE CORP	2.950 2025 05		04/28/2015	J P MORGAN CHASE SECURITIES INC		1,990,860	2,000,000	0	1FE
377316 AM 6	P.H. GLATFELTER	5.375 2020 10		06/15/2015	ROBERT W BAIRD & CO		1,030,000	1,000,000	9,406	3FE
713448 CT 3	PEPSICO INC	2.750 2025 04		04/27/2015	BAS-MERRILL LYNCH		995,840	1,000,000	0	1FE
718172 AV 1	PHILIP MORRIS INTERNATIO	2.625 2023 03		06/24/2015	MITSUBISHI SECURITIES (USA) INC		954,220	1,000,000	8,240	1FE
723787 AJ 6	PIONEER NATURAL RESOURCE	7.500 2020 01		04/22/2015	SUNTRUST		168,088	141,000	2,996	2FE
69353R EQ 7	PNC BANK NA	3.250 2025 06		05/27/2015	CITIGROUP GLOBAL MARKETS		997,880	1,000,000	0	1FE
740189 AM 7	PRECISION CAST	3.250 2025 06		06/01/2015	CITIGROUP GLOBAL MARKETS		997,960	1,000,000	0	1FE
74251V AK 8	PRINCIPAL FINANCIAL	3.400 2025 05		05/04/2015	BAS-MERRILL LYNCH		996,880	1,000,000	0	2FE
744448 CL 3	PUBLIC SERVICE CO OF COL	2.900 2020 05		05/05/2015	CREDIT SUISSE FIRST BOSTON		996,810	1,000,000	0	1FE
74456Q BL 9	PUBLIC SERVICE ELECTRIC	3.000 2025 05		05/06/2015	MIZUHO INTERNATIONAL PLC		1,997,940	2,000,000	0	1FE
747525 AD 5	QUALCOMM INC	2.250 2020 05		05/13/2015	GOLDMAN SACHS & CO		1,998,400	2,000,000	0	1FE
747525 AF 0	QUALCOMM INC	3.450 2025 05		05/13/2015	GOLDMAN SACHS & CO		1,992,800	2,000,000	0	1FE
748767 AF 7	QUINTILES TRANSNATIONAL	4.875 2023 05		06/30/2015	VARIOUS		5,654,000	5,600,000	7,448	3FE
761713 BG 0	REYNOLDS AMERICAN	4.450 2025 06		06/12/2015	J P MORGAN CHASE SECURITIES INC		2,007,400	2,000,000	.618	2FE
749571 AB 1	RHP HOTEL PPTY	5.000 2021 04		04/10/2015	WELLS FARGO SECURITIES		1,025,000	1,000,000	0	4FE
749571 AC 9	RHP HOTEL PPTY (144A)	5.000 2023 04		06/01/2015	VARIOUS		3,036,938	3,025,000	18,160	4FE
771196 BE 1	ROCHE HOLDINGS INC (144A)	3.350 2024 09	R	03/30/2015	GOLDMAN SACHS & CO		0	0	.372	1FE
772739 AQ 1	ROCK-TENN CO	4.000 2023 03		03/27/2015	JEFFERIES & CO INC		0	0	2,500	2FE
80282K AD 8	SANTANDER HOLDINGS USA	2.650 2020 04	R	04/14/2015	BARCLAYS CAPITAL INC		996,010	1,000,000	0	2FE
78401F AG 2	SBA TELECOM INC	5.750 2020 07		06/17/2015	BAS-MERRILL LYNCH		1,045,000	1,000,000	25,076	4FE
827048 AR 0	SILGAN HOLDINGS	5.500 2022 02		06/23/2015	BAS-MERRILL LYNCH		1,040,000	1,000,000	22,153	3FE
828807 CR 6	SIMON PROPERTY GROUP	3.750 2024 02		06/22/2015	BAS-MERRILL LYNCH		2,048,620	2,000,000	30,000	1FE
835898 AF 4	SOTHEBY'S (144A)	5.250 2022 10		05/15/2015	WELLS FARGO SECURITIES		2,042,313	2,050,000	14,649	3FE
842434 CP 5	SOUTHERN CALIFORNIA GAS	3.200 2025 06		06/15/2015	MIZUHO INTERNATIONAL PLC		997,630	1,000,000	0	1FE
847788 AT 3	SPEEDWAY MOTORSPORTS INC	5.125 2023 02		05/18/2015	STERNE AGEE & LEACH INC		507,500	500,000	8,115	3FE
790849 AJ 2	ST JUDE MEDICAL	3.250 2023 04		03/31/2015	CREDIT SUISSE FIRST BOSTON		0	0	15,438	2FE
85375C BB 6	STANDARD PACIFIC CORP	8.375 2021 01		05/26/2015	CANTOR FITZGERALD		2,350,000	2,000,000	62,347	4FE
855244 AG 4	STARBUCKS CORP	2.700 2022 06		06/01/2015	MORGAN STANLEY		999,810	1,000,000	0	1FE
87264A AL 9	T-MOBILE USA INC	6.625 2023 04		05/12/2015	J P MORGAN CHASE SECURITIES INC		3,127,500	3,000,000	21,715	3FE
88037E AJ 0	TENNECO INC	5.375 2024 12		06/25/2015	CANTOR FITZGERALD		3,146,050	3,030,000	4,397	3FE
88947E AN 0	TOLL BROS FINANCE CORP	4.375 2023 04		06/26/2015	GMP SECURITIES		1,975,000	2,000,000	0	3FE
893647 AY 3	TRANSDIGM INC (144A)	6.500 2025 05		05/06/2015	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	5FE
87305Q CK 5	TTX CO (144A)	2.600 2020 06		06/01/2015	J P MORGAN CHASE SECURITIES INC		999,950	1,000,000	0	1FE
90261X HK 1	UBS AG STAMFORD	2.350 2020 03	R	05/27/2015	UBS AG		996,280	1,000,000	4,243	1FE
907818 ED 6	UNION PACIFIC CORP	3.250 2025 08		06/16/2015	BAS-MERRILL LYNCH		993,780	1,000,000	0	1FE
90782J AA 1	UNION PACIFIC PASS THRU	2.695 2027 05		04/28/2015	MORGAN STANLEY		10,000,000	10,000,000	0	1FE
927804 FK 5	VIRGINIA ELECTRIC & POWE	2.950 2022 01		06/11/2015	MITSUBISHI SECURITIES (USA) INC		1,001,160	1,000,000	12,374	1FE
929160 AS 8	VULCAN MATERIALS	4.500 2025 04		06/17/2015	BAS-MERRILL LYNCH		1,010,000	1,000,000	10,250	3FE
92976W BH 8	WACHOVIA CORP	5.750 2018 02		06/30/2015	BAS-MERRILL LYNCH		1,104,020	1,000,000	0	1FE

QE04.4

**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)
94106L BA 6	WASTE MANAGEMENT INC	3.125 2025 03		04/08/2015	U S BANCORP		1,016,600	1,000,000	4,080	2FE
962166 BV 5	WEYERHAEUSER CO	7.375 2019 10		06/02/2015	JEFFERIES & CO INC		450,534	378,000	4,956	2FE
983024 AF 7	WYETH	6.450 2024 02		04/15/2015	CREDIT SUISSE FIRST BOSTON		639,780	500,000	7,077	1FE
98877D AA 3	ZF NA CAPITAL (144A)	4.000 2020 04	R	04/24/2015	CITIGROUP GLOBAL MARKETS		994,400	1,000,000	0	3FE
98877D AB 1	ZF NA CAPITAL (144A)	4.500 2022 04	R	05/05/2015	VARIOUS		2,012,500	2,000,000	1,250	3FE
98877D AC 9	ZF NA CAPITAL (144A)	4.750 2025 04	R	05/21/2015	VARIOUS		3,011,250	3,000,000	3,958	3FE
98956P AF 9	ZIMMER HOLDINGS INC	3.550 2025 04		04/28/2015	J P MORGAN CHASE SECURITIES INC		1,014,070	1,000,000	4,142	2FE
66977W AN 9	NOVA CHEMICALS (144A)	5.250 2023 08	A	06/03/2015	WELLS FARGO SECURITIES		2,055,000	2,000,000	37,042	3FE
00084D AJ 9	ABN AMRO BANK NV (144A)	2.450 2020 06	F	05/28/2015	BAS-MERRILL LYNCH		997,800	1,000,000	0	1FE
03938L AY 0	ARCELORMITTAL	5.125 2020 06	F	05/27/2015	J P MORGAN CHASE SECURITIES INC		250,000	250,000	0	3FE
06739F HV 6	BARCLAYS BANK PLC	3.750 2024 05	F	04/23/2015	RBC CAPITAL MARKETS		2,102,660	2,000,000	33,958	1FE
06738E AE 5	BARCLAYS PLC	3.650 2025 03	F	04/08/2015	JEFFERIES & CO INC		1,014,400	1,000,000	2,738	2FE
05530Q AK 6	BAT INTL FINANCE (144A)	3.950 2025 06	F	06/10/2015	J P MORGAN CHASE SECURITIES INC		996,970	1,000,000	0	1FE
40049J AV 9	GRUPO TELEVISIA	6.625 2025 03	F	06/23/2015	CITIGROUP GLOBAL MARKETS		1,212,890	1,000,000	18,035	2FE
47215T AA 6	JB Y CO SA DE CV (144A)	3.750 2025 05	F	05/06/2015	CITIGROUP GLOBAL MARKETS		1,485,075	1,500,000	0	2FE
53944V AH 2	LLOYDS BANK PLC	3.500 2025 05	F	05/11/2015	BAS-MERRILL LYNCH		997,320	1,000,000	0	1FE
21688A AE 2	RABOBANK NEDERLAND NY	3.375 2025 05	F	05/14/2015	J P MORGAN CHASE SECURITIES INC		998,650	1,000,000	0	1FE
75625Q AB 5	RECKITT BENCKISER TSY (1	3.625 2023 09	F	04/20/2015	AMHERST PIERPONT SEC		587,879	550,000	1,772	1FE
767201 AQ 9	RIO TINTO FINANCE	3.750 2021 09	F	06/25/2015	MIZUHO INTERNATIONAL PLC		1,034,080	1,000,000	10,417	1FE
822582 BD 3	SHELL INTERNATIONAL FIN	3.250 2025 05	F	05/06/2015	HSBC		996,950	1,000,000	0	1FE
83051G AD 0	SKANDINAVISKA ENSKILDA B	2.450 2020 05	F	05/19/2015	DEUTSCHE BANC		998,460	1,000,000	0	1FE
00841Y AH 1	ABMT 2015-3 A8 (144A)	3.000 2045 04		04/21/2015	BAS-MERRILL LYNCH		5,098,438	5,000,000	11,250	1FE
00842A AK 5	ABMT 2015-4 A10	3.000 2045 06		06/08/2015	CREDIT SUISSE FIRST BOSTON		4,025,010	4,000,010	9,333	1FE
00842A AD 1	ABMT 2015-4 A4	3.500 2045 06		06/26/2015	VARIOUS		10,972,500	11,000,000	16,333	1FE
12649X AQ 2	CSMC 2015-3 A9 CMO	3.500 2045 03		05/06/2015	CREDIT SUISSE FIRST BOSTON		9,965,422	9,818,149	4,773	1FE
67389M AJ 0	OAKS 2015-1 A9 CMO	3.000 2045 05		04/28/2015	BARCLAYS CAPITAL INC		5,085,938	5,000,000	12,083	1FE
81746L AA 0	SEMT 2015-3 A1 (CMO)	3.500 2045 07		06/19/2015	MORGAN STANLEY		3,013,125	3,000,000	7,000	1FE
81746L AE 2	SEMT 2015-3 A5 (CMO)	3.000 2045 07		06/19/2015	MORGAN STANLEY		3,012,188	3,000,000	6,000	1FE
97653B AC 5	WIN 2015-A A3 CMO	3.500 2045 06		05/27/2015	BAS-MERRILL LYNCH		7,108,281	7,000,000	18,375	1FE
05526Q AA 4	BAMLL 2015-200P A	3.218 2033 04		05/01/2015	VARIOUS		9,215,221	9,000,000	10,101	1FE
12624P AE 5	COMM 2012-CR3 A3	2.822 2045 10		06/23/2015	ROBERT W BAIRD & CO		4,989,063	5,000,000	9,799	1FM
33767C AP 2	FKMT 2015-1 A9 CMO	3.000 2045 03		03/02/2015	PRIOR QUARTER FACTOR CHANGE		(273,294)	0	(90)	1FE
44217N AC 0	HGMT 2015-HGLR A1A2	3.086 2037 03		06/30/2015	BARCLAYS CAPITAL INC		2,931,563	3,000,000	0	1FE
91830C AA 6	VNDO 2012-6AVE A	2.995 2030 11		06/05/2015	BAS-MERRILL LYNCH		9,991,992	10,000,000	6,657	1FE
94988H AC 5	WFCM 2012-LC5 A3	2.918 2045 10		06/22/2015	ROBERT W BAIRD & CO		5,041,406	5,000,000	9,727	1FM
55292L AC 8	MTBAT 2013-1A A3 (144A)	1.060 2017 11		05/06/2015	DEUTSCHE BANC		17,873,362	17,839,912	13,657	1FE
3899999	Total Bonds - Industrial and Miscellaneous						323,628,653	318,862,072	1,445,232	XXX
8399997	Total Bonds - Part 3						715,293,936	682,542,061	1,739,250	XXX
8399999	Total Bonds						715,293,936	682,542,061	1,739,250	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>										
03674X 10 6	ANTERO RESOURCES CORP			05/07/2015	DIST FROM PARTNERSHIP	2,656,000	115,748	XXX	0	L

QE04.5

### 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)
38268T 10 3	GOPRO INC CLASS A.....		.....05/13/2015	DIST FROM PARTNERSHIP.....	.....22,793.000	.....1,128,340	XXX	.....0	L.....
62913F 50 8	NII HOLDINGS INC CL B.....		.....06/30/2015	CONVERSION FROM BOND.....	.....119,851.485	.....1,947,587	XXX	.....0	U.....
B188CY 09 5	ALBIOMA (EUR).....	D.....	.....06/05/2015	DIST FROM PARTNERSHIP.....	.....14,095.000	.....270,741	XXX	.....0	L.....
N47279 10 9	INTERXION HOLDING NV.....	F.....	.....06/02/2015	DIST FROM PARTNERSHIP.....	.....53,379.000	.....1,649,411	XXX	.....0	L.....
9099999	Total Common Stocks - Industrial and Miscellaneous.....					5,111,827	XXX	.....0	XXX
9799997	Total Common Stocks - Part 3.....					5,111,827	XXX	.....0	XXX
9799999	Total Common Stocks.....					5,111,827	XXX	.....0	XXX
9899999	Total Preferred and Common Stocks.....					5,111,827	XXX	.....0	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					720,405,763	XXX	1,739,250	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues:.....1.

QE04.6

**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	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)
<b>Bonds - U.S. Government</b>																					
217194 AB 5	COP I LLC 3.650		06/05/2015	REDEEMED		80,363	80,363	80,363	80,363	0	0	0	0	0	80,363	0	0	0	1,467	12/05/2021	1
367333 AA 9	GATE CAPITAL 3.550		06/11/2015	REDEEMED		84,872	84,872	84,872	84,872	0	0	0	0	0	84,872	0	0	0	1,506	06/11/2021	1
742651 DA 7	PRIVATE EXPORT FUNDING 4.550		05/15/2015	MATURED		1,000,000	1,000,000	998,843	999,852	0	148	0	148	0	1,000,000	0	0	0	22,750	05/15/2015	1FE
89609G AA 0	TRICAHUE LEASING 3.503		05/19/2015	REDEEMED		157,855	157,855	157,855	157,855	0	0	0	0	0	157,855	0	0	0	2,765	11/19/2021	1
912828 MZ 0	U S TREASURY NOTES 2.500		04/30/2015	MATURED		50,000,000	50,000,000	51,964,844	50,352,850	0	(352,850)	0	(352,850)	0	50,000,000	0	0	0	625,000	04/30/2015	1
925387 AE 2	VESSEL MANAGEMENT SERV 5.125		04/16/2015	REDEEMED		76,000	76,000	76,000	76,000	0	0	0	0	0	76,000	0	0	0	1,948	04/16/2035	1
02265Q AA 6	AMAL LIMITED 3.465	E	05/21/2015	REDEEMED		102,227	102,227	102,227	102,227	0	0	0	0	0	102,227	0	0	0	1,771	08/21/2021	1
36179M E2 2	GNMA II PASS #00MA0153 3.000		06/20/2015	PAID ON PRINCIPAL		211,578	211,578	214,586	214,231	0	(2,653)	0	(2,653)	0	211,578	0	0	0	2,623	06/20/2042	1
36202C 3X 9	GNMA II PASS #2614 6.000		06/20/2015	PAID ON PRINCIPAL		4,382	4,382	4,248	4,292	0	89	0	89	0	4,382	0	0	0	123	07/20/2028	1
36202D 6D 8	GNMA II PASS #3568 5.000		06/20/2015	PAID ON PRINCIPAL		220,250	220,250	218,874	219,070	0	1,181	0	1,181	0	220,250	0	0	0	4,486	06/20/2034	1
36202E BU 2	GNMA II PASS #3651 5.000		06/20/2015	PAID ON PRINCIPAL		545,994	545,994	542,581	543,117	0	2,877	0	2,877	0	545,994	0	0	0	11,739	12/20/2034	1
36202E DD 8	GNMA II PASS #3700 4.500		06/20/2015	PAID ON PRINCIPAL		126,571	126,571	119,866	121,429	0	5,141	0	5,141	0	126,571	0	0	0	2,538	04/20/2035	1
36202E ET 2	GNMA II PASS #3746 4.500		06/20/2015	PAID ON PRINCIPAL		814,103	814,103	775,889	783,972	0	30,131	0	30,131	0	814,103	0	0	0	14,509	08/20/2035	1
36202E E7 0	GNMA II PASS #3758 4.500		06/20/2015	PAID ON PRINCIPAL		348,849	348,849	332,933	337,526	0	11,323	0	11,323	0	348,849	0	0	0	6,304	09/20/2035	1
36202E E8 8	GNMA II PASS #3759 5.000		06/20/2015	PAID ON PRINCIPAL		157,384	157,384	156,917	156,911	0	473	0	473	0	157,384	0	0	0	3,310	09/20/2035	1
36202E FL 8	GNMA II PASS #3771 4.500		06/20/2015	PAID ON PRINCIPAL		98,531	98,531	94,759	95,718	0	2,813	0	2,813	0	98,531	0	0	0	2,119	10/20/2035	1
36202E F2 0	GNMA II PASS #3785 5.000		06/20/2015	PAID ON PRINCIPAL		461,769	461,769	452,029	454,613	0	7,156	0	7,156	0	461,769	0	0	0	9,881	11/20/2035	1
36202E HF 9	GNMA II PASS #3830 5.500		06/20/2015	PAID ON PRINCIPAL		153,881	153,881	147,557	148,807	0	5,073	0	5,073	0	153,881	0	0	0	3,529	03/20/2036	1
36177P CY 9	GNMA PASS TH #00794586 3.500		06/15/2015	PAID ON PRINCIPAL		1,570,921	1,570,921	1,637,440	1,638,115	0	(67,194)	0	(67,194)	0	1,570,921	0	0	0	22,114	03/15/2042	1
36205F 5V 1	GNMA PASS TH #389760 5.000		06/15/2015	PAID ON PRINCIPAL		7,526	7,526	7,698	7,558	0	(32)	0	(32)	0	7,526	0	0	0	157	11/15/2017	1
36213E WV 4	GNMA PASS TH #552460 6.000		06/15/2015	PAID ON PRINCIPAL		8,085	8,085	7,851	7,830	0	255	0	255	0	8,085	0	0	0	168	03/15/2032	1
36201M SA 1	GNMA PASS TH #587413 5.500		06/15/2015	PAID ON PRINCIPAL		7,800	7,800	7,971	7,955	0	(155)	0	(155)	0	7,800	0	0	0	148	11/15/2032	1
36201M SJ 2	GNMA PASS TH #587421 5.500		06/15/2015	PAID ON PRINCIPAL		2,828	2,828	2,889	2,874	0	(47)	0	(47)	0	2,828	0	0	0	63	11/15/2032	1
36201P VA 0	GNMA PASS TH #589309 5.000		06/15/2015	PAID ON PRINCIPAL		8,362	8,362	8,574	8,397	0	(35)	0	(35)	0	8,362	0	0	0	174	08/15/2017	1
36201U BA 1	GNMA PASS TH #593233 5.000		06/15/2015	PAID ON PRINCIPAL		2,904	2,904	2,970	2,920	0	(16)	0	(16)	0	2,904	0	0	0	60	10/15/2017	1
36201V ZG 0	GNMA PASS TH #594843 5.000		06/15/2015	PAID ON PRINCIPAL		17,753	17,753	18,203	17,853	0	(99)	0	(99)	0	17,753	0	0	0	368	08/15/2017	1
36200A A7 4	GNMA PASS TH #595030 5.000		06/15/2015	PAID ON PRINCIPAL		3,263	3,263	3,345	3,279	0	(16)	0	(16)	0	3,263	0	0	0	66	10/15/2017	1
36200M YX 5	GNMA PASS TH #604726 4.500		06/15/2015	PAID ON PRINCIPAL		47,731	47,731	45,492	45,863	0	1,868	0	1,868	0	47,731	0	0	0	888	10/15/2033	1
36290R YQ 0	GNMA PASS TH #615519 4.500		06/15/2015	PAID ON PRINCIPAL		88,128	88,128	83,033	84,099	0	4,028	0	4,028	0	88,128	0	0	0	1,561	09/15/2033	1
36290R 6X 6	GNMA PASS TH #615686 4.500		06/15/2015	PAID ON PRINCIPAL		4,198	4,198	3,955	4,005	0	193	0	193	0	4,198	0	0	0	78	10/15/2033	1
3620AQ PR 8	GNMA PASS TH #736732 4.500		06/15/2015	PAID ON PRINCIPAL		346,862	346,862	348,461	348,265	0	(1,403)	0	(1,403)	0	346,862	0	0	0	6,772	05/15/2040	1
3620AW FY 1	GNMA PASS TH #741883 4.500		06/15/2015	PAID ON PRINCIPAL		218,360	218,360	219,366	219,252	0	(892)	0	(892)	0	218,360	0	0	0	4,010	05/15/2040	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000		06/20/2015	PAID ON PRINCIPAL		345,778	345,778	345,598	345,502	0	276	0	276	0	345,778	0	0	0	2,938	05/20/2062	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000		06/20/2015	PAID ON PRINCIPAL		257,793	257,793	257,632	257,574	0	219	0	219	0	257,793	0	0	0	1,921	03/20/2062	1
38375B TF 9	GNR 2012-H14 GA 2.000		06/20/2015	PAID ON PRINCIPAL		33,123	33,123	33,050	33,062	0	60	0	60	0	33,123	0	0	0	251	06/20/2062	1
38375B TA 0	GNR 2012-H16 HA 2.000		06/20/2015	PAID ON PRINCIPAL		374,628	374,628	375,711	375,234	0	(606)	0	(606)	0	374,628	0	0	0	3,466	07/20/2062	1

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
38375B K8 4	GNR 2013-H04 BA (CMO) 1.650		06/20/2015	PAID ON PRINCIPAL		165,369	165,369	165,007	165,063	0	306	0	306	0	165,369	0	0	0	1,114	02/20/2063	1
36225C B7 0	G2 (ARM) #80061 1.625		06/20/2015	PAID ON PRINCIPAL		357	357	360	353	0	3	0	3	0	357	0	0	0	2	04/20/2027	1
36225C CN 4	G2 (ARM) #80076 1.625		06/20/2015	PAID ON PRINCIPAL		356	356	360	353	0	3	0	3	0	356	0	0	0	2	05/20/2027	1
36225C C9 5	G2 (ARM) #80095 1.625		06/20/2015	PAID ON PRINCIPAL		369	369	374	368	0	1	0	1	0	369	0	0	0	3	07/20/2027	1
83162C TY 9	SBAP 2011-20D 1 4.050		04/01/2015	PAID ON PRINCIPAL		149,130	149,130	149,130	149,204	0	(74)	0	(74)	0	149,130	0	0	0	3,199	04/01/2031	1
83162C UU 5	SBAP 2012-20E 1 2.380		05/01/2015	PAID ON PRINCIPAL		340,242	340,242	340,242	340,287	0	(45)	0	(45)	0	340,242	0	0	0	4,154	05/01/2032	1
83162C UV 3	SBAP 2012-20F 1 2.420		06/01/2015	PAID ON PRINCIPAL		169,999	169,999	169,999	169,952	0	47	0	47	0	169,999	0	0	0	2,161	06/01/2032	1
0599999 Total Bonds - U.S. Government						58,816,472	58,816,472	60,759,952	59,168,926	0	(352,454)	0	(352,454)	0	58,816,472	0	0	0	774,205	XXX	XXX

**Bonds - U.S. States, Territories and Possessions**

34153P 4S 4	FLORIDA STATE BD OF ED 5.000		06/01/2015	REDEEMED		252,500	250,000	263,453	252,719	0	(219)	0	(219)	0	252,500	0	0	0	6,250	06/01/2022	1
34153P 5G 9	FLORIDA STATE BD OF ED 5.000		06/01/2015	REDEEMED		383,800	380,000	400,448	383,609	0	(1,029)	0	(1,029)	0	382,580	0	1,220	1,220	9,500	06/01/2022	1FE
341535 L9 1	FLORIDA STATE BD OF ED 5.000		06/01/2015	MATURED		4,605,000	4,605,000	4,991,498	4,626,605	0	(21,605)	0	(21,605)	0	4,605,000	0	0	0	115,125	06/01/2015	1FE
341426 SG 0	FLORIDA STATE BD OF ED 4.000		06/01/2015	REDEEMED		5,050,000	5,000,000	4,949,252	4,949,252	0	2,595	0	2,595	0	4,951,847	0	98,153	98,153	100,000	06/01/2022	1FE
341535 VB 5	FLORIDA STATE BD OF ED 5.000		06/01/2015	REDEEMED		5,050,000	5,000,000	5,379,100	5,062,388	0	(17,855)	0	(17,855)	0	5,044,532	0	5,468	5,468	125,000	06/01/2019	1FE
57582N 5S 0	MASSACHUSETTS GENERAL 5.000		05/01/2015	MATURED		29,275,000	29,275,000	31,025,938	29,349,593	0	(74,593)	0	(74,593)	0	29,275,000	0	0	0	731,875	05/01/2015	1FE
677520 BY 3	OHIO COMMON SCHOOLS GE 5.000		06/15/2015	REDEEMED		10,000,000	10,000,000	10,529,350	10,040,472	0	(40,472)	0	(40,472)	0	10,000,000	0	0	0	250,000	06/15/2024	1FE
677520 JW 9	OHIO HWY CAP IMPT GO S 5.000		05/01/2015	MATURED		13,365,000	13,365,000	14,247,224	13,402,608	0	(37,608)	0	(37,608)	0	13,365,000	0	0	0	334,125	05/01/2015	1FE
68607L XN 2	OREGON GO (TAXABLE) PE 5.305		06/01/2015	REDEEMED		1,659,192	1,659,192	1,659,192	1,659,192	0	0	0	0	0	1,659,192	0	0	0	44,010	06/01/2016	1FE
880541 FR 3	TENNESSEE GENERAL OBLI 5.000		05/01/2015	REDEEMED		3,725,000	3,725,000	4,057,270	3,737,837	0	(12,837)	0	(12,837)	0	3,725,000	0	0	0	93,125	05/01/2018	1FE
882723 GR 4	TEXAS TRANSN COMMN MOB 4.000		04/01/2015	REDEEMED		95,000	95,000	95,672	95,019	0	(19)	0	(19)	0	95,000	0	0	0	1,900	04/01/2018	1
882723 HJ 1	TEXAS TRANSN COMMN MOB 4.000		04/01/2015	REDEEMED		4,130,000	4,130,000	4,159,199	4,130,830	0	(830)	0	(830)	0	4,130,000	0	0	0	82,600	04/01/2018	1FE
928109 LX 3	VIRGINIA GENERAL OBLIG 5.000		06/01/2015	REDEEMED		8,065,000	8,065,000	8,663,423	8,095,837	0	(30,837)	0	(30,837)	0	8,065,000	0	0	0	201,625	06/01/2018	1FE
928109 MA 2	VIRGINIA GENERAL OBLIG 5.000		06/01/2015	REDEEMED		6,380,000	6,380,000	6,767,394	6,399,917	0	(19,917)	0	(19,917)	0	6,380,000	0	0	0	159,500	06/01/2021	1FE
928109 MD 6	VIRGINIA GENERAL OBLIG 5.000		06/01/2015	REDEEMED		8,810,000	8,810,000	9,461,852	8,844,049	0	(34,049)	0	(34,049)	0	8,810,000	0	0	0	220,250	06/01/2024	1FE
939741 TB 0	WASHINGTON GENERAL OBL 5.500		05/01/2015	REDEEMED		4,555,000	4,555,000	4,773,825	4,609,106	0	(54,106)	0	(54,106)	0	4,555,000	0	0	0	125,263	05/01/2018	1FE
97705L GB 7	WISCONSIN GENERAL OBLI 5.000		05/01/2015	REDEEMED		13,500,000	13,500,000	14,853,645	13,606,876	0	(94,187)	0	(94,187)	0	13,512,689	0	(12,689)	(12,689)	337,500	05/01/2020	1FE
97705L P9 2	WISCONSIN GENERAL OBLI 5.000		05/01/2015	REDEEMED		1,600,000	1,600,000	1,719,536	1,605,460	0	(5,460)	0	(5,460)	0	1,600,000	0	0	0	40,000	05/01/2019	1FE
97705L Q2 6	WISCONSIN GENERAL OBLI 5.000		05/01/2015	REDEEMED		3,400,000	3,400,000	3,654,014	3,411,603	0	(11,603)	0	(11,603)	0	3,400,000	0	0	0	85,000	05/01/2019	1FE
97705L FB 8	WISCONSIN GENERAL OBLI 4.000		05/01/2015	REDEEMED		4,655,000	4,655,000	4,721,194	4,657,213	0	(2,213)	0	(2,213)	0	4,655,000	0	0	0	93,100	05/01/2016	1FE
1799999 Total Bonds - U.S. States, Territories and Possessions						128,555,492	128,449,192	136,325,225	128,920,187	0	(456,847)	0	(456,847)	0	128,463,340	0	92,152	92,152	3,155,748	XXX	XXX

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

139884 AR 1	CAPITAL CITY ECON DEV 5.000		06/15/2015	REDEEMED		420,000	420,000	420,000	420,000	0	0	0	0	0	420,000	0	0	0	10,500	06/15/2025	1FE
161034 8D 8	CHARLOTTE GENERAL OBLI 5.000		06/01/2015	REDEEMED		6,115,000	6,115,000	6,629,272	6,142,172	0	(24,627)	0	(24,627)	0	6,117,545	0	(2,545)	(2,545)	152,875	06/01/2016	1FE
182252 RP 3	CLARKSTON COM SCH GO Q 5.000		05/01/2015	REDEEMED		2,125,000	2,125,000	2,251,756	2,129,906	0	(4,906)	0	(4,906)	0	2,125,000	0	0	0	53,125	05/01/2020	1FE
199491 TN 1	COLUMBUS GENERAL OBLIG 5.000		06/15/2015	REDEEMED		770,000	770,000	824,716	774,282	0	(4,282)	0	(4,282)	0	770,000	0	0	0	19,250	06/15/2020	1FE
199491 TS 0	COLUMBUS GENERAL OBLIG 5.000		06/15/2015	REDEEMED		2,625,000	2,625,000	2,877,420	2,638,296	0	(13,296)	0	(13,296)	0	2,625,000	0	0	0	65,625	06/15/2022	1FE

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
238388 EA 6	DAVENPORT GENERAL OBLI 4.000		06/01/2015	MATURED		615,000	615,000	636,328	616,383	0	(1,383)	0	(1,383)	0	615,000	0	0	0	12,300	06/01/2015	1FE
238388 EB 4	DAVENPORT GENERAL OBLI 4.000		06/01/2015	REDEEMED		635,000	635,000	645,109	635,645	0	(645)	0	(645)	0	635,000	0	0	0	12,700	06/01/2016	1FE
238388 EC 2	DAVENPORT GENERAL OBLI 4.000		06/01/2015	REDEEMED		655,000	655,000	659,782	655,288	0	(288)	0	(288)	0	655,000	0	0	0	13,100	06/01/2017	1FE
238388 ED 0	DAVENPORT GENERAL OBLI 4.000		06/01/2015	REDEEMED		685,000	685,000	685,000	685,000	0	0	0	0	0	685,000	0	0	0	13,700	06/01/2018	1FE
238388 EE 8	DAVENPORT GENERAL OBLI 4.125		06/01/2015	REDEEMED		705,000	705,000	704,062	704,800	0	200	0	200	0	705,000	0	0	0	14,541	06/01/2019	1FE
238388 EF 5	DAVENPORT GENERAL OBLI 4.250		06/01/2015	REDEEMED		735,000	735,000	735,000	735,000	0	0	0	0	0	735,000	0	0	0	15,619	06/01/2020	1FE
238388 EG 3	DAVENPORT GENERAL OBLI 4.375		06/01/2015	REDEEMED		760,000	760,000	761,125	760,028	0	(28)	0	(28)	0	760,000	0	0	0	16,625	06/01/2021	1FE
238388 EH 1	DAVENPORT GENERAL OBLI 4.375		06/01/2015	REDEEMED		795,000	795,000	790,453	793,980	0	1,020	0	1,020	0	795,000	0	0	0	17,391	06/01/2022	1FE
238388 EJ 7	DAVENPORT GENERAL OBLI 4.500		06/01/2015	REDEEMED		825,000	825,000	824,093	824,743	0	257	0	257	0	825,000	0	0	0	18,563	06/01/2023	1FE
239019 WJ 7	DAVIS CO SCH DIST GO S 4.000		06/01/2015	REDEEMED		4,285,000	4,285,000	4,144,281	4,271,715	0	13,285	0	13,285	0	4,285,000	0	0	0	85,700	06/01/2018	1FE
349460 L9 4	FORT WORTH ISD GO REF 5.000		05/25/2015	REDEEMED		3,725,000	3,725,000	3,996,404	3,729,119	0	(4,085)	0	(4,085)	0	3,725,034	0	(34)	(34)	144,861	02/15/2016	1FE
349460 M4 4	FORT WORTH ISD GO REF 5.000		05/25/2015	REDEEMED		5,000,000	5,000,000	5,491,600	5,006,850	0	(6,755)	0	(6,755)	0	5,000,095	0	(95)	(95)	194,444	02/15/2019	1FE
349460 M5 1	FORT WORTH ISD GO REF 5.000		05/25/2015	REDEEMED		5,000,000	5,000,000	5,465,650	5,006,484	0	(6,405)	0	(6,405)	0	5,000,079	0	(79)	(79)	194,444	02/15/2020	1FE
495260 UD 1	KING CO GO SD#414 LAKE 5.000		06/01/2015	MATURED		1,965,000	1,965,000	2,151,243	1,964,873	0	127	0	127	0	1,965,000	0	0	0	49,125	06/01/2015	1FE
542411 BS 1	LONG BEACH CCD GO S200 5.000		05/01/2015	REDEEMED		2,055,000	2,055,000	2,152,428	2,058,939	0	(3,535)	0	(3,535)	0	2,055,405	0	(405)	(405)	51,375	05/01/2021	1FE
542411 BT 9	LONG BEACH CCD GO S200 5.000		05/01/2015	REDEEMED		2,225,000	2,225,000	2,325,236	2,229,044	0	(3,633)	0	(3,633)	0	2,225,411	0	(411)	(411)	55,625	05/01/2022	1FE
542411 BU 6	LONG BEACH CCD GO S200 5.000		05/01/2015	REDEEMED		2,405,000	2,405,000	2,507,694	2,409,132	0	(3,717)	0	(3,717)	0	2,405,414	0	(414)	(414)	60,125	05/01/2023	1FE
542411 BV 4	LONG BEACH CCD GO S200 5.000		05/01/2015	REDEEMED		2,595,000	2,595,000	2,699,708	2,599,200	0	(3,784)	0	(3,784)	0	2,595,415	0	(415)	(415)	64,875	05/01/2024	1FE
542411 BW 2	LONG BEACH CCD GO S200 5.000		05/01/2015	REDEEMED		1,265,000	1,265,000	1,336,232	1,267,925	0	(2,614)	0	(2,614)	0	1,265,311	0	(311)	(311)	31,625	05/01/2025	1FE
591852 EZ 7	MINNEAPOLIS ST PAUL WA 5.000		05/01/2015	REDEEMED		7,510,000	7,510,000	8,079,784	7,532,631	0	(22,631)	0	(22,631)	0	7,510,000	0	0	0	187,750	05/01/2023	1FE
681712 PD 1	OMAHA GENERAL OBLIGATI 5.250		04/01/2015	MATURED		5,000,000	5,000,000	5,516,350	5,017,211	0	(17,211)	0	(17,211)	0	5,000,000	0	0	0	131,250	04/01/2015	1FE
720526 PL 0	PIERCE CO SCH#320 SUMN 5.000		06/01/2015	REDEEMED		2,140,000	2,140,000	2,361,790	2,150,660	0	(9,648)	0	(9,648)	0	2,141,012	0	(1,012)	(1,012)	53,500	12/01/2016	1FE
735371 LA 2	PORT SEATTLE LT GO REF 5.000		06/01/2015	REDEEMED		10,000,000	10,000,000	10,487,500	10,025,447	0	(25,447)	0	(25,447)	0	10,000,000	0	0	0	250,000	06/01/2027	1FE
763227 LP 8	RICHARDSON GO REF S200 5.250		05/23/2015	REDEEMED		365,000	365,000	392,371	365,384	0	(382)	0	(382)	0	365,002	0	(2)	(2)	14,798	02/15/2021	1FE
763227 LQ 6	RICHARDSON GO REF S200 5.250		05/23/2015	REDEEMED		650,000	650,000	697,138	650,658	0	(654)	0	(654)	0	650,003	0	(3)	(3)	26,352	02/15/2022	1FE
783243 2M 9	RUTHERFORD CO GENERAL 5.000		04/01/2015	REDEEMED		650,000	650,000	711,178	651,724	0	(1,724)	0	(1,724)	0	650,000	0	0	0	16,250	04/01/2017	1FE
797272 DJ 7	SAN DIEGO CCD GO S2005 5.000		05/01/2015	REDEEMED		5,250,000	5,250,000	5,250,000	5,250,000	0	0	0	0	0	5,250,000	0	0	0	131,250	05/01/2030	1FE
802385 EX 8	SANTA MONICA CCD GO S2 5.000		05/01/2015	REDEEMED		2,865,000	2,865,000	3,009,543	2,870,813	0	(5,813)	0	(5,813)	0	2,865,000	0	0	0	71,625	05/01/2025	1FE
821686 B2 7	SHELBY CO GENERAL OBLI 4.750		04/01/2015	REDEEMED		9,875,000	9,875,000	10,618,686	9,896,137	0	(17,626)	0	(17,626)	0	9,878,511	0	(3,511)	(3,511)	234,531	04/01/2019	1FE
821686 ZM 7	SHELBY CO GENERAL OBLI 4.750		04/01/2015	REDEEMED		125,000	125,000	134,414	125,268	0	(268)	0	(268)	0	125,000	0	0	0	2,969	04/01/2019	1FE
940157 FY 1	WASHINGTON SUBN SAN DI 5.000		06/01/2015	REDEEMED		3,000,000	3,000,000	3,257,970	3,013,454	0	(13,454)	0	(13,454)	0	3,000,000	0	0	0	75,000	06/01/2017	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						96,415,000	96,415,000	102,231,313	96,608,191	0	(183,953)	0	(183,953)	0	96,424,238	0	(9,238)	(9,238)	2,563,387	XXX	XXX

QE05.2

**Bonds - U.S. Special Revenue and Special Assessment**

139883 AA 0	CAPITAL CITY ECONOMIC 5.000		06/26/2015	REDEEMED		133,362	133,362	133,362	133,362	0	0	0	0	0	133,362	0	0	0	2,235	12/01/2027	1Z
20774L BN 4	CONNECTICUT HEALTH & E .040		04/17/2015	BARCLAYS CAPITAL INC.		7,000,000	7,000,000	7,000,000	7,000,000	0	0	0	0	0	7,000,000	0	0	0	414	07/01/2033	1FE
20774L BP 9	CONNECTICUT HEALTH & E .050		04/20/2015	J P MORGAN CHASE SECU.		5,535,000	5,535,000	5,535,000	5,535,000	0	0	0	0	0	5,535,000	0	0	0	388	07/01/2033	1FE

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
303891	SC 0		04/01/2015	REDEEMED		3,785,000	3,785,000	4,088,027	3,793,701	0	(8,701)	0	(8,701)	0	3,785,000	0	0	0	94,625	04/01/2019	1FE
303891	SD 8		04/01/2015	REDEEMED		3,055,000	3,055,000	3,283,942	3,061,570	0	(6,570)	0	(6,570)	0	3,055,000	0	0	0	76,375	04/01/2020	1FE
452226	6A 6		06/15/2015	REDEEMED		5,000,000	5,000,000	5,216,100	5,012,282	0	(12,282)	0	(12,282)	0	5,000,000	0	0	0	125,000	06/15/2025	1FE
59334F	BJ 7		04/01/2015	REDEEMED		2,200,000	2,200,000	2,375,230	2,204,897	0	(4,897)	0	(4,897)	0	2,200,000	0	0	0	55,000	04/01/2018	1FE
59334F	BK 4		04/01/2015	REDEEMED		2,305,000	2,305,000	2,474,464	2,309,720	0	(4,720)	0	(4,720)	0	2,305,000	0	0	0	57,625	04/01/2019	1FE
657903	DK 3		04/17/2015	BARCLAYS CAPITAL INC.		1,500,000	1,500,000	1,500,000	1,500,000	0	0	0	0	0	1,500,000	0	0	0	143	12/01/2021	1FE
67766W	MS 8		06/01/2015	REDEEMED		1,680,000	1,680,000	1,785,269	1,685,314	0	(5,314)	0	(5,314)	0	1,680,000	0	0	0	42,000	06/01/2023	1FE
67766W	NL 2		06/01/2015	REDEEMED		375,000	375,000	398,498	376,186	0	(1,186)	0	(1,186)	0	375,000	0	0	0	9,375	06/01/2023	1FE
684421	CP 3		05/29/2015	REDEEMED		1,905,000	1,905,000	2,090,623	1,907,565	0	(2,540)	0	(2,540)	0	1,905,025	0	(25)	(25)	75,142	08/15/2016	1FE
3128JM	N7 8		06/15/2015	PAID ON PRINCIPAL		6,401	6,401	6,367	6,377	0	24	0	24	0	6,401	0	0	0	62	08/15/2035	1
3128JM	QF 7		06/15/2015	PAID ON PRINCIPAL		290,221	290,221	288,396	289,148	0	1,073	0	1,073	0	290,221	0	0	0	2,733	09/15/2035	1
3128JM	SB 4		06/15/2015	PAID ON PRINCIPAL		45,922	45,922	45,814	45,748	0	173	0	173	0	45,922	0	0	0	432	10/01/2035	1
31296J	ZY 5		06/15/2015	PAID ON PRINCIPAL		19,356	19,356	18,949	19,049	0	307	0	307	0	19,356	0	0	0	443	06/15/2033	1
31296J	ZJ 4		06/15/2015	PAID ON PRINCIPAL		205	205	201	201	0	4	0	4	0	205	0	0	0	5	07/15/2033	1
31296J	4V 5		06/15/2015	PAID ON PRINCIPAL		1,150	1,150	1,126	1,137	0	13	0	13	0	1,150	0	0	0	27	07/15/2033	1
31296K	BK 8		06/15/2015	PAID ON PRINCIPAL		520	520	509	512	0	8	0	8	0	520	0	0	0	12	07/15/2033	1
31296K	NR 0		06/15/2015	PAID ON PRINCIPAL		8,081	8,081	7,912	7,939	0	142	0	142	0	8,081	0	0	0	185	07/15/2033	1
31296K	QD 8		06/15/2015	PAID ON PRINCIPAL		3,991	3,991	3,907	3,927	0	65	0	65	0	3,991	0	0	0	91	07/15/2033	1
31296K	TN 3		06/15/2015	PAID ON PRINCIPAL		14,696	14,696	14,387	14,438	0	258	0	258	0	14,696	0	0	0	336	07/15/2033	1
31296K	4R 1		06/15/2015	PAID ON PRINCIPAL		129,290	129,290	128,482	128,696	0	595	0	595	0	129,290	0	0	0	2,620	08/15/2033	1
31296L	KZ 3		06/15/2015	PAID ON PRINCIPAL		672	672	658	663	0	9	0	9	0	672	0	0	0	15	08/15/2033	1
31296L	QV 6		06/15/2015	PAID ON PRINCIPAL		149,162	149,162	146,032	146,028	0	3,134	0	3,134	0	149,162	0	0	0	3,745	08/15/2033	1
31296L	WL 1		06/15/2015	PAID ON PRINCIPAL		202	202	198	198	0	4	0	4	0	202	0	0	0	5	08/15/2033	1
31296L	ZL 8		06/15/2015	PAID ON PRINCIPAL		1,325	1,325	1,297	1,306	0	20	0	20	0	1,325	0	0	0	30	08/15/2033	1
31296M	CE 7		06/15/2015	PAID ON PRINCIPAL		22,791	22,791	22,312	22,368	0	423	0	423	0	22,791	0	0	0	522	05/15/2033	1
31296M	6K 0		06/15/2015	PAID ON PRINCIPAL		94,424	94,424	93,834	93,956	0	468	0	468	0	94,424	0	0	0	1,905	09/15/2033	1
31296N	EJ 2		06/15/2015	PAID ON PRINCIPAL		8,616	8,616	8,562	8,576	0	40	0	40	0	8,616	0	0	0	180	09/15/2033	1
312966	KL 7		06/15/2015	PAID ON PRINCIPAL		7,838	7,838	7,539	7,662	0	175	0	175	0	7,838	0	0	0	116	05/15/2019	1
312966	SM 7		06/15/2015	PAID ON PRINCIPAL		8,397	8,397	7,952	8,214	0	182	0	182	0	8,397	0	0	0	140	05/15/2019	1
312966	TP 9		06/15/2015	PAID ON PRINCIPAL		121,120	121,120	114,705	118,716	0	2,404	0	2,404	0	121,120	0	0	0	1,921	05/15/2019	1
312966	TQ 7		06/15/2015	PAID ON PRINCIPAL		143,490	143,490	135,889	140,563	0	2,927	0	2,927	0	143,490	0	0	0	2,271	05/15/2019	1
312967	HM 7		06/15/2015	PAID ON PRINCIPAL		6,021	6,021	5,702	5,903	0	117	0	117	0	6,021	0	0	0	101	05/15/2019	1
312967	KD 3		06/15/2015	PAID ON PRINCIPAL		87,938	87,938	83,280	86,212	0	1,725	0	1,725	0	87,938	0	0	0	1,590	05/15/2019	1
312967	PC 0		06/15/2015	PAID ON PRINCIPAL		40,287	40,287	38,153	39,515	0	771	0	771	0	40,287	0	0	0	673	05/15/2019	1
31292G	6T 8		06/15/2015	PAID ON PRINCIPAL		547	547	576	616	0	(69)	0	(69)	0	547	0	0	0	16	11/15/2029	1
31292H	G5 7		06/15/2015	PAID ON PRINCIPAL		1,701	1,701	1,984	1,910	0	(209)	0	(209)	0	1,701	0	0	0	50	01/15/2031	1

QE05.3

**SCHEDULE D - PART 4**

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

QE054

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	XK	5	FHLMC GOLD PASSTHRU	5.500	06/15/2015	PAID ON PRINCIPAL		22,180	22,180	21,714	21,810	0	370	0	370	22,180	0	0	0	520	07/15/2033	1
31293E	N4	8	FHLMC GOLD PASSTHRU	6.000	06/15/2015	PAID ON PRINCIPAL		.665	.665	.626	.626	0	.38	0	.38	.665	0	0	0	.17	12/15/2028	1
31287M	UB	4	FHLMC GOLD PASSTHRU	5.500	06/15/2015	PAID ON PRINCIPAL		.201	.201	.195	.195	0	.7	0	.7	.201	0	0	0	.5	01/15/2032	1
31287P	E9	0	FHLMC GOLD PASSTHRU	7.000	06/15/2015	PAID ON PRINCIPAL		.176	.176	.185	.198	0	(23)	0	(23)	.176	0	0	0	.5	02/15/2032	1
31287Q	FF	3	FHLMC GOLD PASSTHRU	7.000	06/15/2015	PAID ON PRINCIPAL		.141	.141	.149	.158	0	(16)	0	(16)	.141	0	0	0	.4	03/15/2032	1
31287T	DJ	1	FHLMC GOLD PASSTHRU	7.000	06/15/2015	PAID ON PRINCIPAL		.865	.865	.913	.958	0	(93)	0	(93)	.865	0	0	0	.25	05/15/2032	1
31287T	SE	6	FHLMC GOLD PASSTHRU	7.000	06/15/2015	PAID ON PRINCIPAL		.299	.299	.314	.324	0	(25)	0	(25)	.299	0	0	0	.9	06/15/2032	1
31287V	GQ	7	FHLMC GOLD PASSTHRU	7.000	06/15/2015	PAID ON PRINCIPAL		.599	.599	.632	.688	0	(89)	0	(89)	.599	0	0	0	.18	07/15/2032	1
31288A	MM	4	FHLMC GOLD PASSTHRU	7.000	04/15/2015	PAID ON PRINCIPAL		30,080	30,080	31,725	34,871	0	(4,791)	0	(4,791)	30,080	0	0	0	.702	10/15/2032	1
31288D	AJ	8	FHLMC GOLD PASSTHRU	5.500	06/15/2015	PAID ON PRINCIPAL		.345	.345	.338	.339	0	.7	0	.7	.345	0	0	0	.8	12/15/2032	1
31288J	VV	4	FHLMC GOLD PASSTHRU	5.500	06/15/2015	PAID ON PRINCIPAL		.451	.451	.453	.452	0	(1)	0	(1)	.451	0	0	0	.10	04/15/2033	1
31288J	YL	4	FHLMC GOLD PASSTHRU	5.500	06/15/2015	PAID ON PRINCIPAL		.714	.714	.716	.715	0	(1)	0	(1)	.714	0	0	0	.14	02/15/2033	1
31335H	Z7	1	FHLMC GOLD PASSTHRU	5.500	06/15/2015	PAID ON PRINCIPAL		33,177	33,177	33,882	33,578	0	(401)	0	(401)	33,177	0	0	0	.775	12/15/2023	1
31294M	GB	1	FHLMC GOLD PASSTHRU	3.500	06/15/2015	PAID ON PRINCIPAL		408,484	408,484	409,199	409,415	0	(931)	0	(931)	408,484	0	0	0	5,775	05/15/2026	1
3128GP	P8	0	FHLMC GOLD PASSTHRU	5.000	06/15/2015	PAID ON PRINCIPAL		15,545	15,545	15,486	15,507	0	.38	0	.38	15,545	0	0	0	.350	12/15/2016	1
3128GU	6N	7	FHLMC GOLD PASSTHRU	5.000	06/15/2015	PAID ON PRINCIPAL		4,080	4,080	4,101	4,088	0	(8)	0	(8)	4,080	0	0	0	.85	08/15/2017	1
31283H	LC	7	FHLMC GOLD PASSTHRU	7.000	06/15/2015	PAID ON PRINCIPAL		.509	.509	.536	.559	0	(50)	0	(50)	.509	0	0	0	.16	10/15/2029	1
31283H	N4	3	FHLMC GOLD PASSTHRU	7.000	06/15/2015	PAID ON PRINCIPAL		2,332	2,332	2,472	2,625	0	(293)	0	(293)	2,332	0	0	0	.68	09/15/2031	1
31283H	WY	7	FHLMC GOLD PASSTHRU	5.500	06/15/2015	PAID ON PRINCIPAL		20,479	20,479	20,119	20,179	0	300	0	300	20,479	0	0	0	.472	06/15/2033	1
3128LX	DE	7	FHLMC GOLD PASSTHRU	4.000	06/15/2015	PAID ON PRINCIPAL		365,994	365,994	325,048	336,256	0	29,737	0	29,737	365,994	0	0	0	5,779	05/15/2034	1
3128MJ	FH	8	FHLMC GOLD PASSTHRU	5.500	06/15/2015	PAID ON PRINCIPAL		135,776	135,776	133,768	133,931	0	1,844	0	1,844	135,776	0	0	0	3,086	12/15/2036	1
3128MJ	S6	8	FHLMC GOLD PASSTHRU	3.000	06/15/2015	PAID ON PRINCIPAL		180,423	180,423	172,960	173,508	0	6,915	0	6,915	180,423	0	0	0	2,251	08/15/2043	1
3128PT	3L	7	FHLMC GOLD PASSTHRU	3.500	06/15/2015	PAID ON PRINCIPAL		59,573	59,573	59,275	59,307	0	266	0	266	59,573	0	0	0	.872	02/15/2026	1
3132KE	EH	4	FHLMC GOLD PASSTHRU	2.500	06/15/2015	PAID ON PRINCIPAL		197,383	197,383	198,648	198,455	0	(1,072)	0	(1,072)	197,383	0	0	0	2,150	06/15/2028	1
3133TQ	ZU	4	FHR 2274 KC CMO	6.500	06/15/2015	PAID ON PRINCIPAL		31,839	31,839	31,770	31,752	0	.86	0	.86	31,839	0	0	0	.839	01/15/2031	1
31339N	AG	1	FHR 2400 MK CMO	6.500	06/15/2015	PAID ON PRINCIPAL		211,916	211,916	209,002	210,202	0	1,714	0	1,714	211,916	0	0	0	5,844	01/15/2032	1
31339N	F2	7	FHR 2413 MH CMO	6.500	06/15/2015	PAID ON PRINCIPAL		192,089	192,089	189,448	190,256	0	1,833	0	1,833	192,089	0	0	0	5,007	02/15/2032	1
31339D	GP	7	FHR 2422 CH CMO	6.500	06/15/2015	PAID ON PRINCIPAL		82,324	82,324	80,626	81,496	0	828	0	828	82,324	0	0	0	1,892	02/15/2032	1
31393F	LT	1	FHR 2527 BM CMO	5.500	06/15/2015	PAID ON PRINCIPAL		46,167	46,167	47,725	46,197	0	(30)	0	(30)	46,167	0	0	0	1,053	11/15/2017	1
31394R	YV	5	FHR 2769 CY CMO	5.000	06/15/2015	PAID ON PRINCIPAL		491,634	491,634	489,483	490,310	0	1,324	0	1,324	491,634	0	0	0	10,047	03/15/2024	1
31406G	SS	4	FN (10/1 ARM #810057	2.263	06/25/2015	PAID ON PRINCIPAL		191,557	191,557	193,323	191,245	0	312	0	312	191,557	0	0	0	3,392	03/01/2035	1
31406L	MX	3	FN (10/1 ARM #813174	2.385	06/25/2015	PAID ON PRINCIPAL		70,934	70,934	71,554	70,800	0	134	0	134	70,934	0	0	0	.790	02/01/2035	1
31406M	BP	0	FN (10/1 ARM #813746	2.537	06/25/2015	PAID ON PRINCIPAL		7,873	7,873	7,735	7,826	0	.47	0	.47	7,873	0	0	0	.113	03/01/2035	1
31407B	VG	1	FN (10/1 ARM #826015	3.023	06/25/2015	PAID ON PRINCIPAL		10,604	10,604	10,611	10,573	0	.32	0	.32	10,604	0	0	0	.197	07/01/2035	1
31407B	2G	3	FN (10/1 ARM #826175	4.258	06/25/2015	PAID ON PRINCIPAL		229,127	229,127	229,843	228,667	0	460	0	460	229,127	0	0	0	4,363	07/01/2035	1
31407C	HK	6	FN (10/1 ARM #826534	4.019	06/25/2015	PAID ON PRINCIPAL		176,129	176,129	176,400	175,738	0	391	0	391	176,129	0	0	0	4,179	07/25/2035	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)
31407E MK 6	FN (10/1 ARM #828462 4.977		06/25/2015	PAID ON PRINCIPAL		3,641	3,641	3,608	3,622	0	19	0	19	0	3,641	0	0	0	75	07/01/2035	1
31407J XF 4	FN (10/1 ARM #832378 4.545		06/25/2015	PAID ON PRINCIPAL		17,817	17,817	17,536	17,691	0	125	0	125	0	17,817	0	0	0	337	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.457		06/25/2015	PAID ON PRINCIPAL		20,095	20,095	20,004	20,011	0	84	0	84	0	20,095	0	0	0	198	08/01/2035	1
31406M 6S 0	FN (3/1 ARM) #814581 2.215		06/25/2015	PAID ON PRINCIPAL		10,352	10,352	10,301	10,304	0	47	0	47	0	10,352	0	0	0	96	04/01/2035	1
31406W LD 4	FN (3/1 ARM) #822124 2.353		06/25/2015	PAID ON PRINCIPAL		6,488	6,488	6,459	6,457	0	31	0	31	0	6,488	0	0	0	57	06/01/2035	1
31407C D8 7	FN (3/1 ARM) #826427 2.167		06/25/2015	PAID ON PRINCIPAL		23,972	23,972	23,805	23,787	0	184	0	184	0	23,972	0	0	0	217	07/25/2035	1
31407F ML 1	FN (3/1 ARM) #829363 2.125		06/25/2015	PAID ON PRINCIPAL		118,714	118,714	118,185	118,480	0	234	0	234	0	118,714	0	0	0	869	10/01/2035	1
31403K 3F 8	FN (5/1 ARM) #751498 2.340		06/25/2015	PAID ON PRINCIPAL		4,692	4,692	4,660	4,681	0	11	0	11	0	4,692	0	0	0	46	11/01/2033	1
31403V G4 5	FN (5/1 ARM) #759019 2.089		06/25/2015	PAID ON PRINCIPAL		4,976	4,976	4,932	4,958	0	18	0	18	0	4,976	0	0	0	43	01/01/2034	1
31405R UD 6	FN (7/1 ARM) #797180 2.383		06/25/2015	PAID ON PRINCIPAL		12,022	12,022	12,011	11,962	0	60	0	60	0	12,022	0	0	0	119	12/01/2034	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		06/25/2015	PAID ON PRINCIPAL		5,614	5,614	5,807	5,769	0	(155)	0	(155)	0	5,614	0	0	0	172	12/25/2041	1
000000 00 0	FNMA PASS (TBA) VARIOUS CUSIPS		03/16/2015	PRIOR QTR ADJ		(651,042)	(616,007)	(651,812)	(651,812)	0	347	0	347	0	(651,465)	0	423	423	(1,138)	11/25/2029	1
31416Y C5 5	FNMA PASS TH #AB2791 3.500		04/25/2015	VARIOUS		5,586	5,586	5,910	5,910	0	(78)	0	(78)	0	5,832	0	(247)	(247)	510	04/25/2021	1
31418W DD 9	FNMA PASS TH #AD8199 3.500		04/25/2015	VARIOUS		2,189	2,189	2,317	2,317	0	(27)	0	(27)	0	2,290	0	(100)	(100)	226	10/25/2020	1
3138AE LY 7	FNMA PASS TH #AH1242 3.500		06/25/2015	PAID ON PRINCIPAL		110,529	110,529	110,210	110,204	0	325	0	325	0	110,529	0	0	0	1,625	04/25/2026	1
3138WC PQ 0	FNMA PASS TH #AS3130 3.500		04/25/2015	VARIOUS		127,037	127,037	134,421	134,421	0	(3,708)	0	(3,708)	0	130,713	0	(3,676)	(3,676)	5,278	08/25/2029	1
3138XM LG 3	FNMA PASS TH #AV9326 3.500		04/25/2015	VARIOUS		84,941	84,941	89,878	89,878	0	(850)	0	(850)	0	89,029	0	(4,088)	(4,088)	5,833	03/25/2029	1
3138XM LU 2	FNMA PASS TH #AV9338 3.500		04/25/2015	VARIOUS		10,365	10,365	10,967	10,967	0	(35)	0	(35)	0	10,932	0	(568)	(568)	803	03/25/2029	1
3138Y1 EG 6	FNMA PASS TH #AX0134 3.500		04/25/2015	VARIOUS		36,660	36,660	38,791	38,791	0	2,757	0	2,757	0	41,547	0	(4,887)	(4,887)	6,614	09/25/2029	1
3138Y1 E9 2	FNMA PASS TH #AX0159 3.500		04/25/2015	VARIOUS		29,840	29,840	31,574	31,574	0	11,362	0	11,362	0	42,936	0	(13,096)	(13,096)	17,500	09/25/2029	1
3138Y4 P6 0	FNMA PASS TH #AX3144 3.500		04/25/2015	VARIOUS		194,359	194,359	205,656	205,656	0	5,851	0	5,851	0	211,507	0	(17,148)	(17,148)	23,333	10/25/2029	1
3138Y9 BK 3	FNMA PASS TH #AX7241 3.500		04/25/2015	VARIOUS		59,894	59,894	63,376	63,376	0	11,903	0	11,903	0	75,279	0	(15,384)	(15,384)	20,417	11/25/2029	1
31417Y MN 4	FNMA PASS TH #MA0364 3.500		04/25/2015	VARIOUS		157	157	166	166	0	1	0	1	0	166	0	(10)	(10)	23	03/25/2020	1
31417Y SK 4	FNMA PASS TH #MA0521 3.500		04/25/2015	VARIOUS		27,256	27,256	28,841	28,841	0	(203)	0	(203)	0	28,638	0	(1,381)	(1,381)	3,106	09/25/2020	1
31417Y VX 2	FNMA PASS TH #MA0629 3.500		04/25/2015	VARIOUS		20,755	20,755	21,961	21,961	0	(179)	0	(179)	0	21,783	0	(1,028)	(1,028)	2,194	01/25/2021	1
31418A BG 2	FNMA PASS TH #MA0938 3.500		04/25/2015	VARIOUS		12,697	12,697	13,435	13,435	0	(212)	0	(212)	0	13,223	0	(526)	(526)	1,021	12/25/2021	1
31418A FT 0	FNMA PASS TH #MA1077 3.500		04/25/2015	VARIOUS		1,925	1,925	2,037	2,037	0	(35)	0	(35)	0	2,002	0	(77)	(77)	145	05/25/2022	1
31418B GH 3	FNMA PASS TH #MA1999 3.500		04/25/2015	VARIOUS		2,346	2,346	2,482	2,482	0	191	0	191	0	2,673	0	(327)	(327)	496	08/25/2024	1
31371H FM 5	FNMA PASS TH #252272 6.000		06/25/2015	PAID ON PRINCIPAL		25,407	25,407	25,173	25,128	0	279	0	279	0	25,407	0	0	0	629	01/25/2029	1
31371H KR 8	FNMA PASS TH #252404 6.000		06/25/2015	PAID ON PRINCIPAL		1,531	1,531	1,510	1,505	0	27	0	27	0	1,531	0	0	0	41	03/25/2029	1
31371K LQ 2	FNMA PASS TH #254235 6.000		06/25/2015	PAID ON PRINCIPAL		2,425	2,425	2,529	2,458	0	(33)	0	(33)	0	2,425	0	0	0	60	03/25/2017	1
31371K NY 3	FNMA PASS TH #254307 6.000		06/25/2015	PAID ON PRINCIPAL		6,768	6,768	7,058	6,870	0	(102)	0	(102)	0	6,768	0	0	0	168	05/25/2017	1
31371K 3A 7	FNMA PASS TH #254693 5.500		06/25/2015	PAID ON PRINCIPAL		39,595	39,595	39,521	39,499	0	97	0	97	0	39,595	0	0	0	899	04/25/2033	1
31371L DM 8	FNMA PASS TH #254908 5.000		06/25/2015	PAID ON PRINCIPAL		247,749	247,749	249,027	248,023	0	(274)	0	(274)	0	247,749	0	0	0	5,058	09/25/2023	1
31371L DQ 9	FNMA PASS TH #254911 5.000		06/25/2015	PAID ON PRINCIPAL		34,273	34,273	34,214	34,183	0	90	0	90	0	34,273	0	0	0	717	10/25/2023	1
31371L EZ 8	FNMA PASS TH #254952 4.500		06/25/2015	PAID ON PRINCIPAL		30,792	30,792	30,859	30,747	0	45	0	45	0	30,792	0	0	0	585	11/25/2018	1

QE05.5

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

QE05.6

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)
31371L E3 9	FNMA PASS TH #254954	4.500	06/25/2015	PAID ON PRINCIPAL		150,191	150,191	145,709	147,772	0	2,420	0	2,420	0	150,191	0	0	0	2,767	10/25/2023	1
31371L FY 0	FNMA PASS TH #254983	5.500	06/25/2015	PAID ON PRINCIPAL		2,387	2,387	2,383	2,381	0	6	0	6	0	2,387	0	0	0	55	12/25/2033	1
31376K B2 1	FNMA PASS TH #357457	5.500	06/25/2015	PAID ON PRINCIPAL		633,009	633,009	631,824	631,368	0	1,642	0	1,642	0	633,009	0	0	0	13,727	11/25/2033	1
31378R S5 9	FNMA PASS TH #406540	6.500	06/25/2015	PAID ON PRINCIPAL		223	223	224	224	0	(1)	0	(1)	0	223	0	0	0	6	12/25/2027	1
31385H YA 4	FNMA PASS TH #545305	6.000	06/25/2015	PAID ON PRINCIPAL		1,064	1,064	1,110	1,077	0	(14)	0	(14)	0	1,064	0	0	0	26	11/25/2016	1
31385J NQ 7	FNMA PASS TH #545899	5.500	06/25/2015	PAID ON PRINCIPAL		1,914	1,914	1,963	1,930	0	(16)	0	(16)	0	1,914	0	0	0	43	09/25/2017	1
31385W 2N 8	FNMA PASS TH #555281	6.000	06/25/2015	PAID ON PRINCIPAL		11,636	11,636	11,945	12,011	0	(375)	0	(375)	0	11,636	0	0	0	280	03/25/2033	1
31385X F9 3	FNMA PASS TH #555592	5.500	06/25/2015	PAID ON PRINCIPAL		22,938	22,938	22,895	22,883	0	55	0	55	0	22,938	0	0	0	525	07/25/2033	1
31387R DC 9	FNMA PASS TH #591499	6.500	06/25/2015	PAID ON PRINCIPAL		4,631	4,631	4,580	4,574	0	56	0	56	0	4,631	0	0	0	127	09/25/2031	1
31389D QT 7	FNMA PASS TH #622466	5.500	06/25/2015	PAID ON PRINCIPAL		17,212	17,212	17,024	17,108	0	104	0	104	0	17,212	0	0	0	390	12/25/2016	1
31390J SN 2	FNMA PASS TH #647725	6.000	06/25/2015	PAID ON PRINCIPAL		4,724	4,724	4,927	4,803	0	(79)	0	(79)	0	4,724	0	0	0	118	05/25/2017	1
31400E Q3 7	FNMA PASS TH #685474	4.500	06/25/2015	PAID ON PRINCIPAL		26,598	26,598	26,486	26,505	0	93	0	93	0	26,598	0	0	0	503	04/25/2018	1
31400S ER 6	FNMA PASS TH #695944	5.000	06/25/2015	PAID ON PRINCIPAL		197,324	197,324	202,719	198,734	0	(1,410)	0	(1,410)	0	197,324	0	0	0	3,998	05/25/2018	1
31400V 2K 7	FNMA PASS TH #699278	4.500	06/25/2015	PAID ON PRINCIPAL		21,560	21,560	21,434	21,473	0	87	0	87	0	21,560	0	0	0	400	04/25/2018	1
31401W AP 4	FNMA PASS TH #720114	5.500	06/25/2015	PAID ON PRINCIPAL		13,238	13,238	13,213	13,205	0	32	0	32	0	13,238	0	0	0	263	07/25/2033	1
31401X UH 8	FNMA PASS TH #721584	5.500	06/25/2015	PAID ON PRINCIPAL		5,780	5,780	5,769	5,768	0	11	0	11	0	5,780	0	0	0	132	07/25/2033	1
31401Y FH 3	FNMA PASS TH #722068	5.500	06/25/2015	PAID ON PRINCIPAL		20,727	20,727	20,689	20,677	0	50	0	50	0	20,727	0	0	0	399	07/25/2033	1
31401Y KZ 7	FNMA PASS TH #722212	4.500	06/25/2015	PAID ON PRINCIPAL		1,235	1,235	1,114	1,165	0	70	0	70	0	1,235	0	0	0	23	07/25/2033	1
31401Y LS 2	FNMA PASS TH #722237	5.500	06/25/2015	PAID ON PRINCIPAL		4,992	4,992	4,983	4,979	0	13	0	13	0	4,992	0	0	0	114	07/25/2033	1
31402B FR 0	FNMA PASS TH #723876	5.500	06/25/2015	PAID ON PRINCIPAL		9,287	9,287	9,269	9,267	0	20	0	20	0	9,287	0	0	0	245	07/25/2033	1
31402D C4 0	FNMA PASS TH #725591	5.000	06/25/2015	PAID ON PRINCIPAL		60,020	60,020	57,666	58,327	0	1,693	0	1,693	0	60,020	0	0	0	1,240	07/25/2034	1
31402G PK 3	FNMA PASS TH #728626	4.500	06/25/2015	PAID ON PRINCIPAL		1,217	1,217	1,098	1,142	0	75	0	75	0	1,217	0	0	0	24	08/25/2033	1
31402H VV 0	FNMA PASS TH #729728	5.500	06/25/2015	PAID ON PRINCIPAL		24,926	24,926	24,879	24,861	0	65	0	65	0	24,926	0	0	0	570	07/25/2033	1
31402J RE 9	FNMA PASS TH #730485	4.500	06/25/2015	PAID ON PRINCIPAL		30,762	30,762	28,181	28,958	0	1,804	0	1,804	0	30,762	0	0	0	594	08/25/2033	1
31402J 4W 4	FNMA PASS TH #730837	5.500	06/25/2015	PAID ON PRINCIPAL		3,660	3,660	3,653	3,651	0	9	0	9	0	3,660	0	0	0	84	07/25/2033	1
31402Q GH 8	FNMA PASS TH #734700	4.000	06/25/2015	PAID ON PRINCIPAL		49,259	49,259	47,658	48,698	0	561	0	561	0	49,259	0	0	0	827	09/25/2018	1
31402R U6 4	FNMA PASS TH #736005	4.000	06/25/2015	PAID ON PRINCIPAL		11,073	11,073	10,713	10,943	0	130	0	130	0	11,073	0	0	0	181	08/25/2018	1
31402V UR 9	FNMA PASS TH #739592	5.500	06/25/2015	PAID ON PRINCIPAL		282	282	281	281	0	1	0	1	0	282	0	0	0	6	09/25/2033	1
31402W NN 4	FNMA PASS TH #740297	5.500	06/25/2015	PAID ON PRINCIPAL		156,354	156,354	156,060	155,952	0	402	0	402	0	156,354	0	0	0	3,334	10/25/2033	1
31402W 3P 1	FNMA PASS TH #740706	4.500	06/25/2015	PAID ON PRINCIPAL		49,256	49,256	48,968	49,063	0	193	0	193	0	49,256	0	0	0	923	09/25/2018	1
31402W 3W 6	FNMA PASS TH #740713	4.500	06/25/2015	PAID ON PRINCIPAL		3,756	3,756	3,734	3,741	0	15	0	15	0	3,756	0	0	0	70	08/25/2018	1
31402W 4N 5	FNMA PASS TH #740729	4.500	06/25/2015	PAID ON PRINCIPAL		48,258	48,258	47,975	48,063	0	195	0	195	0	48,258	0	0	0	870	11/25/2018	1
31403A 2X 2	FNMA PASS TH #743390	4.500	06/25/2015	PAID ON PRINCIPAL		17,995	17,995	18,035	17,972	0	24	0	24	0	17,995	0	0	0	335	11/25/2018	1
31403B NN 9	FNMA PASS TH #743897	4.500	06/25/2015	PAID ON PRINCIPAL		24,762	24,762	24,616	24,660	0	101	0	101	0	24,762	0	0	0	461	11/25/2018	1
31403C WE 7	FNMA PASS TH #745045	4.500	06/25/2015	PAID ON PRINCIPAL		328,247	328,247	307,526	313,703	0	14,544	0	14,544	0	328,247	0	0	0	6,140	12/25/2034	1
31403L D5 7	FNMA PASS TH #751724	4.500	06/25/2015	PAID ON PRINCIPAL		26,709	26,709	26,553	26,601	0	109	0	109	0	26,709	0	0	0	499	11/25/2018	1

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										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)
31403R	CK 2 FNMA PASS TH #755274	4.500	06/25/2015	PAID ON PRINCIPAL		34,775	34,775	34,851	34,728	0	47	0	47	0	34,775	0	0	0	616	12/25/2018	1
31404J	MA 0 FNMA PASS TH #769953	5.000	06/25/2015	PAID ON PRINCIPAL		7,536	7,536	7,531	7,523	0	13	0	13	0	7,536	0	0	0	166	03/25/2034	1
31404Y	YE 6 FNMA PASS TH #782909	5.000	06/25/2015	PAID ON PRINCIPAL		48,794	48,794	46,850	47,375	0	1,420	0	1,420	0	48,794	0	0	0	921	06/25/2034	1
31406V	2P 0 FNMA PASS TH #821682	5.000	06/25/2015	PAID ON PRINCIPAL		87,829	87,829	87,032	87,168	0	662	0	662	0	87,829	0	0	0	1,786	06/25/2035	1
31410F	V3 6 FNMA PASS TH #888134	5.000	06/25/2015	PAID ON PRINCIPAL		910,164	910,164	878,386	882,379	0	27,785	0	27,785	0	910,164	0	0	0	18,511	02/25/2037	1
31410K	PV 0 FNMA PASS TH #889736	5.000	06/25/2015	PAID ON PRINCIPAL		122,210	122,210	114,973	115,835	0	6,374	0	6,374	0	122,210	0	0	0	2,309	12/25/2033	1
31359H	WH 3 FNR 1994-79 Z CMO	7.000	06/25/2015	PAID ON PRINCIPAL		15,772	15,772	16,195	16,188	0	(416)	0	(416)	0	15,772	0	0	0	466	04/25/2024	1
31393T	Z8 2 FNR 2003-106 C CMO	4.500	06/25/2015	PAID ON PRINCIPAL		222,713	222,713	210,882	218,226	0	4,487	0	4,487	0	222,713	0	0	0	4,041	11/25/2023	1
31393U	TY 9 FNR 2003-134 ZA CMO	5.000	06/25/2015	PAID ON PRINCIPAL		2,430,191	2,430,191	2,202,740	2,374,763	0	55,428	0	55,428	0	2,430,191	0	0	0	50,405	12/25/2023	1
31393U	Z6 3 FNR 2004-1 DY CMO	4.500	06/25/2015	PAID ON PRINCIPAL		400,920	400,920	374,234	391,272	0	9,648	0	9,648	0	400,920	0	0	0	7,377	02/25/2024	1
31393X	PG 6 FNR 2004-16 LB CMO	4.500	06/25/2015	PAID ON PRINCIPAL		455,404	455,404	429,787	446,730	0	8,673	0	8,673	0	455,404	0	0	0	8,176	04/25/2024	1
3136AK	YZ 0 FNR 2014-59 AC (CMO)	3.000	06/25/2015	PAID ON PRINCIPAL		323,862	323,862	328,011	327,929	0	(4,067)	0	(4,067)	0	323,862	0	0	0	4,065	10/25/2040	1
31393R	GG 9 FSPC T-56 A5 CMO	5.231	06/25/2015	PAID ON PRINCIPAL		215,741	215,741	209,741	210,665	0	5,076	0	5,076	0	215,741	0	0	0	4,506	05/25/2043	1
3138NJ	AA 6 FN FN0000	3.584	06/25/2015	PAID ON PRINCIPAL		21,228	21,228	20,439	20,669	0	559	0	559	0	21,228	0	0	0	320	09/25/2020	1
3199999. Total Bonds - U.S. Special Revenue and Special Assessment						46,887,149	46,922,184	47,883,125	46,775,293	0	174,001	0	174,001	0	46,949,294	0	(62,145)	(62,145)	861,613	XXX	XXX

QE057

**Bonds - Industrial and Miscellaneous**

16524R	AC 7 ACMP/ACMP FIN	5.875	04/15/2015	REDEEMED		5,314,265	5,090,000	5,282,925	5,208,175	4,236	(11,969)	0	(7,733)	0	5,200,442	0	113,824	113,824	149,519	04/15/2021	2FE
01741R	AC 6 ALLEGHENY TECH	9.375	05/21/2015	WELLS FARGO SECURITIE		2,385,000	2,000,000	2,290,250	2,146,605	28,280	(14,432)	0	13,849	0	2,160,453	0	224,547	224,547	91,667	06/01/2019	3FE
029912	AT 9 AMERICAN TOWER CORP	7.000	04/29/2015	REDEEMED		3,975,096	3,485,000	3,383,658	3,443,861	0	4,666	0	4,666	0	3,448,527	0	526,568	526,568	131,462	10/15/2017	2FE
037735	CP 0 APPALACHIAN POWER CO	7.950	05/28/2015	REDEEMED		2,104,511	1,664,000	1,968,426	1,882,622	0	(16,558)	0	(16,558)	0	1,866,064	0	238,447	238,447	115,017	01/15/2020	2FE
037735	CQ 8 APPALACHIAN POWER CO	3.400	05/24/2015	MATURED		1,000,000	1,000,000	997,270	999,718	0	282	0	282	0	1,000,000	0	0	0	17,000	05/24/2015	2FE
06406H	BQ 1 BANK OF NEW YORK MELLO	2.950	06/18/2015	MATURED		1,500,000	1,500,000	1,568,350	1,507,770	0	(7,770)	0	(7,770)	0	1,500,000	0	0	0	22,125	06/18/2015	1FE
090613	AJ 9 BIOMET INC	6.500	06/26/2015	REDEEMED		8,961,210	8,500,000	8,800,000	8,695,300	0	(24,408)	0	(24,408)	0	8,670,892	0	290,318	290,318	498,785	08/01/2020	4FE
90357#	AW 6 BNSF RAILWAY CO SER A	5.510	04/01/2015	REDEEMED		55,332	55,332	55,332	55,332	0	0	0	0	0	55,332	0	0	0	1,524	04/01/2024	1
90357#	AX 4 BNSF RAILWAY CO SER B	5.510	04/01/2015	REDEEMED		100,200	100,200	100,200	100,200	0	0	0	0	0	100,200	0	0	0	2,761	04/01/2024	1
90357#	AY 2 BNSF RAILWAY CO SER C	5.510	04/01/2015	REDEEMED		54,001	54,001	54,001	54,001	0	0	0	0	0	54,001	0	0	0	1,488	04/01/2024	1
90357#	AZ 9 BNSF RAILWAY CO SER D	5.510	04/01/2015	REDEEMED		12,351	12,351	12,351	12,351	0	0	0	0	0	12,351	0	0	0	340	04/01/2024	1
90357#	BA 3 BNSF RAILWAY CO SER E	5.510	04/01/2015	REDEEMED		3,544	3,544	3,544	3,544	0	0	0	0	0	3,544	0	0	0	98	04/01/2024	1
90357#	BB 1 BNSF RAILWAY CO SER F	5.510	04/01/2015	REDEEMED		6,796	6,796	6,796	6,796	0	0	0	0	0	6,796	0	0	0	187	04/01/2024	1
05567Y	AA 7 BNSF 2005-4 TRUST	4.967	04/01/2015	REDEEMED		195,869	195,869	196,992	196,781	0	(912)	0	(912)	0	195,869	0	0	0	4,864	04/01/2023	1FE
101137	AF 4 BOSTON SCIENTIFIC	6.250	06/11/2015	REDEEMED		1,599,936	1,560,000	1,280,250	1,513,290	0	23,055	0	23,055	0	1,536,345	0	63,591	63,591	55,792	11/15/2015	2FE
101137	AM 9 BOSTON SCIENTIFIC	2.650	06/04/2015	BAS-MERRILL LYNCH		1,014,210	1,000,000	999,540	999,659	0	37	0	37	0	999,696	0	14,514	14,514	18,256	10/01/2018	2FE
103304	BJ 9 BOYD GAMING CORP	9.000	05/15/2015	J P MORGAN CHASE SECU		4,352,500	4,000,000	4,030,000	4,020,280	0	(2,223)	0	(2,223)	0	4,018,057	0	334,443	334,443	313,500	07/01/2020	5FE
14170T	AJ 0 CAREFUSION CORP	3.300	04/23/2015	EXCHANGED		1,006,180	1,000,000	999,080	999,188	0	28	0	28	0	999,217	0	6,963	6,963	23,858	03/01/2023	2FE
144141	CW 6 CAROLINA POWER & LIGHT	5.150	04/01/2015	MATURED		2,000,000	2,000,000	2,017,378	2,000,498	0	(498)	0	(498)	0	2,000,000	0	0	0	51,500	04/01/2015	1FE
172967	ES 6 CITIGROUP INC	6.125	06/29/2015	BROWNSTONE INVESTMENT		1,115,550	1,000,000	1,001,550	1,000,544	0	(84)	0	(84)	0	1,000,460	0	115,090	115,090	30,625	05/15/2018	1FE
20030N	AZ 4 COMCAST CORP	5.700	06/10/2015	WELLS FARGO SECURITIE		568,110	500,000	609,636	580,676	0	(7,876)	0	(7,876)	0	572,799	0	(4,689)	(4,689)	27,233	07/01/2019	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)
202795 HH 6	COMMONWEALTH EDISON 4.700		04/15/2015	MATURED		988,000	988,000	1,039,119	991,009	0	(3,009)	0	(3,009)	0	988,000	0	0	0	23,218	04/15/2015	1FE
126650 BP 4	CVS LEASE PASS THRU CE 6.036		06/10/2015	REDEEMED		18,250	18,250	18,250	18,250	0	0	0	0	0	18,250	0	0	0	459	12/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		06/10/2015	REDEEMED		13,530	13,530	15,594	15,311	0	(1,781)	0	(1,781)	0	13,530	0	0	0	392	01/10/2030	2FE
126650 BS 8	CVS LEASE PASS THRU CE 7.507		06/10/2015	REDEEMED		33,920	33,920	33,920	33,920	0	0	0	0	0	33,920	0	0	0	1,062	01/10/2032	2FE
126650 BV 1	CVS LEASE PASS THRU CE 5.773		06/10/2015	REDEEMED		41,565	41,565	42,584	42,523	0	(958)	0	(958)	0	41,565	0	0	0	1,001	01/10/2033	2FE
126650 BY 5	CVS LEASE PASS THRU CE 5.926		06/10/2015	REDEEMED		33,636	33,636	33,636	33,636	0	0	0	0	0	33,636	0	0	0	831	01/10/2034	2FE
263534 BQ 1	DUPONT EI NEMOUR 5.250		04/28/2015	TENDERED		265,527	247,000	289,195	263,522	0	(2,710)	0	(2,710)	0	260,811	0	4,716	4,716	4,791	12/15/2016	1FE
263534 BZ 1	DUPONT EI NEMOUR 4.625		06/24/2015	MIZUHO INTERNATIONAL		1,096,510	1,000,000	995,850	997,715	0	197	0	197	0	997,912	0	98,598	98,598	44,194	01/15/2020	1FE
263534 CD 9	DUPONT EI NEMOUR 1.950		04/28/2015	TENDERED		1,011,510	1,000,000	990,470	998,044	0	597	0	597	0	998,641	0	12,869	12,869	15,329	01/15/2016	1FE
27876G BH 0	ECHOSTAR DBS CORP 7.750		05/31/2015	MATURED		595,000	595,000	502,475	586,788	0	8,212	0	8,212	0	595,000	0	0	0	23,056	05/31/2015	3FE
532457 AM 0	ELI LILLY 7.125		06/01/2015	TENDERED		1,915,577	1,405,000	2,006,382	1,934,739	0	(18,726)	0	(18,726)	0	1,916,012	0	(435)	(435)	51,165	06/01/2025	1FE
532457 AZ 1	ELI LILLY 5.500		06/01/2015	TENDERED		2,870,239	2,300,000	2,944,297	2,860,548	0	(16,313)	0	(16,313)	0	2,844,235	0	26,004	26,004	91,361	03/15/2027	1FE
29335* AA 3	ENHANCED CAPITAL PARTN 7.060		05/15/2015	REDEEMED		9,677	9,677	9,677	9,677	0	0	0	0	0	9,677	0	0	0	3,116	03/01/2019	1
337738 AG 3	FISERV INC 6.800		06/18/2015	REDEEMED		1,131,373	1,000,000	1,163,500	1,078,438	0	(12,020)	0	(12,020)	0	1,066,418	0	64,955	64,955	39,289	11/20/2017	2FE
337738 AK 4	FISERV INC 3.125		06/18/2015	REDEEMED		2,630,209	2,570,000	2,587,810	2,576,687	0	(2,097)	0	(2,097)	0	2,574,591	0	55,619	55,619	40,826	06/15/2016	2FE
345397 WC 3	FORD MOTOR CREDIT 2.750		05/15/2015	MATURED		3,000,000	3,000,000	2,977,500	2,996,957	0	3,043	0	3,043	0	3,000,000	0	0	0	41,250	05/15/2015	2FE
372917 AQ 7	GENZYME CORP 3.625	R.	06/15/2015	MATURED		1,000,000	1,000,000	1,049,820	1,005,616	0	(5,616)	0	(5,616)	0	1,000,000	0	0	0	18,125	06/15/2015	1FE
413875 AK 1	HARRIS CORP 5.950		05/27/2015	REDEEMED		543,423	485,000	537,578	537,578	0	(2,268)	0	(2,268)	0	535,310	0	8,113	8,113	14,108	12/01/2017	1
413875 AL 9	HARRIS CORP 6.375		05/27/2015	REDEEMED		3,449,703	2,910,000	3,110,634	3,030,577	0	(7,915)	0	(7,915)	0	3,022,662	0	427,041	427,041	83,481	06/15/2019	2FE
421924 BG 5	HEALTHSOUTH CORP 8.125		04/10/2015	REDEEMED		2,081,260	2,000,000	2,089,800	2,089,800	0	(2,629)	0	(2,629)	0	2,087,171	0	(5,911)	(5,911)	24,826	02/15/2020	3FE
44107T AM 8	HOST HOTELS & RESORTS 5.875		06/15/2015	REDEEMED		1,286,725	1,250,000	1,240,418	1,244,186	0	566	0	566	0	1,244,752	0	41,973	41,973	36,719	06/15/2019	2FE
44107T AT 3	HOST HOTELS & RESORTS 4.750		06/24/2015	WELLS FARGO SECURITIE		526,105	500,000	500,000	500,000	0	0	0	0	0	500,000	0	26,105	26,105	19,660	03/01/2023	2FE
40429C CS 9	HSBC FINANCE CORP 5.000	R.	06/30/2015	MATURED		3,000,000	3,000,000	2,986,890	2,999,181	0	819	0	819	0	3,000,000	0	0	0	75,000	06/30/2015	1FE
45138L AU 7	IDAHO POWER CO 6.025		04/23/2015	REDEEMED		1,148,930	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	148,930	148,930	46,526	07/15/2018	1FE
459902 AS 1	INTERNATIONAL GAME TEC 5.500		05/01/2015	TENDERED		1,010,000	1,000,000	1,095,320	1,070,572	0	(4,295)	0	(4,295)	0	1,066,277	0	(56,277)	(56,277)	25,111	06/15/2020	3FE
459902 AT 9	INTERNATIONAL GAME TEC 5.350		05/01/2015	TENDERED		3,030,000	3,000,000	2,987,610	2,988,730	0	484	0	484	0	2,989,215	0	40,785	40,785	100,233	10/15/2023	3FE
460146 CE 1	INTERNATIONAL PAPER CO 7.500		06/12/2015	TENDERED		667,661	528,000	667,820	667,820	0	(5,509)	0	(5,509)	0	662,311	0	5,350	5,350	12,870	08/15/2021	2FE
460146 CG 6	INTERNATIONAL PAPER CO 4.750		06/12/2015	TENDERED		195,232	175,000	197,139	192,209	0	(1,017)	0	(1,017)	0	191,192	0	4,039	4,039	6,858	02/15/2022	2FE
461070 AH 7	INTERSTATE POWER & LIG 3.300		06/15/2015	MATURED		2,135,000	2,135,000	2,210,681	2,142,675	0	(7,675)	0	(7,675)	0	2,135,000	0	0	0	35,228	06/15/2015	1FE
462613 AE 0	IPALCO ENTERPRISES INC 7.250		06/30/2015	TENDERED		392,207	385,000	335,913	373,655	0	4,319	0	4,319	0	377,974	0	14,233	14,233	32,407	04/01/2016	3FE
464592 AL 8	ISLE OF CAPRI CASINOS 7.750		05/14/2015	REDEEMED		1,038,750	1,000,000	1,048,750	1,024,927	0	(3,944)	0	(3,944)	0	1,020,984	0	17,766	17,766	51,451	03/15/2019	4FE
46625H HR 4	JP MORGAN CHASE 3.400		06/24/2015	MATURED		1,500,000	1,500,000	1,540,550	1,504,321	0	(4,321)	0	(4,321)	0	1,500,000	0	0	0	25,500	06/24/2015	1FE
524908 CM 0	LEHMAN BROTHERS HOLDIN 7.875		04/02/2015	PAID ON PRINCIPAL		32,035	32,035	4,004	1,027	0	31,009	0	31,009	0	32,035	0	0	0	0	08/15/2010	6
52517P D5 7	LEHMAN BROTHERS HOLDIN 5.000		04/02/2015	PAID ON PRINCIPAL		32,096	32,096	3,049	0	1,022	31,074	0	32,096	0	32,096	0	0	0	0	01/14/2011	6*
52517P G9 6	LEHMAN BROTHERS HOLDIN 5.750		04/02/2015	PAID ON PRINCIPAL		65,076	65,076	8,135	2,059	0	63,017	0	63,017	0	65,076	0	0	0	0	04/25/2011	6
52517P R6 0	LEHMAN BROTHERS HOLDIN 5.250		04/02/2015	PAID ON PRINCIPAL		32,007	32,007	4,001	0	1,013	30,995	0	32,007	0	32,007	0	0	0	0	02/06/2012	6*

QE05.8

**SCHEDULE D - PART 4**

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

QE05.9

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)	
52517P SC 6	LEHMAN BROTHERS HOLDIN 6.625		04/02/2015	PAID ON PRINCIPAL		160,801	160,801	20,100	4,833	0	155,968	0	155,968	0	160,801	0	0	0	0	0	01/18/2012	6
52517P VV 0	LEHMAN BROTHERS HOLDIN 4.800		04/02/2015	PAID ON PRINCIPAL		65,197	65,197	8,150	2,072	0	63,125	0	63,125	0	65,197	0	0	0	0	0	03/13/2014	6
52736R BB 7	LEVI STRAUSS 7.625		05/27/2015	REDEEMED		1,297,663	1,250,000	1,262,500	1,256,034	0	(575)	0	(575)	0	1,255,459	0	42,204	42,204	50,833	05/15/2020	3FE	
52736R BD 3	LEVI STRAUSS 6.875		05/14/2015	KEYBANC CAPITAL MARK		2,732,500	2,500,000	2,723,750	2,669,193	0	(14,309)	0	(14,309)	0	2,654,884	0	77,616	77,616	93,099	05/01/2022	3FE	
570506 AM 7	MARKWEST ENERGY 6.750		06/04/2015	TENDERED		1,058,140	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	58,140	58,140	39,938	11/01/2020	3FE	
570506 AN 5	MARKWEST ENERGY 6.500		06/04/2015	TENDERED		1,740,473	1,623,000	1,619,754	1,620,665	0	100	0	100	0	1,620,766	0	119,707	119,707	84,689	08/15/2021	3FE	
59217G AV 1	MET LIFE GLOBAL FUNDIN 1.700		06/29/2015	MATURED		1,000,000	1,000,000	999,210	999,867	0	133	0	133	0	1,000,000	0	0	0	8,500	06/29/2015	1FE	
59156R AN 8	METLIFE INC 5.000		06/15/2015	MATURED		3,000,000	3,000,000	2,991,728	2,999,383	0	617	0	617	0	3,000,000	0	0	0	75,000	06/15/2015	1FE	
61747Y CE 3	MORGAN STANLEY 6.000		04/28/2015	MATURED		1,000,000	1,000,000	1,000,330	999,822	0	178	0	178	0	1,000,000	0	0	0	30,000	04/28/2015	1FE	
63615# AD 3	NATIONAL FOOTBALL LEAG 5.600		04/15/2015	REDEEMED		161,700	161,700	161,700	161,700	0	0	0	0	0	161,700	0	0	0	4,528	03/31/2024	1	
63615# AG 6	NATIONAL FOOTBALL LEAG 5.600		04/15/2015	REDEEMED		97,020	97,020	97,020	97,020	0	0	0	0	0	97,020	0	0	0	2,717	03/31/2024	1	
644614 SA 8	NEW HAMPSHIRE H&E (DAR .090		04/20/2015	J P MORGAN CHASE SECU		3,445,000	3,445,000	3,445,000	3,445,000	0	0	0	0	0	3,445,000	0	0	0	967	06/01/2041	1FE	
64952W AW 3	NEW YORK LIFE GLOBAL F 3.000		05/04/2015	MATURED		740,000	740,000	768,534	742,614	0	(2,614)	0	(2,614)	0	740,000	0	0	0	11,100	05/04/2015	1FE	
651290 AN 8	NEWFIELD EXPLORATION 6.875		04/10/2015	REDEEMED		1,551,570	1,500,000	1,486,635	1,491,971	0	275	0	275	0	1,492,246	0	59,324	59,324	71,328	02/01/2020	3FE	
67021B AC 3	NII CAPITAL CORP 8.875		06/30/2015	REDEEMED		836,294	836,294	242,525	242,525	0	0	0	0	0	242,525	0	593,769	593,769	0	12/15/2019	6FE	
67021B AC 3	NII CAPITAL CORP 8.875		06/30/2015	CONVERSION TO STOCK		1,357,048	4,163,706	1,207,475	1,207,475	0	0	0	0	0	1,207,475	0	149,573	149,573	0	12/15/2019	6FE	
67021B AE 9	NII CAPITAL CORP 7.625		06/30/2015	REDEEMED		153,203	153,203	28,343	25,278	3,064	0	0	3,064	0	28,343	0	124,861	124,861	0	04/01/2021	6FE	
67021B AE 9	NII CAPITAL CORP 7.625		06/30/2015	CONVERSION TO STOCK		590,539	2,846,797	526,657	469,722	56,936	0	0	56,936	0	526,657	0	63,881	63,881	0	04/01/2021	6FE	
668074 AP 2	NORTHWESTERN CORP 6.040		06/24/2015	REDEEMED		1,065,670	1,000,000	999,510	999,806	0	21	0	21	0	999,827	0	65,843	65,843	49,159	09/01/2016	1FE	
69073T AP 8	OWENS-BROCKWAY 7.375		05/19/2015	REDEEMED		671,108	630,000	609,361	624,939	0	1,328	0	1,328	0	626,267	0	44,840	44,840	37,170	05/15/2016	3FE	
74456Q AW 6	PUBLIC SERVICE ELECTRI 2.700		05/01/2015	MATURED		1,575,000	1,575,000	1,584,923	1,575,664	0	(664)	0	(664)	0	1,575,000	0	0	0	21,263	05/01/2015	1FE	
745332 BV 7	PUGET SOUND ENERGY INC 5.197		06/05/2015	REDEEMED		3,048,414	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	48,414	48,414	105,672	10/01/2015	1FE	
74834L AR 1	QUEST DIAGNOSTICS 3.200		04/09/2015	REDEEMED		1,026,801	1,000,000	999,070	999,725	0	79	0	79	0	999,804	0	26,997	26,997	16,711	04/01/2016	2FE	
74913G AK 1	QWEST CORP 7.625		06/15/2015	MATURED		120,000	120,000	90,000	116,992	0	3,008	0	3,008	0	120,000	0	0	0	4,575	06/15/2015	2FE	
76169# AE 3	REYES HOLDINGS LLC 7.050		04/30/2015	REDEEMED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	35,250	04/30/2017	3	
749571 AC 9	RHP HOTEL PTY (144A) 5.000		04/10/2015	DEUTSCHE BANC		253,125	250,000	250,000	250,000	0	0	0	0	0	250,000	0	3,125	3,125	35	04/15/2023	4FE	
77340R AH 0	ROCKIES EXPRESS PIPELI 3.900		04/15/2015	MATURED		4,000,000	4,000,000	3,768,750	3,964,520	9,714	25,766	0	35,480	0	4,000,000	0	0	0	78,000	04/15/2015	3FE	
749696 AA 8	RPM UK GP (144A) 6.700		05/29/2015	REDEEMED		3,079,491	3,000,000	2,997,120	2,999,321	0	88	0	88	0	2,999,409	0	80,082	80,082	116,133	11/01/2015	2FE	
827048 AP 4	SILGAN HOLDINGS 5.000		06/23/2015	BAS-MERRILL LYNCH		1,032,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	32,500	32,500	36,806	04/01/2020	3FE	
828807 CD 7	SIMON PROPERTY GROUP 5.650		06/22/2015	BAS-MERRILL LYNCH		2,279,060	2,000,000	1,992,420	1,995,530	0	346	0	346	0	1,995,876	0	283,184	283,184	101,700	02/01/2020	1FE	
78454L AB 6	SM ENERGY CO 6.625		06/22/2015	REDEEMED		6,147,124	5,950,000	5,933,500	5,741,750	195,948	747	0	196,695	0	5,938,445	0	208,678	208,678	336,154	02/15/2019	3FE	
842400 EU 3	SOUTHERN CALIFORNIA ED 4.650		04/01/2015	MATURED		170,000	170,000	183,112	170,671	0	(671)	0	(671)	0	170,000	0	0	0	3,953	04/01/2015	1FE	
883556 AS 1	THERMO FISHER SCIENTIF 3.200		05/01/2015	MATURED		1,000,000	1,000,000	1,056,300	1,004,149	0	(4,149)	0	(4,149)	0	1,000,000	0	0	0	16,000	05/01/2015	2FE	
88732J BA 5	TIME WARNER CABLE 4.000		06/24/2015	RBC CAPITAL MARKETS		1,024,270	1,000,000	991,090	993,597	0	414	0	414	0	994,011	0	30,259	30,259	33,111	09/01/2021	2FE	
87264M AB 5	TRW AUTOMOTIVE INC (14 7.250		06/30/2015	REDEEMED		1,102,924	1,000,000	1,078,750	1,034,529	0	(7,450)	0	(7,450)	0	1,027,079	0	75,845	75,845	57,396	03/15/2017	2FE	
904764 AK 3	UNILEVER CAPITAL 4.800	R.	06/05/2015	MORGAN STANLEY		550,790	500,000	590,650	562,806	0	(6,532)	0	(6,532)	0	556,274	0	(5,484)	(5,484)	19,667	02/15/2019	1FE	

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
913017 BH 1	UNITED TECHNOLOGIES CO 4.875		05/01/2015	MATURED		6,000,000	6,000,000	5,966,525	5,997,793	0	2,207	0	2,207	0	6,000,000	0	0	0	146,250	05/01/2015	1FE
91879Q AK 5	VAIL RESORTS INC 6.500		05/01/2015	REDEEMED		2,270,468	2,199,000	2,174,261	2,183,188	0	1,244	0	1,244	0	2,184,433	0	86,035	86,035	71,468	05/01/2019	3FE
94974B FG 0	WELLS FARGO 1.500		06/30/2015	BAS-MERRILL LYNCH		999,970	1,000,000	1,002,410	1,001,570	0	(252)	0	(252)	0	1,001,317	0	(1,347)	(1,347)	7,500	01/16/2018	1FE
97381W AP 9	WINDSTREAM CORP 8.125		05/27/2015	REDEEMED		260,158	250,000	248,120	248,975	0	89	0	89	0	249,064	0	11,094	11,094	15,009	09/01/2018	4FE
92936P AA 8	WMI HOLDINGS CORP 13.000		04/15/2015	REDEEMED		183	183	165	0	165	0	0	165	0	165	0	18	18	9	03/19/2030	6*
98385X AG 1	XTO ENERGY INC 5.300		06/30/2015	MATURED		1,000,000	1,000,000	996,239	999,703	0	297	0	297	0	1,000,000	0	0	0	26,500	06/30/2015	1FE
063679 BV 5	BANK OF MONTREAL (144A) 2.850	A	06/09/2015	MATURED		6,000,000	6,000,000	6,000,000	6,000,000	0	0	0	0	0	6,000,000	0	0	0	85,500	06/09/2015	1FE
146900 AL 9	CASCADES INC 7.875	A	06/18/2015	REDEEMED		1,039,380	1,000,000	982,930	989,772	0	731	0	731	0	990,504	0	48,876	48,876	72,844	01/15/2020	3FE
292505 AF 1	ENCANA CORP 5.900	A	04/06/2015	REDEEMED		2,252,400	2,000,000	2,137,320	2,062,715	0	(5,454)	0	(5,454)	0	2,057,262	0	195,138	195,138	40,972	12/01/2017	2FE
87425E AG 8	TALISMAN ENERGY 5.125	A	05/15/2015	MATURED		5,000,000	5,000,000	4,995,413	4,999,185	0	815	0	815	0	5,000,000	0	0	0	128,125	05/15/2015	2FE
893526 DH 3	TRANS CANADA PIPELINE 3.400	A	06/01/2015	MATURED		1,000,000	1,000,000	998,810	999,853	0	147	0	147	0	1,000,000	0	0	0	17,000	06/01/2015	1FE
22303Q AK 6	COVIDIEN INTERNATIONAL 2.800	E	06/15/2015	MATURED		1,000,000	1,000,000	998,120	999,800	0	200	0	200	0	1,000,000	0	0	0	14,000	06/15/2015	1FE
449786 AA 0	ING BANK NV (144A) 5.125	F	05/01/2015	MATURED		1,000,000	1,000,000	959,420	997,700	0	2,300	0	2,300	0	1,000,000	0	0	0	25,625	05/01/2015	2FE
500769 DP 6	KFW 4.000	F	06/23/2015	CITIGROUP GLOBAL MARK		1,100,680	1,000,000	996,570	998,066	0	163	0	163	0	998,229	0	102,451	102,451	36,556	01/27/2020	1FE
88166C AA 6	TEVA PHARMACEUTICALS F 3.000	F	06/15/2015	MATURED		1,000,000	1,000,000	1,012,000	1,001,329	0	(1,329)	0	(1,329)	0	1,000,000	0	0	0	15,000	06/15/2015	1FE
04542B MS 8	ABFC 2005-AQ1 A4 5.010		06/25/2015	PAID ON PRINCIPAL		241,435	241,435	235,399	225,548	0	15,887	0	15,887	0	241,435	0	0	0	4,870	06/25/2035	1FM
00841L AB 2	ABMT 2014-3 A2 (144A) 3.500		06/25/2015	PAID ON PRINCIPAL		443,277	443,277	446,152	446,062	0	(2,785)	0	(2,785)	0	443,277	0	0	0	6,104	11/25/2044	1FM
00841X AG 5	ABMT 2015-2 A7 CMO 3.500		06/25/2015	PAID ON PRINCIPAL		474,011	474,011	486,824	486,824	0	(12,813)	0	(12,813)	0	474,011	0	0	0	2,749	03/25/2045	1FE
00841Y AH 1	ABMT 2015-3 A8 (144A) 3.000		06/25/2015	PAID ON PRINCIPAL		191,185	191,185	194,949	194,949	0	(3,764)	0	(3,764)	0	191,185	0	0	0	719	04/25/2045	1FE
007036 QM 1	ARMT 2005-8 4A21 CMO 4.439		06/25/2015	PAID ON PRINCIPAL		181,781	181,781	165,242	143,533	0	38,247	0	38,247	0	181,781	0	0	0	4,226	11/25/2035	1FM
00213F AY 5	ASG 2011-3 A70 CMO (14) 2.462		06/28/2015	PAID ON PRINCIPAL		1,266,667	1,266,667	1,235,792	1,245,696	0	20,971	0	20,971	0	1,266,667	0	0	0	13,579	12/28/2035	1FM
07386H SW 2	BALTA 2005-4 22A2 CMO 2.882		06/25/2015	PAID ON PRINCIPAL		412,390	412,390	218,567	162,695	0	249,695	0	249,695	0	412,390	0	0	0	4,754	05/25/2035	1FM
05536L AA 3	BCAP 2011-RR8 1A1 CMO 2.750		06/26/2015	PAID ON PRINCIPAL		363,777	363,777	345,133	346,998	0	16,779	0	16,779	0	363,777	0	0	0	4,684	07/26/2036	1FM
06050H D3 9	BOAMS 2003-B 2A2 CMO 3.133		06/25/2015	PAID ON PRINCIPAL		2,719	2,719	2,618	2,614	0	105	0	105	0	2,719	0	0	0	48	03/25/2033	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.781		06/25/2015	PAID ON PRINCIPAL		4,024	4,024	3,905	3,903	0	121	0	121	0	4,024	0	0	0	46	05/25/2033	1FM
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		06/25/2015	PAID ON PRINCIPAL		45,543	45,543	44,471	44,831	0	713	0	713	0	45,543	0	0	0	852	09/25/2018	1FM
05949C EL 6	BOAMS 2005-G 4A1 CMO 5.046		06/25/2015	PAID ON PRINCIPAL		411,944	411,944	383,730	374,060	0	37,884	0	37,884	0	411,944	0	0	0	9,475	08/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 2.712		06/25/2015	PAID ON PRINCIPAL		26,717	26,717	25,465	18,856	0	7,861	0	7,861	0	26,717	0	0	0	291	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 2.712		06/25/2015	WRITTEN OFF		0	406	387	287	0	(4)	0	(4)	0	283	0	(283)	(283)	5	11/25/2035	1FM
05949C MD 5	BOAMS 2005-10 2A1 CMO 5.250		06/25/2015	PAID ON PRINCIPAL		66,681	66,681	66,394	66,415	0	265	0	265	0	66,681	0	0	0	1,460	11/25/2020	4FM
05949C FG 6	BOAMS 2005-7 2A1 CMO 5.000		06/25/2015	PAID ON PRINCIPAL		101,475	101,475	101,448	101,416	0	60	0	60	0	101,475	0	0	0	2,452	08/25/2020	1FM
05949C JX 5	BOAMS 2005-9 3A1 CMO 5.000		06/25/2015	PAID ON PRINCIPAL		60,417	60,417	59,999	60,129	0	288	0	288	0	60,417	0	0	0	1,251	10/25/2020	2FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		06/25/2015	PAID ON PRINCIPAL		160,576	160,576	148,533	132,068	0	28,508	0	28,508	0	160,576	0	0	0	4,051	03/25/2037	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		06/25/2015	WRITTEN OFF		0	30,807	28,496	25,337	0	(535)	0	(535)	0	24,803	0	(24,803)	(24,803)	796	03/25/2037	1FM
07384M F8 0	BSARM 2004-1 11A1 CMO 2.827		06/25/2015	PAID ON PRINCIPAL		61,744	61,744	50,514	46,070	0	15,674	0	15,674	0	61,744	0	0	0	733	04/25/2034	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 2.487		06/25/2015	PAID ON PRINCIPAL		77,296	77,296	47,924	41,178	0	36,118	0	36,118	0	77,296	0	0	0	798	02/25/2036	1FM

QE05.10

**SCHEDULE D - PART 4**

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

QE05.11

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)
07387A FX 8	BSARM 2005-12 12A1 CMO 2.487		05/25/2015	WRITTEN OFF		.0	10,863	6,735	5,787	0	(26)	0	(26)	0	5,761	0	(5,761)	(5,761)	.105	02/25/2036	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 2.487		06/25/2015	RECOV OF PAR WRITE OFF		.0	(36)	(22)	(19)	0	0	0	0	0	(19)	0	19	19	.0	02/25/2036	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 4.826		06/25/2015	PAID ON PRINCIPAL		235,169	235,169	169,322	143,052	0	92,117	0	92,117	0	235,169	0	0	0	4,684	06/25/2047	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 4.826		06/25/2015	WRITTEN OFF		.0	73,588	52,983	44,763	0	(26)	0	(26)	0	44,737	0	(44,737)	(44,737)	1,377	06/25/2047	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 4.561		06/25/2015	PAID ON PRINCIPAL		116,401	116,401	99,749	96,501	0	19,900	0	19,900	0	116,401	0	0	0	2,286	01/25/2036	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 4.561		06/25/2015	WRITTEN OFF		.0	13,460	11,535	11,159	0	(91)	0	(91)	0	11,068	0	(11,068)	(11,068)	.247	01/25/2036	1FM
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		06/25/2015	PAID ON PRINCIPAL		28,963	28,963	28,819	28,849	(1)	114	0	113	0	28,963	0	0	0	.604	08/25/2020	1FM
172973 4J 5	CMSI 2005-8 2A3 CMO 5.000		06/25/2015	PAID ON PRINCIPAL		163,041	163,041	145,922	124,420	0	38,621	0	38,621	0	163,041	0	0	0	3,399	11/25/2020	1FM
17310B AD 6	CMSI 2006-3 1A4 CMO 6.000		06/25/2015	PAID ON PRINCIPAL		421,184	421,184	384,280	379,734	0	41,450	0	41,450	0	421,184	0	0	0	11,156	06/25/2036	1FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000		06/25/2015	PAID ON PRINCIPAL		360,325	360,325	322,491	271,641	0	88,684	0	88,684	0	360,325	0	0	0	7,725	06/25/2037	1FM
17312D AA 6	CMSI 2007-8 1A1 CMO 6.000		06/25/2015	PAID ON PRINCIPAL		13,671	13,671	9,160	6,057	0	7,614	0	7,614	0	13,671	0	0	0	322	09/25/2037	1FM
12628K AA 0	CSAB 2006-3 A1A CMO 6.000		06/25/2015	PAID ON PRINCIPAL		16,582	16,582	11,478	6,669	0	9,913	0	9,913	0	16,582	0	0	0	329	11/26/2036	1FM
22540V 6Q 0	CSFB 2002-19 2M1 CMO 6.500		05/25/2015	PAID ON PRINCIPAL		37,400	37,400	27,788	28,776	0	8,624	0	8,624	0	37,400	0	0	0	.836	06/25/2032	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		06/25/2015	PAID ON PRINCIPAL		53,661	53,661	55,640	56,322	0	(2,661)	0	(2,661)	0	53,661	0	0	0	1,370	12/25/2033	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		06/25/2015	PAID ON PRINCIPAL		25,774	25,774	25,702	25,529	0	244	0	244	0	25,774	0	0	0	.537	02/25/2020	1FM
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000		06/25/2015	PAID ON PRINCIPAL		97,777	97,777	84,088	80,522	0	17,255	0	17,255	0	97,777	0	0	0	2,031	08/25/2020	1FM
225458 G3 6	CSFB 2005-7 4A1 CMO 5.000		06/25/2015	PAID ON PRINCIPAL		103,311	103,311	103,407	102,960	0	351	0	351	0	103,311	0	0	0	2,144	08/25/2020	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		06/25/2015	PAID ON PRINCIPAL		360,671	360,671	293,630	291,547	(0)	69,124	0	69,124	0	360,671	0	0	0	9,205	02/25/2037	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		06/25/2015	WRITTEN OFF		.0	37,086	30,193	29,979	(0)	(408)	0	(408)	0	29,570	0	(29,570)	(29,570)	.863	02/25/2037	1FM
12647M BW 4	CSMC 2013-6 2A3 CMO 3.500		06/25/2015	PAID ON PRINCIPAL		202,711	202,711	199,006	199,097	0	3,614	0	3,614	0	202,711	0	0	0	3,033	08/25/2043	1FM
12649X AQ 2	CSMC 2015-3 A9 CMO 3.500		06/25/2015	PAID ON PRINCIPAL		146,923	146,923	149,126	149,126	0	(2,204)	0	(2,204)	0	146,923	0	0	0	.429	03/25/2045	1FE
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		06/25/2015	PAID ON PRINCIPAL		298,518	298,518	211,246	222,499	0	76,019	0	76,019	0	298,518	0	0	0	7,385	06/25/2036	1FM
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		06/25/2015	WRITTEN OFF		.0	17,154	12,139	12,786	0	(165)	0	(165)	0	12,621	0	(12,621)	(12,621)	.480	06/25/2036	1FM
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		04/25/2015	RECOV OF PAR WRITE OFF		.0	(2,671)	(1,890)	(1,991)	0	14	0	14	0	(1,977)	0	1,977	1,977	.0	06/25/2036	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		06/25/2015	PAID ON PRINCIPAL		288,519	288,519	237,235	225,045	0	63,474	0	63,474	0	288,519	0	0	0	6,620	04/25/2036	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		06/25/2015	WRITTEN OFF		.0	14,268	11,732	11,129	0	(134)	0	(134)	0	10,995	0	(10,995)	(10,995)	.323	04/25/2036	1FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		06/25/2015	PAID ON PRINCIPAL		161,772	161,772	154,891	152,328	0	9,444	0	9,444	0	161,772	0	0	0	3,296	06/25/2018	1FM
12669E HN 9	CWHL 2003-27 A1 CMO 2.689		06/25/2015	PAID ON PRINCIPAL		14,954	14,954	14,294	13,860	0	1,094	0	1,094	0	14,954	0	0	0	.158	06/25/2033	1FM
12669G SU 1	CWHL 2005-17 1A8 CMO 5.500		06/25/2015	PAID ON PRINCIPAL		265,688	265,688	232,892	227,000	0	38,688	0	38,688	0	265,688	0	0	0	6,352	09/25/2035	1FM
12669A PG 7	CWHL 2005-28 A2 CMO 5.500		06/25/2015	PAID ON PRINCIPAL		21,760	21,760	21,634	17,133	0	4,627	0	4,627	0	21,760	0	0	0	.498	12/25/2035	1FM
12669A PG 7	CWHL 2005-28 A2 CMO 5.500		06/25/2015	WRITTEN OFF		.0	591	588	466	0	(10)	0	(10)	0	455	0	(455)	(455)	.14	12/25/2035	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		06/25/2015	PAID ON PRINCIPAL		100,839	100,839	90,251	74,872	0	25,967	0	25,967	0	100,839	0	0	0	2,194	12/25/2036	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		04/25/2015	WRITTEN OFF		.0	21,022	18,815	15,609	0	(285)	0	(285)	0	15,324	0	(15,324)	(15,324)	.419	12/25/2036	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		05/25/2015	RECOV OF PAR WRITE OFF		.0	(270)	(242)	(201)	0	4	0	4	0	(197)	0	197	197	.0	12/25/2036	1FM
12669A W9 5	CWHL 2006-9 A8 CMO 6.000		06/25/2015	PAID ON PRINCIPAL		190,705	190,705	164,397	154,458	0	36,247	0	36,247	0	190,705	0	0	0	5,243	05/25/2036	1FM
12669A W9 5	CWHL 2006-9 A8 CMO 6.000		04/25/2015	WRITTEN OFF		.0	9,222	7,950	7,469	0	(14)	0	(14)	0	7,455	0	(7,455)	(7,455)	.184	05/25/2036	1FM

**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)
126694	W9 5 CWHL 2006-9 A8 CMO 6.000		06/25/2015	RECOV OF PAR WRITE OFF		.0	(6)	(5)	(5)	0	.0	.0	.0	.0	(5)	.0	.5	.5	.0	05/25/2036	1FM
126671	PV 2 CWL 2002-S1 A5 6.460		06/25/2015	PAID ON PRINCIPAL		14,273	14,273	14,996	14,229	0	.44	.0	.44	.0	14,273	.0	.0	.0	.359	11/25/2016	1FM
126671	RX 6 CWL 2002-S3 M1 4.800		06/25/2015	PAID ON PRINCIPAL		2,956	2,956	2,715	2,174	0	.782	.0	.782	.0	2,956	.0	.0	.0	.108	05/25/2032	1FM
126673	TD 4 CWL 2004-S1 A3 5.115		06/25/2015	PAID ON PRINCIPAL		198,127	198,127	180,296	187,977	0	10,150	.0	10,150	.0	198,127	.0	.0	.0	4,195	02/25/2035	1FM
294751	DC 3 EQABS 2003-4 AF6 5.333		06/25/2015	PAID ON PRINCIPAL		84,662	84,662	84,662	84,376	0	.286	.0	.286	.0	84,662	.0	.0	.0	2,199	10/25/2034	1FM
29977K	AA 1 EVER 2013-2 A (CMO) 3.000		06/25/2015	PAID ON PRINCIPAL		627,435	627,435	622,327	622,338	0	5,097	.0	5,097	.0	627,435	.0	.0	.0	7,702	06/25/2043	1FM
32029A	AE 7 FFML 2006-FF18 A2D 397		06/25/2015	PAID ON PRINCIPAL		243,737	243,737	110,810	93,432	0	150,305	.0	150,305	.0	243,737	.0	.0	.0	.377	12/25/2037	1FM
33767C	AP 2 FKMT 2015-1 A9 CMO 3.000		06/25/2015	PAID ON PRINCIPAL		752,479	752,479	762,355	762,355	0	(9,876)	.0	(9,876)	.0	752,479	.0	.0	.0	3,759	03/25/2045	1FE
36185M	EB 4 GMACM 2006-J1 A1 CMO 5.750		06/25/2015	PAID ON PRINCIPAL		23,296	23,296	16,802	4,330	0	18,965	.0	18,965	.0	23,296	.0	.0	.0	.539	04/25/2036	1FM
36185M	EB 4 GMACM 2006-J1 A1 CMO 5.750		06/25/2015	WRITTEN OFF		.0	4,318	3,115	.803	0	(9)	.0	(9)	.0	.794	.0	(794)	(794)	.103	04/25/2036	1FM
36186M	AC 5 GMACM 2007-HE3 2A1 7.000		06/25/2015	PAID ON PRINCIPAL		175,905	175,905	150,840	117,883	0	58,021	.0	58,021	.0	175,905	.0	.0	.0	4,922	09/25/2037	1FM
36228F	YS 9 GSAMP 2003-SEA2 A1 (AM 4.421		06/25/2015	PAID ON PRINCIPAL		107,424	107,424	92,922	95,262	0	12,163	.0	12,163	.0	107,424	.0	.0	.0	1,993	07/25/2033	1FM
36242D	HQ 9 GSAMP 2004-AHL M1 1.162		06/25/2015	PAID ON PRINCIPAL		427,563	427,563	325,215	351,993	0	75,570	.0	75,570	.0	427,563	.0	.0	.0	1,777	07/25/2034	1FM
36242D	JW 4 GSMPS 2004-4 2A1 CMO 3.337		05/25/2015	PAID ON PRINCIPAL		52,120	52,120	50,426	49,579	0	2,541	.0	2,541	.0	52,120	.0	.0	.0	.611	06/25/2034	1FM
362341	LS 6 GSMPS 2005-RP3 2A1 CMO 3.059		06/25/2015	PAID ON PRINCIPAL		301,233	301,233	284,665	280,179	0	21,054	.0	21,054	.0	301,233	.0	.0	.0	3,932	09/25/2035	1FM
36242D	XY 4 GSR 2005-2F 1A1 CMO 5.500		06/25/2015	PAID ON PRINCIPAL		253,789	253,789	249,982	221,237	0	32,552	.0	32,552	.0	253,789	.0	.0	.0	5,705	03/25/2035	1FM
36297X	AF 0 GSR 2006-5F 2A5 CMO 6.000		06/25/2015	PAID ON PRINCIPAL		1,052,467	1,052,467	942,990	933,768	0	118,699	.0	118,699	.0	1,052,467	.0	.0	.0	28,499	06/25/2036	1FM
456652	AA 4 IMJA 2007-A1 A1 CMO 6.000		06/25/2015	PAID ON PRINCIPAL		122,594	122,594	101,140	74,347	0	48,248	.0	48,248	.0	122,594	.0	.0	.0	2,904	08/25/2037	1FM
456652	AA 4 IMJA 2007-A1 A1 CMO 6.000		05/25/2015	RECOV OF PAR WRITE OFF		.0	(342)	(282)	(207)	0	.19	.0	.19	.0	(189)	.0	.189	.189	.0	08/25/2037	1FM
456606	FU 1 INHEL 2004-C M1 1.027		06/25/2015	PAID ON PRINCIPAL		506,869	506,869	329,465	370,286	0	136,583	.0	136,583	.0	506,869	.0	.0	.0	2,281	03/25/2035	1FM
47232F	AC 1 JMAC 2010-R1 2A1 (144A 350		06/26/2015	PAID ON PRINCIPAL		527,360	527,360	474,624	484,889	0	42,472	.0	42,472	.0	527,360	.0	.0	.0	.749	11/26/2036	1FM
466247	LU 5 JPMMT 2005-A1 4A1 (CMO 2.626		06/25/2015	PAID ON PRINCIPAL		185,318	185,318	185,937	185,908	0	(590)	.0	(590)	.0	185,318	.0	.0	.0	2,224	02/25/2035	1FM
466247	YK 3 JPMMT 2005-A8 1A3 CMO 4.931		06/25/2015	PAID ON PRINCIPAL		246,535	246,535	227,776	217,683	0	28,852	.0	28,852	.0	246,535	.0	.0	.0	5,176	11/25/2035	1FM
46629C	AK 3 JPMMT 2006-A5 3A4 CMO 2.563		06/25/2015	PAID ON PRINCIPAL		44,376	44,376	31,543	31,061	0	13,316	.0	13,316	.0	44,376	.0	.0	.0	.466	08/25/2036	1FM
46629C	AK 3 JPMMT 2006-A5 3A4 CMO 2.563		06/25/2015	WRITTEN OFF		.0	15,027	10,681	10,518	0	.85	.0	.85	.0	10,603	.0	(10,603)	(10,603)	.155	08/25/2036	1FM
46629D	AK 1 JPMMT 2006-A7 2A2 CMO 2.559		06/25/2015	PAID ON PRINCIPAL		40,948	40,948	34,569	28,032	0	12,915	.0	12,915	.0	40,948	.0	.0	.0	.434	01/25/2037	1FM
46629D	AK 1 JPMMT 2006-A7 2A2 CMO 2.559		06/25/2015	WRITTEN OFF		.0	6,893	5,819	4,719	0	(14)	.0	(14)	.0	4,705	.0	(4,705)	(4,705)	.73	01/25/2037	1FM
46628Y	AA 8 JPMMT 2006-S2 1A1 CMO 5.500		06/25/2015	PAID ON PRINCIPAL		451,679	451,679	401,514	388,792	0	62,886	.0	62,886	.0	451,679	.0	.0	.0	9,903	07/25/2036	1FM
46630P	AZ 8 JPMMT 2007-A2 4A1M CMO 4.675		06/25/2015	PAID ON PRINCIPAL		86,862	86,862	84,785	71,518	0	15,344	.0	15,344	.0	86,862	.0	.0	.0	1,657	04/25/2037	1FM
46639G	AL 0 JPMMT 2013-1 1A2 (CMO) 3.000		06/25/2015	PAID ON PRINCIPAL		449,066	449,066	439,945	439,984	0	9,082	.0	9,082	.0	449,066	.0	.0	.0	5,617	03/25/2043	1FE
46640B	AC 8 JPMMT 2013-2 A2 (CMO) 3.500		06/25/2015	PAID ON PRINCIPAL		746,244	746,244	755,688	755,511	0	(9,268)	.0	(9,268)	.0	746,244	.0	.0	.0	10,349	05/25/2043	1FM
55265K	NU 9 MASTR 2002-8 1A11 CMO 5.500		06/25/2015	PAID ON PRINCIPAL		3,980	3,980	4,022	3,966	0	.14	.0	.14	.0	3,980	.0	.0	.0	.91	12/25/2017	1FM
55265K	Y2 9 MASTR 2003-11 3A2 CMO 4.500		06/25/2015	PAID ON PRINCIPAL		15,075	15,075	14,820	14,960	0	.115	.0	.115	.0	15,075	.0	.0	.0	.282	12/25/2018	1FM
55265K	RX 9 MASTR 2003-2 2A10 CMO 4.500		06/25/2015	PAID ON PRINCIPAL		40,712	40,712	40,368	40,555	0	.156	.0	.156	.0	40,712	.0	.0	.0	.790	03/25/2018	1FM
55265K	P3 7 MASTR 2003-9 1A1 CMO 5.000		06/25/2015	PAID ON PRINCIPAL		18,578	18,578	18,482	18,499	0	.79	.0	.79	.0	18,578	.0	.0	.0	.376	10/25/2018	1FM
59020U	S3 0 MLMI 2005-HE2 A2C .554		05/26/2015	PAID ON PRINCIPAL		120,471	120,471	68,669	102,356	0	18,115	.0	18,115	.0	120,471	.0	.0	.0	.252	09/25/2036	1FM

QE05.12



**SCHEDULE D - PART 4**

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

QE05.13

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)
61758M	AA 5 MSRR 2009-R2 1A1A (CMO 6.000.....		06/26/2015	PAID ON PRINCIPAL		217,936	217,936	219,435	196,201	0	21,736	0	21,736	0	217,936	0	0	0	5,297	04/26/2036	1FM.....
67389M	AJ 0 OAKS 2015-1 A9 CMO 3.000.....		06/25/2015	PAID ON PRINCIPAL		403,988	403,988	410,931	410,931	0	(6,944)	0	(6,944)	0	403,988	0	0	0	1,448	05/25/2045	1FE.....
69121P	DE 0 OWNIT 2006-2 A2B 5.632.....		06/25/2015	PAID ON PRINCIPAL		89,842	89,842	75,861	50,937	0	38,905	0	38,905	0	89,842	0	0	0	1,770	01/25/2037	1FM.....
69337V	AA 8 PHHMC 2007-6 A1 CMO 5.360.....		06/18/2015	PAID ON PRINCIPAL		184,094	184,094	191,572	184,890	3,347	(4,143)	0	(797)	0	184,094	0	0	0	3,385	12/18/2037	1FM.....
73316P	EL 0 POPLR 2005-B M1 667.....		06/25/2015	PAID ON PRINCIPAL		458,013	458,013	431,248	450,447	0	7,566	0	7,566	0	458,013	0	0	0	1,248	08/25/2035	1FM.....
74160M	JZ 6 PRIME 2005-4 1A3 CMO 5.000.....		06/25/2015	PAID ON PRINCIPAL		18,077	18,077	18,026	18,014	0	63	0	63	0	18,077	0	0	0	377	10/25/2020	1FM.....
74160M	KC 5 PRIME 2005-4 1A6 CMO 5.250.....		06/25/2015	PAID ON PRINCIPAL		97,449	97,449	97,548	97,101	0	348	0	348	0	97,449	0	0	0	2,152	10/25/2020	1FM.....
760985	YV 7 RAMP 2003-RZ4 A7 4.790.....		06/25/2015	PAID ON PRINCIPAL		32,870	32,870	32,866	32,765	0	105	0	105	0	32,870	0	0	0	698	06/25/2033	1FM.....
76110W	LL 8 RASC 2001-KS2 A15 7.514.....		06/25/2015	PAID ON PRINCIPAL		7,200	7,200	6,704	6,495	0	705	0	705	0	7,200	0	0	0	234	06/25/2031	1FM.....
75406V	AC 7 RASC 2006-KS5 A3 347.....		06/25/2015	PAID ON PRINCIPAL		462,818	462,818	323,973	372,726	0	90,092	0	90,092	0	462,818	0	0	0	627	07/25/2036	1FM.....
45660N	PZ 2 RAST 2003-A5 A1 CMO 5.500.....		06/25/2015	PAID ON PRINCIPAL		116,628	116,628	110,748	109,832	0	6,796	0	6,796	0	116,628	0	0	0	2,817	06/25/2033	1FM.....
74957V	AJ 8 RFMSI 2006-S6 A9 CMO 6.000.....		06/25/2015	PAID ON PRINCIPAL		71,457	71,457	63,704	61,305	0	10,152	0	10,152	0	71,457	0	0	0	1,805	07/25/2036	1FM.....
74957V	AJ 8 RFMSI 2006-S6 A9 CMO 6.000.....		06/25/2015	WRITTEN OFF		0	13,582	12,108	11,652	0	(64)	0	(64)	0	11,588	0	(11,588)	(11,588)	340	07/25/2036	1FM.....
749581	AR 5 RFMSI 2007-S1 A12 CMO 6.000.....		06/25/2015	PAID ON PRINCIPAL		111,635	111,635	105,879	91,367	0	20,267	0	20,267	0	111,635	0	0	0	2,822	01/25/2037	1FM.....
749581	AR 5 RFMSI 2007-S1 A12 CMO 6.000.....		06/25/2015	WRITTEN OFF		0	38,113	36,148	31,193	0	136	0	136	0	31,329	0	(31,329)	(31,329)	892	01/25/2037	1FM.....
76110V	EU 8 RFMS2 2000-H14 A17 (AM 8.480.....		06/25/2015	PAID ON PRINCIPAL		5,677	5,677	6,074	5,652	0	25	0	25	0	5,677	0	0	0	203	09/25/2030	1FM.....
81744Q	AA 1 SEMT 2011-2 A1 CMO 3.900.....		06/25/2015	PAID ON PRINCIPAL		789,602	789,602	791,083	789,522	0	80	0	80	0	789,602	0	0	0	13,018	09/25/2041	1FM.....
81744U	AB 0 SEMT 2012-2 A2 3.500.....		06/25/2015	PAID ON PRINCIPAL		624,034	624,034	639,935	633,867	3,418	(13,251)	0	(9,833)	0	624,034	0	0	0	8,537	04/25/2042	1FM.....
81745F	AA 4 SEMT 2012-3 A1 CMO 3.500.....		06/25/2015	PAID ON PRINCIPAL		476,929	476,929	490,343	484,344	9,028	(16,443)	0	(7,415)	0	476,929	0	0	0	6,506	07/25/2042	1FM.....
81744V	AA 0 SEMT 2012-4 A1 CMO 3.500.....		06/25/2015	PAID ON PRINCIPAL		389,130	389,130	406,337	395,423	13,682	(19,975)	0	(6,293)	0	389,130	0	0	0	5,328	09/25/2042	1FM.....
81745A	AB 3 SEMT 2013-5 A2 CMO (14 3.000.....		06/25/2015	PAID ON PRINCIPAL		367,630	367,630	364,066	363,974	0	3,656	0	3,656	0	367,630	0	0	0	4,530	05/25/2043	1FM.....
81745B	AB 1 SEMT 2013-6 A2 CMO 3.000.....		06/25/2015	PAID ON PRINCIPAL		654,290	654,290	664,975	640,591	23,854	(10,154)	0	13,700	0	654,290	0	0	0	8,400	05/25/2043	1FM.....
81745C	AB 9 SEMT 2013-7 A2 (CMO) 3.000.....		06/25/2015	PAID ON PRINCIPAL		335,123	335,123	327,641	327,643	0	7,479	0	7,479	0	335,123	0	0	0	4,033	06/25/2043	1FM.....
81745N	AR 0 SEMT 2014-1 2A5 CMO (1 4.000.....		06/25/2015	PAID ON PRINCIPAL		1,922,673	1,922,673	1,947,608	1,940,644	0	(17,971)	0	(17,971)	0	1,922,673	0	0	0	31,329	04/25/2044	1FM.....
81745L	AF 0 SEMT 2014-4 A6 CMO 3.500.....		06/25/2015	PAID ON PRINCIPAL		351,328	351,328	353,688	354,261	0	(2,933)	0	(2,933)	0	351,328	0	0	0	4,802	11/25/2044	1FE.....
83611M	NF 1 SVHE 2006-2 A4 457.....		06/25/2015	PAID ON PRINCIPAL		465,772	465,772	319,054	387,895	0	77,877	0	77,877	0	465,772	0	0	0	892	03/25/2036	1FM.....
939336	UE 1 WAMMS 2003-MS5 1A1 CMO 5.000.....		06/25/2015	PAID ON PRINCIPAL		14,322	14,322	14,507	14,278	0	43	0	43	0	14,322	0	0	0	307	03/25/2018	1FM.....
92922Z	ZC 3 WAMU 2002-AR18 A CMO 2.515.....		06/25/2015	PAID ON PRINCIPAL		2,353	2,353	2,140	2,147	0	206	0	206	0	2,353	0	0	0	22	01/25/2033	1FM.....
939336	PC 1 WAMU 2003-AR1 A6 CMO 2.154.....		06/25/2015	PAID ON PRINCIPAL		3,905	3,905	3,525	3,537	0	368	0	368	0	3,905	0	0	0	34	03/25/2033	1FM.....
92922F	HL 5 WAMU 2003-S12 1A1 CMO 4.500.....		06/25/2015	PAID ON PRINCIPAL		52,356	52,356	51,096	51,771	0	585	0	585	0	52,356	0	0	0	981	11/25/2018	1FM.....
92922Z	6Y 7 WAMU 2003-S6 2A3 CMO 4.750.....		06/25/2015	PAID ON PRINCIPAL		35,461	35,461	35,569	35,348	0	113	0	113	0	35,461	0	0	0	687	07/25/2018	1FM.....
92922F	BK 3 WAMU 2003-S7 A1 CMO 4.500.....		06/25/2015	PAID ON PRINCIPAL		15,932	15,932	15,643	15,781	0	151	0	151	0	15,932	0	0	0	303	08/25/2018	1FM.....
92922F	DE 5 WAMU 2003-S8 A2 CMO 5.000.....		06/25/2015	PAID ON PRINCIPAL		53,892	53,892	54,229	53,715	0	178	0	178	0	53,892	0	0	0	1,148	09/25/2018	1FM.....
93363N	AD 7 WAMU 2006-AR12 1A4 CMO 2.280.....		06/25/2015	PAID ON PRINCIPAL		23,002	23,002	14,175	9,228	0	13,774	0	13,774	0	23,002	0	0	0	234	10/25/2036	1FM.....
93363N	AD 7 WAMU 2006-AR12 1A4 CMO 2.280.....		06/25/2015	WRITTEN OFF		0	846	521	339	0	(5)	0	(5)	0	334	0	(334)	(334)	8	10/25/2036	1FM.....
93363N	AD 7 WAMU 2006-AR12 1A4 CMO 2.267.....		04/25/2015	RECOV OF PAR WRITE OFF		0	(33)	(20)	(13)	0	0	0	0	0	(13)	0	13	13	0	10/25/2036	1FM.....

**SCHEDULE D - PART 4**

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

QE05.14

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)
94983F AA 8	WFMB 2006-1 A1 CMO 5.000		05/25/2015	PAID ON PRINCIPAL		653,152	653,152	639,987	645,716	0	7,436	0	7,436	0	653,152	0	0	0	13,404	03/25/2021	1FM
94984A AS 9	WFMB 2006-6 1A17 CMO 5.750		06/25/2015	PAID ON PRINCIPAL		1,006,962	1,006,962	948,637	905,304	0	101,658	0	101,658	0	1,006,962	0	0	0	23,789	05/25/2036	1FM
94984A AS 9	WFMB 2006-6 1A17 CMO 5.750		06/25/2015	WRITTEN OFF		0	21,619	20,367	19,436	2	(201)	0	(200)	0	19,235	0	(19,235)	(19,235)	518	05/25/2036	1FM
94980S AD 7	WFMB 2006-9 1A4 CMO 6.000		06/25/2015	PAID ON PRINCIPAL		1,355,069	1,355,069	1,293,163	1,257,854	(0)	97,215	0	97,215	0	1,355,069	0	0	0	32,971	08/25/2036	1FM
94985R AR 3	WFMB 2007-4 A16 CMO 5.500		06/25/2015	PAID ON PRINCIPAL		115,742	115,742	106,519	95,393	0	20,349	0	20,349	0	115,742	0	0	0	2,649	04/25/2037	1FM
94985R AR 3	WFMB 2007-4 A16 CMO 5.500		06/25/2015	WRITTEN OFF		0	5,762	5,303	4,749	0	(67)	0	(67)	0	4,682	0	(4,682)	(4,682)	141	04/25/2037	1FM
97653B AC 5	WIN 2015-A A3 CMO 3.500		06/20/2015	PAID ON PRINCIPAL		110,504	110,504	112,214	112,214	0	(1,709)	0	(1,709)	0	110,504	0	0	0	322	06/20/2045	1FE
92977Y BQ 3	WMLT 2005-B 3A1 CMO 2.526		06/20/2015	PAID ON PRINCIPAL		424,370	424,370	333,130	293,368	(0)	131,002	0	131,001	0	424,370	0	0	0	4,173	10/20/2035	1FM
12513X AE 2	CD 2006-CD2 A4 5.479		06/15/2015	PAID ON PRINCIPAL		44,752	44,752	30,054	42,085	0	2,667	0	2,667	0	44,752	0	0	0	1,005	01/15/2046	1FM
23305X AA 9	DBUBS 2011-LC2A A1 (14 3.527		06/10/2015	PAID ON PRINCIPAL		54,788	54,788	55,333	55,096	0	(308)	0	(308)	0	54,788	0	0	0	806	07/10/2044	1FM
22237S AC 1	CPMH 2007-1 A3 (144A) 5.593		06/15/2015	PAID ON PRINCIPAL		122,381	122,381	125,288	124,180	0	(1,799)	0	(1,799)	0	122,381	0	0	0	3,233	07/15/2037	5AM
393505 F5 6	GT 1998-4 A6 6.530		06/01/2015	PAID ON PRINCIPAL		61,490	61,490	63,373	61,481	0	9	0	9	0	61,490	0	0	0	1,661	04/01/2030	3AM
525170 BD 7	LMH 1998-1 2A1 6.545		06/15/2015	PAID ON PRINCIPAL		341,408	341,408	326,797	276,721	0	64,687	0	64,687	0	341,408	0	0	0	9,265	07/15/2028	6FE
525170 BD 7	LMH 1998-1 2A1 6.545		06/15/2015	WRITTEN OFF		0	4,058	3,884	3,289	0	10	0	10	0	3,299	0	(3,299)	(3,299)	114	07/15/2028	6FE
55292L AC 8	MTBAT 2013-1A A3 (144A) 1.060		06/15/2015	PAID ON PRINCIPAL		3,088,297	3,088,297	3,094,087	3,094,087	0	(5,791)	0	(5,791)	0	3,088,297	0	0	0	4,023	11/15/2017	1FE
674135 CP 1	OAK 1997-C B1 7.450		06/15/2015	WRITTEN OFF		0	16,358	9,242	12,334	0	215	0	215	0	12,549	0	(12,549)	(12,549)	448	11/15/2027	6FE
68619A BR 7	ORGN 2005-B A3 5.605		05/15/2015	PAID ON PRINCIPAL		25,597	25,597	25,469	25,533	0	64	0	64	0	25,597	0	0	0	513	05/15/2022	1FE
3899999	Total Bonds - Industrial and Miscellaneous					188,706,101	187,054,517	181,743,538	180,303,051	353,708	2,825,420	0	3,179,128	0	183,482,179	0	5,223,922	5,223,922	5,267,452	XXX	XXX
8399997	Total Bonds - Part 4					519,380,213	517,657,365	528,943,154	511,775,648	353,708	2,006,166	0	2,359,874	0	514,135,522	0	5,244,692	5,244,692	12,622,405	XXX	XXX
8399999	Total Bonds					519,380,213	517,657,365	528,943,154	511,775,648	353,708	2,006,166	0	2,359,874	0	514,135,522	0	5,244,692	5,244,692	12,622,405	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
38268T 10 3	GOPRO INC CLASS A		06/23/2015	CITIGROUP GLOBAL MKTS		22,793,000	1,296,969	XXX	1,128,340	0	0	0	0	0	1,128,340	0	168,629	168,629	0	XXX	L
751198 10 2	RALLY SOFTWARE DEVELOPMENT CORP		06/02/2015	CITIGROUP GLOBAL MKTS		3,972,000	77,022	XXX	43,255	45,162	(1,907)	0	(1,907)	0	43,255	0	33,767	33,767	0	XXX	L
92847N 10 3	VITAE PHARMACEUTICALS INC		04/08/2015	VARIOUS		4,057,000	56,898	XXX	47,791	0	0	284	(284)	0	47,507	0	9,391	9,391	0	XXX	L
9099999	Total Common Stocks - Industrial and Miscellaneous					1,430,889	XXX	1,219,387	45,162	(1,907)	0	284	(2,191)	0	1,219,103	0	211,787	211,787	0	XXX	XXX
9799997	Total Common Stocks - Part 4					1,430,889	XXX	1,219,387	45,162	(1,907)	0	284	(2,191)	0	1,219,103	0	211,787	211,787	0	XXX	XXX
9799999	Total Common Stocks					1,430,889	XXX	1,219,387	45,162	(1,907)	0	284	(2,191)	0	1,219,103	0	211,787	211,787	0	XXX	XXX
9899999	Total Preferred and Common Stocks					1,430,889	XXX	1,219,387	45,162	(1,907)	0	284	(2,191)	0	1,219,103	0	211,787	211,787	0	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks					520,811,102	XXX	530,162,540	511,820,810	351,801	2,006,166	284	2,357,683	0	515,354,624	0	5,456,479	5,456,479	12,622,405	XXX	XXX

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

**Sch. DB-Pt A-Sn 1  
NONE**

**Sch. DB-Pt B-Sn 1  
NONE**

**Sch. DB-Pt D-Sn 1  
NONE**

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

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
<b>U.S. Government - Issuer Obligations</b>						
	REPO- BARC A TREASURY.....		1.....	.....125,681	.....125,681	07/01/2015...
	REPO- CITI A TREASURY.....		1.....	.....16,753,748	.....16,753,748	07/01/2015...
	REPO- MERRILL A TREASURY.....		1.....	.....16,753,748	.....16,753,748	07/01/2015...
	REPO- ROYAL A TREASURY.....		1.....	.....16,753,748	.....16,753,748	07/01/2015...
0199999	U.S. Government - Issuer Obligations.....			.....50,386,925	.....50,386,925	XXX
0599999	Total - U.S. Government.....			.....50,386,925	.....50,386,925	XXX
6199999	Total - Issuer Obligations.....			.....50,386,925	.....50,386,925	XXX
6599999	Subtotal - Bonds.....			.....50,386,925	.....50,386,925	XXX
9999999	Totals.....			.....50,386,925	.....50,386,925	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(12,991,134) Book/Adjusted Carrying Value \$.....(12,991,134)
- Average balance for the year: Fair Value \$.....46,535,487 Book/Adjusted Carrying Value \$.....46,535,487
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
NAIC 1: \$.....50,386,925 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	
<b>Open Depositories</b>								
Bank of America, N.A.....	Charlotte,NC.....	.....0.000	.....0	.....0	.....2,076,863	.....1,316,360	.....1,196,597	XXX
Bank of America, N.A.....	Hartford,CT.....	.....0.000	.....0	.....0	.....(5,184,012)	.....(1,137,074)	.....(11,744,047)	XXX
Bank of America, N.A. - Canada Branch.....	Toronto,ON.....	.....0.000	.....0	.....0	.....645	.....626	.....625	XXX
Bank of America, N.A. - CA.....	San Francisco,CA.....	.....0.000	.....0	.....0	.....0	.....0	.....0	XXX
Bank of America, N.A. - IL.....	Chicago,IL.....	.....0.000	.....0	.....0	.....10,000	.....0	.....0	XXX
Bank of America, N.A. - NC.....	Charlotte,NC.....	.....0.000	.....0	.....0	.....7,360,044	.....7,108,880	.....6,445,504	XXX
Bank of America, N.A. - TX.....	Dallas,TX.....	.....0.000	.....0	.....0	.....(11,448,289)	.....(11,472,294)	.....(11,837,867)	XXX
Bank of New York.....	New York,NY.....	.....0.000	.....0	.....0	.....919,305	.....853,756	.....899,322	XXX
Bank of New York Mellon.....	New York,NY.....	.....0.000	.....0	.....0	.....(8,569)	.....18,569	.....18,569	XXX
Branch Banking and Trust Company.....	Winston-Salem,NC.....	.....0.350	.....(139,637)	.....0	.....80,000,000	.....80,000,000	.....80,000,000	XXX
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....(550,109,182)	.....(550,232,817)	.....(548,541,418)	XXX
Citibank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....5,742	.....9,921	.....(1,604,824)	XXX
Citibank, N.A. - NY.....	New York,NY.....	.....0.000	.....0	.....0	.....1,322,112	.....3,752,901	.....8,352,772	XXX
First National Bank of Anchorage.....	Anchorage,AK.....	.....0.000	.....0	.....0	.....25,000	.....25,000	.....25,000	XXX
JP Morgan Chase Bank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....(1,131,189)	.....17,979,135	.....(22,493,104)	XXX
JP Morgan Chase Bank, N.A. - IL.....	Chicago,IL.....	.....0.000	.....0	.....0	.....(8,069,193)	.....2,159,105	.....2,881,638	XXX
JP Morgan Chase Bank, NA - TX.....	Houston,TX.....	.....0.000	.....0	.....0	.....996,872	.....996,872	.....996,872	XXX
The Bank of New York Mellon.....	Pittsburgh,PA.....	.....0.000	.....0	.....0	.....9,846	.....9,846	.....9,846	XXX
The Northern Trust Company.....	Chicago,IL.....	.....0.000	.....0	.....0	.....387,462	.....(379,358)	.....116,717	XXX
US Bank Corp.....	Minneapolis,MN.....	.....0.000	.....0	.....0	.....1,899,989	.....1,640,994	.....1,714,570	XXX
US Bank Corp.....	St. Paul,MN.....	.....0.000	.....0	.....0	.....0	.....0	.....2,215	XXX
Wachovia Bank, N.A.....	Jacksonville,FL.....	.....0.000	.....0	.....0	.....11,014,421	.....10,895,256	.....10,595,683	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....(139,637)	.....0	.....(469,922,131)	.....(436,454,320)	.....(482,965,331)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....(139,637)	.....0	.....(469,922,131)	.....(436,454,320)	.....(482,965,331)	XXX
0599999. Total Cash.....	XXX	XXX	.....(139,637)	.....0	.....(469,922,131)	.....(436,454,320)	.....(482,965,331)	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
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**NONE**

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	275	0	0	60,024
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	57	0	0	74,429
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	687	0	0	388,435
11. Georgia.....GA	0	0	0	0	65	0	0	378,281
12. Hawaii.....HI	0	0	0	0	25	0	0	4,506
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	29	0	0	59,409
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	2	0	0	812
21. Maryland.....MD	0	0	0	0	36	0	0	11,698
22. Massachusetts.....MA	0	0	0	0	106	0	0	86,505
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	107	0	0	143,919
25. Mississippi.....MS	0	0	0	0	0	0	1	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	72	0	0	86,697
30. New Hampshire.....NH	0	0	0	0	12	0	0	6,044
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	54	0	0	126,478
33. New York.....NY	0	0	0	0	4,742	0	0	1,203,650
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	113	0	0	50,399
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	79	0	0	33,576
39. Pennsylvania.....PA	0	0	17,500	2	(22,500)	125,000	7	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	57	0	0	32,568
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	129	0	0	111,974
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	38	0	0	20,015
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	17,500	2	(15,815)	125,000	8	2,879,420

**DETAILS OF WRITE-INS**

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





**SUPPLEMENT "A" TO SCHEDULE T**

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

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

**Hospitals**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	297	0	0	139,155
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	0
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	31	0	0	63,198
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	15	0	0	103,396
18. Kentucky.....KY	0	0	0	0	0	100	1	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	16	0	0	19,762
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	359	100	1	325,511

**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	30	0	0	6,521
2. Alaska.....AK	0	0	0	0	10	0	0	9,699
3. Arizona.....AZ	0	0	0	0	20	0	0	9,515
4. Arkansas.....AR	0	0	0	0	144	0	0	34,747
5. California.....CA	0	0	0	0	378	0	0	185,922
6. Colorado.....CO	0	0	0	0	267	0	0	178,021
7. Connecticut.....CT	0	0	0	0	323	0	0	421,765
8. Delaware.....DE	0	0	0	0	33	0	0	10,359
9. District of Columbia.....DC	0	0	0	0	28	0	0	9,826
10. Florida.....FL	0	0	0	0	87	0	0	49,485
11. Georgia.....GA	0	0	0	0	419	0	0	2,444,709
12. Hawaii.....HI	0	0	0	0	6	0	0	1,016
13. Idaho.....ID	0	0	0	0	57	0	0	23,185
14. Illinois.....IL	0	0	0	0	948	0	0	289,580
15. Indiana.....IN	0	0	0	0	14	0	0	28,947
16. Iowa.....IA	0	0	0	0	76	0	0	48,772
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	183	0	0	68,133
19. Louisiana.....LA	0	0	0	0	134	0	0	293,428
20. Maine.....ME	0	0	0	0	12	0	0	5,736
21. Maryland.....MD	0	0	0	0	118	0	0	38,294
22. Massachusetts.....MA	0	0	0	0	353	0	0	289,603
23. Michigan.....MI	0	0	0	0	763	0	0	298,035
24. Minnesota.....MN	0	0	0	0	77	0	0	103,365
25. Mississippi.....MS	0	0	0	0	49	0	0	22,212
26. Missouri.....MO	0	0	0	0	216	0	0	100,374
27. Montana.....MT	0	0	0	0	29	0	0	30,981
28. Nebraska.....NE	0	0	0	0	32	0	0	14,030
29. Nevada.....NV	0	0	0	0	17	0	0	21,037
30. New Hampshire.....NH	0	0	0	0	50	0	0	25,274
31. New Jersey.....NJ	0	0	0	0	306	0	0	191,668
32. New Mexico.....NM	0	0	0	0	46	0	0	108,612
33. New York.....NY	0	0	0	0	5,478	0	0	1,390,424
34. North Carolina.....NC	0	0	0	0	167	0	0	74,301
35. North Dakota.....ND	0	0	0	0	1	0	0	11,269
36. Ohio.....OH	0	0	0	0	739	0	0	328,539
37. Oklahoma.....OK	0	0	0	0	29	0	0	42,555
38. Oregon.....OR	0	0	0	0	81	0	0	34,806
39. Pennsylvania.....PA	0	0	0	0	722	0	0	385,309
40. Rhode Island.....RI	0	0	0	0	214	0	0	15,610
41. South Carolina.....SC	0	0	0	0	77	0	0	41,568
42. South Dakota.....SD	0	0	0	0	2	0	0	66,481
43. Tennessee.....TN	0	0	0	0	383	0	0	133,965
44. Texas.....TX	0	0	0	0	(9,434)	0	0	518,503
45. Utah.....UT	0	0	0	0	79	0	0	44,608
46. Vermont.....VT	0	0	0	0	88	0	0	75,216
47. Virginia.....VA	0	0	0	0	19	0	0	16,143
48. Washington.....WA	0	0	0	0	640	0	0	297,010
49. West Virginia.....WV	0	0	0	0	167	0	0	220,317
50. Wisconsin.....WI	0	0	0	0	145	0	0	76,212
51. Wyoming.....WY	0	0	0	0	19	0	0	15,286
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	4,842	0	0	9,150,972

**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 June 30, 2015

NAIC Group Code.....3548

NAIC Company Code.....25658

Company Name: THE TRAVELERS INDEMNITY 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
.....0	.....0	.....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 [X] No [ ]
- 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 [X] 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: ..... \$.....190,884
  - 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