



QUARTERLY STATEMENT
AS OF SEPTEMBER 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
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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

20th day of October, 2015

Notary Public signature and 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

THE TRAVELERS INDEMNITY COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	11,397,892,065	0	11,397,892,065	11,616,564,824
2. Stocks:				
2.1 Preferred stocks.....	43,502,247	0	43,502,247	44,187,904
2.2 Common stocks.....	3,927,821,660	6,260,058	3,921,561,602	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).....	322,933,047	0	322,933,047	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 (\$.....(440,493,758)), cash equivalents (\$.....0) and short-term investments (\$.....1,023,000,003).....	582,506,244	0	582,506,244	686,225,012
6. Contract loans (including \$.....0 premium notes).....	2,595,376	2,595,376	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	1,055,229,530	234,120,548	821,108,982	745,696,577
9. Receivables for securities.....	5,069,400	0	5,069,400	0
10. Securities lending reinvested collateral assets.....	46,307,373	0	46,307,373	63,378,059
11. Aggregate write-ins for invested assets.....	(1,415,100)	0	(1,415,100)	(3,356,553)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	17,382,441,842	242,975,981	17,139,465,861	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.....	120,306,748	0	120,306,748	135,549,289
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	418,448,014	38,133,522	380,314,492	320,498,835
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....27,697,466 earned but unbilled premiums).....	1,037,703,668	6,134,083	1,031,569,585	961,010,163
15.3 Accrued retrospective premiums.....	18,059,996	1,538,445	16,521,552	19,532,263
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	1,269,319,127	0	1,269,319,127	1,384,279,989
16.2 Funds held by or deposited with reinsured companies.....	1,348,477	0	1,348,477	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.....	28,891,088	0	28,891,088	0
18.2 Net deferred tax asset.....	720,732,595	274,140,385	446,592,210	472,415,829
19. Guaranty funds receivable or on deposit.....	1,151,852	0	1,151,852	1,333,584
20. Electronic data processing equipment and software.....	72,780,592	0	72,780,592	46,548,723
21. Furniture and equipment, including health care delivery assets (\$.....0).....	174,050,055	174,050,055	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.....	1,142,920,313	768,407,872	374,512,441	343,124,769
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	22,388,154,367	1,505,380,343	20,882,774,023	20,724,465,599
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	22,388,154,367	1,505,380,343	20,882,774,023	20,724,465,599

DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(1,415,100)	0	(1,415,100)	(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).....	(1,415,100)	0	(1,415,100)	(3,356,553)
2501. COLI supplemental benefits trust.....	129,973,846	0	129,973,846	132,401,115
2502. Suspense, undistributed payments.....	76,844,006	0	76,844,006	33,525,563
2503. Other assets.....	51,423,961	0	51,423,961	60,767,558
2598. Summary of remaining write-ins for Line 25 from overflow page.....	884,678,500	768,407,872	116,270,629	116,430,533
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,142,920,313	768,407,872	374,512,441	343,124,769

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....1,826,908,550).....	6,787,005,238	6,803,744,952
2. Reinsurance payable on paid losses and loss adjustment expenses.....	945,692,928	1,112,050,482
3. Loss adjustment expenses.....	1,573,278,239	1,658,228,404
4. Commissions payable, contingent commissions and other similar charges.....	128,419,577	144,151,660
5. Other expenses (excluding taxes, licenses and fees).....	139,329,173	146,261,520
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	70,742,396	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 \$....8,019,780,656 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.....	2,232,838,259	2,125,708,319
10. Advance premium.....	86,765,424	91,158,881
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	11,518,572	10,831,590
12. Ceded reinsurance premiums payable (net of ceding commissions).....	82,727,489	60,424,950
13. Funds held by company under reinsurance treaties.....	122,450,871	122,895,559
14. Amounts withheld or retained by company for account of others.....	1,084,198,919	1,092,406,373
15. Remittances and items not allocated.....	307,469,623	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.....	287,009,127	121,418,463
20. Derivatives.....	0	0
21. Payable for securities.....	54,696,580	26,785,017
22. Payable for securities lending.....	46,307,373	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.....	80,946,254	71,392,489
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	14,124,441,931	14,091,059,403
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	14,124,441,931	14,091,059,403
29. Aggregate write-ins for special surplus funds.....	17,642,464	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).....	2,495,744,007	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).....	6,758,332,092	6,633,406,196
38. Totals (Page 2, Line 28, Col. 3).....	20,882,774,023	20,724,465,599

DETAILS OF WRITE-INS

2501. Escheat liability.....	97,078,561	90,853,373
2502. Other liabilities tri-party/tax credit bonds.....	1,432,806	0
2503. Retroactive reinsurance reserve assumed.....	285,081	520,688
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(17,850,194)	(19,981,572)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	80,946,254	71,392,489
2901. Special surplus from retroactive reinsurance.....	17,642,464	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).....	17,642,464	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

THE TRAVELERS INDEMNITY COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....1,385,597,078).....	1,344,412,715	1,252,865,219	1,700,434,152
1.2 Assumed..... (written \$.....15,511,515,351).....	15,009,816,699	14,867,178,409	19,887,748,070
1.3 Ceded..... (written \$.....13,237,401,131).....	12,799,079,789	12,647,574,111	16,932,708,425
1.4 Net..... (written \$.....3,659,711,299).....	3,555,149,624	3,472,469,517	4,655,473,796
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,168,119,918):			
2.1 Direct.....	580,556,073	673,588,049	883,845,506
2.2 Assumed.....	7,306,467,146	6,817,849,830	9,060,991,298
2.3 Ceded.....	6,199,678,449	5,869,331,250	7,796,556,531
2.4 Net.....	1,687,344,770	1,622,106,629	2,148,280,274
3. Loss adjustment expenses incurred.....	430,953,927	537,116,954	666,153,022
4. Other underwriting expenses incurred.....	1,109,633,813	1,056,080,642	1,414,181,600
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	3,227,932,510	3,215,304,225	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).....	327,217,114	257,165,292	426,858,901
INVESTMENT INCOME			
9. Net investment income earned.....	386,714,685	443,637,939	781,464,083
10. Net realized capital gains (losses) less capital gains tax of \$.....178,185.....	7,062,706	1,071,110	(15,143,857)
11. Net investment gain (loss) (Lines 9 + 10).....	393,777,391	444,709,049	766,320,225
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....1,978,742 amount charged off \$.....9,099,367).....	(7,120,624)	(8,316,783)	(10,556,380)
13. Finance and service charges not included in premiums.....	13,046,426	13,676,647	18,116,437
14. Aggregate write-ins for miscellaneous income.....	9,961,222	13,813,666	28,282,173
15. Total other income (Lines 12 through 14).....	15,887,023	19,173,530	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).....	736,881,528	721,047,871	1,229,021,355
17. Dividends to policyholders.....	5,668,726	5,141,045	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).....	731,212,802	715,906,826	1,221,693,019
19. Federal and foreign income taxes incurred.....	156,565,996	168,133,439	279,508,777
20. Net income (Line 18 minus Line 19) (to Line 22).....	574,646,806	547,773,387	942,184,243
CAPITAL AND SURPLUS ACCOUNT			
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).....	574,646,806	547,773,387	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 \$.....(8,916,926).....	290,279,186	289,746,215	204,790,254
25. Change in net unrealized foreign exchange capital gain (loss).....	(1,409,414)	(502,843)	(900,145)
26. Change in net deferred income tax.....	(81,212,504)	(18,727,239)	9,245,375
27. Change in nonadmitted assets.....	139,621,823	(14,935,474)	(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.....	(797,000,000)	(952,000,000)	(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).....	124,925,896	(146,797,902)	(72,719,274)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,758,332,092	6,559,327,568	6,633,406,196
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	12,579,407	9,392,624	23,585,852
1402. Other assets tri-party/tax credit bond income.....	304,332	199,075	265,963
1403. Retroactive reinsurance gain/loss.....	(396,919)	(835,326)	(1,242,846)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(2,525,599)	5,057,293	5,673,204
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	9,961,222	13,813,666	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

THE TRAVELERS INDEMNITY COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	3,550,148,868	3,464,371,132	4,713,068,326
2. Net investment income.....	449,628,196	508,357,011	855,091,408
3. Miscellaneous income.....	15,887,023	19,173,530	35,842,230
4. Total (Lines 1 through 3).....	4,015,664,087	3,991,901,673	5,604,001,964
5. Benefit and loss related payments.....	1,755,371,193	1,765,796,429	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.....	1,653,502,080	1,498,448,265	1,946,144,909
8. Dividends paid to policyholders.....	4,981,744	5,161,366	7,438,426
9. Federal and foreign income taxes paid (recovered) net of \$.....9,142,657 tax on capital gains (losses).....	231,603,512	145,353,101	232,072,706
10. Total (Lines 5 through 9).....	3,645,458,529	3,414,759,162	4,492,393,240
11. Net cash from operations (Line 4 minus Line 10).....	370,205,557	577,142,511	1,111,608,723
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	2,136,624,784	1,913,675,817	2,275,786,744
12.2 Stocks.....	3,963,404	4,320,639	35,548,986
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	78,590,391	53,246,622	95,440,546
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	43	0	0
12.7 Miscellaneous proceeds.....	44,982,249	13,889,597	27,016,299
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	2,264,160,871	1,985,132,675	2,433,792,575
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,946,652,727	963,056,694	1,334,455,948
13.2 Stocks.....	5,240,111	1,945,905	2,197,695
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	88,200,043	19,621,010	33,064,870
13.5 Other invested assets.....	152,810,402	162,916,180	217,615,886
13.6 Miscellaneous applications.....	5,069,400	105,222,115	14,024,849
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,197,972,683	1,252,761,904	1,601,359,249
14. Net increase or (decrease) in contract loans and premium notes.....	3,851,807	(955,728)	(4,797,631)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	62,336,381	733,326,499	837,230,957
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	797,000,000	952,000,000	1,242,000,000
16.6 Other cash provided (applied).....	260,739,294	137,656,412	(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).....	(536,260,706)	(814,343,588)	(1,266,267,597)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(103,718,768)	496,125,422	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).....	582,506,244	499,778,351	686,225,012
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Stock distribution from limited partnerships.....	3,292,525	1,945,905	2,197,695
20.0002 Exchange of bonds.....	2,171,949	9,673,228	9,673,228
20.0003 Bonds converted to stock.....	1,947,587	0	0
20.0004 Interest payment received in securities.....	968,338	993,731	1,320,639
20.0005 Tax credits from certified capital company (CAPCO).....	30,852	0	0
20.0006 Adjustment to balance of certified capital company (CAPCO).....	763	0	0
20.0007 Prior period return of capital.....	0	3,500,000	3,500,000
20.0008 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>	State of <u>Domicile</u>	<u>September 30, 2015</u>	<u>December 31, 2014</u>
1. The Travelers Indemnity Company state basis	CT	\$ 574,646,806	\$ 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>\$ 574,646,806</u>	<u>\$ 942,184,243</u>
<u>Surplus</u>			
5. The Travelers Indemnity Company state basis	CT	\$ 6,758,332,092	\$ 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>\$ 6,758,332,092</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:

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 (SVO) 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	\$ 473,062
2. 12 Months or Longer	\$ 2,317,991

NOTES TO FINANCIAL STATEMENTS

b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 120,714,341
	2. 12 Months or Longer	\$ 47,867,001

- (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, Affiliates and Other Related Parties

No significant change.

Note 11 – Debt

A. No significant change.

B. Not applicable.

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

NOTES TO FINANCIAL STATEMENTS

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 September 30, 2015, the Company paid dividends totaling \$797 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
September 21, 2015	87	145	232

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 September 30, 2015:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	\$ 288,501,456	\$ 1,414,166	\$ 289,915,622
Preferred stock				
Non-redeemable preferred stock	5,800,450	18,963,240	-	24,763,690
Common stock				
Industrial and miscellaneous	7,152,863	-	-	7,152,863
Total securities at fair value	\$ 12,953,313	\$ 307,464,696	\$ 1,414,166	\$ 321,832,175

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

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

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

<u>Description</u>	<u>Beginning Balance at 6/30/2015</u>	<u>Transfers into Level 3</u>	<u>Transfers out of Level 3</u>	<u>Total gains & (losses) included in Net Income</u>	<u>Total gains & (losses) included in Surplus</u>	<u>Purchases</u>	<u>Issuances</u>	<u>Sales</u>	<u>Settlements</u>	<u>Ending Balance at 9/30/2015</u>
Bonds	\$ 1,599,032	\$ -	\$ -	\$ 1,841,132	\$ 730	\$ -	\$ -	\$ -	\$ (2,026,728)	\$ 1,414,166
Common stock	-	-	(780,225)	-	780,225	-	-	-	-	-
Total	\$ 1,599,032	\$ -	\$ (780,225)	\$ 1,841,132	\$ 780,955	\$ -	\$ -	\$ -	\$ (2,026,728)	1,414,166

During the quarter, common stock previously held at Level 3 transferred out of Level 3 as observable market data became available.

- (3) Securities transfer between levels based on the availability of observable market data. 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 September 30, 2015)	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not Practicable (Carrying Value)</u>
<u>Description</u>						
Short term bonds	\$ 1,023,000,003	\$ 1,023,000,003	\$ 376,260,456	\$ 646,739,547	\$ -	\$ -
Long term bonds	11,844,645,713	11,397,892,065	335,245,610	11,460,288,668	49,111,435	-
Preferred stock	47,026,035	43,502,247	11,021,210	36,004,825	-	-
Common stock	7,152,863	7,152,863	7,152,863	-	-	-

(At December 31, 2014)	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not Practicable (Carrying Value)</u>
<u>Description</u>						
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 November 5, 2015.

Note 23 – Reinsurance

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

A – E. Retrospective Premiums:

No significant change.

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

Not applicable.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2015 to September 30, 2015, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$91,074,000, resulting from better than expected loss and defense and cost containment development primarily in the other liability – occurrence (excluding asbestos and environmental), special property, homeowners, workers' compensation and private passenger auto liability lines. This favorable development was partially offset by unfavorable development for asbestos and environmental loss and loss adjustment expense reserves in the other liability – occurrence and products liability – occurrence lines.

The improvement in the other liability – occurrence line was driven primarily by better than expected loss experience in both primary and excess coverages for accident years 2005 through 2013 reflecting a more favorable legal environment than the Company previously expected. The improvement in the special property line was driven primarily by better than expected loss experience related to catastrophe losses for accident years 2011, 2012 and 2014 and non-catastrophe losses for accident years 2013 and 2014. The improvement in the homeowners line was driven primarily by better than expected loss experience for liability coverages and better than expected non-catastrophe losses for accident years 2011 through 2014. The improvement in the workers' compensation line reflected better than expected loss experience for accident years 2006 and "Prior". The improvement in the private passenger auto liability line was primarily driven by better than expected development for accident years 2010 through 2014. These improvements were partially offset by unfavorable development in asbestos and environmental reserves in the other liability – occurrence and products liability – occurrence lines for "Prior" accident years.

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

- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes No
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes No
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes No
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
	0	

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes No N/A
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014

- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2009

- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 03/14/2011

- 6.4 By what department or departments?
Connecticut
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with the Department? Yes No N/A
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes No N/A
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes No
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes No
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes No
- 8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes No
 - (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
 - (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
 - (c) Compliance with applicable governmental laws, rules and regulations;
 - (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
 - (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes No
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [] No [X]
 9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [] 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:

- 14.21 Bonds
 14.22 Preferred Stock
 14.23 Common Stock
 14.24 Short-Term Investments
 14.25 Mortgage Loans on Real Estate
 14.26 All Other
 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)
 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	3,642,514,272	3,920,668,796
	0	0
	0	0
	420,534,317	459,710,915
\$	4,063,048,588	\$ 4,380,379,711
\$	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: \$ 46,307,373
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 46,307,373
 16.3 Total payable for securities lending reported on the liability page: \$ 46,307,373

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	36,263,229	36,263,229	0	0	205,884	205,884
Total	XXX	XXX	0	0	36,263,229	36,263,229	0	0	205,884	205,884

- 5.1 Operating Percentages:

5.1 A&H loss percent 69.980%

5.2 A&H cost containment percent (175.730)%

5.3 A&H expense percent excluding cost containment expenses 12.580%

- 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

THE TRAVELERS INDEMNITY COMPANY

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
All Other Insurers						
00000.....	AA-3191190.....	HAMILTON RE LIMITED.....	BMU.....	UNAUTHORIZED	.....0.....	.....
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.....	CR-1460023.....	TOKIO MILLENNIUM RE AG.....	CHE.....	CERTIFIED.....	.....2.....	.....05/14/2015

THE TRAVELERS INDEMNITY COMPANY

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.....	21,346,892	21,919,107	18,034,086	9,854,727	50,890,814	52,110,192
2. Alaska.....	AK.....L.....	2,729,439	2,369,973	574,931	221,102	4,320,559	4,355,267
3. Arizona.....	AZ.....L.....	41,049,486	38,044,930	19,942,541	16,588,891	83,968,296	73,498,539
4. Arkansas.....	AR.....L.....	17,862,971	16,907,593	4,057,822	5,493,333	69,663,647	73,719,013
5. California.....	CA.....L.....	124,506	593,970	4,334,319	4,708,838	68,211,019	73,351,789
6. Colorado.....	CO.....L.....	37,206,426	32,960,116	21,693,203	16,668,594	88,866,592	101,895,254
7. Connecticut.....	CT.....L.....	26,436,066	26,870,884	23,858,807	16,123,362	136,148,780	125,246,690
8. Delaware.....	DE.....L.....	3,958,268	4,947,646	2,849,548	4,940,627	24,825,113	28,698,074
9. District of Columbia.....	DC.....L.....	10,040,366	10,600,987	5,259,937	6,476,739	40,256,622	41,923,146
10. Florida.....	FL.....L.....	31,271,009	26,910,437	27,700,986	20,301,436	192,189,669	200,882,111
11. Georgia.....	GA.....L.....	28,552,476	26,672,953	13,340,506	16,769,411	65,574,196	74,479,253
12. Hawaii.....	HI.....L.....	3,141,598	3,853,118	3,018,663	3,438,688	19,116,079	21,144,554
13. Idaho.....	ID.....L.....	6,277,392	6,169,087	2,180,911	3,410,660	10,754,266	10,894,676
14. Illinois.....	IL.....L.....	63,012,610	64,988,554	34,492,262	34,238,624	188,821,459	210,084,814
15. Indiana.....	IN.....L.....	29,333,561	35,746,668	6,796,670	9,033,748	44,598,613	46,521,947
16. Iowa.....	IA.....L.....	13,234,667	12,382,953	19,755,062	12,281,988	52,381,593	52,235,170
17. Kansas.....	KS.....L.....	19,920,169	19,455,000	6,743,562	8,488,365	66,305,962	69,849,078
18. Kentucky.....	KY.....L.....	15,206,967	14,261,301	5,946,773	5,213,924	74,807,415	77,570,200
19. Louisiana.....	LA.....L.....	22,078,544	20,552,716	14,644,135	10,311,165	77,786,536	85,889,549
20. Maine.....	ME.....L.....	3,598,713	4,145,275	1,189,152	710,899	14,775,290	16,596,723
21. Maryland.....	MD.....L.....	37,777,805	37,099,336	24,334,408	11,259,736	83,453,476	83,802,185
22. Massachusetts.....	MA.....L.....	81,597,440	79,667,991	40,334,643	34,104,492	272,908,521	270,135,946
23. Michigan.....	MI.....L.....	52,153,101	45,845,067	19,102,633	18,410,977	117,160,410	147,472,837
24. Minnesota.....	MN.....L.....	32,424,390	28,105,735	11,261,375	10,812,584	78,913,562	79,156,135
25. Mississippi.....	MS.....L.....	22,921,759	22,008,082	10,259,199	8,899,620	62,024,555	63,127,372
26. Missouri.....	MO.....L.....	26,308,542	24,662,810	15,180,107	12,107,717	79,281,449	88,755,435
27. Montana.....	MT.....L.....	6,721,743	7,357,335	2,601,162	3,981,903	8,811,730	10,114,891
28. Nebraska.....	NE.....L.....	10,603,361	32,122,630	12,141,272	18,971,122	69,354,729	76,396,499
29. Nevada.....	NV.....L.....	18,112,651	14,083,354	2,599,543	17,875,925	24,516,503	24,365,958
30. New Hampshire.....	NH.....L.....	8,014,987	7,680,568	3,083,626	2,414,415	38,372,588	37,801,218
31. New Jersey.....	NJ.....L.....	73,464,333	58,862,952	33,410,844	33,157,743	337,374,174	341,484,717
32. New Mexico.....	NM.....L.....	12,985,024	11,603,585	3,162,787	3,593,955	23,811,982	21,530,487
33. New York.....	NY.....L.....	172,607,293	167,412,208	63,214,569	53,597,942	524,782,912	538,163,340
34. North Carolina.....	NC.....L.....	36,904,673	35,889,404	11,431,221	9,184,961	93,291,284	103,419,581
35. North Dakota.....	ND.....L.....	5,254,616	4,311,691	667,976	974,887	2,604,143	2,263,924
36. Ohio.....	OH.....L.....	27,985,181	25,498,027	15,891,663	11,812,946	66,438,925	65,643,867
37. Oklahoma.....	OK.....L.....	22,254,137	20,857,668	11,864,202	6,849,609	37,194,931	37,243,793
38. Oregon.....	OR.....L.....	10,884,642	9,957,012	4,072,941	5,607,284	19,795,450	20,025,354
39. Pennsylvania.....	PA.....L.....	76,519,191	76,650,864	49,185,941	29,674,162	269,541,983	279,581,241
40. Rhode Island.....	RI.....L.....	4,972,535	4,340,836	1,307,818	2,026,166	14,545,641	13,927,846
41. South Carolina.....	SC.....L.....	14,022,901	14,214,230	3,609,812	3,513,928	34,389,873	33,403,962
42. South Dakota.....	SD.....L.....	5,808,277	4,919,486	4,269,277	1,789,172	18,992,627	13,455,657
43. Tennessee.....	TN.....L.....	44,070,746	44,169,280	20,342,079	14,787,886	158,772,133	157,083,382
44. Texas.....	TX.....L.....	83,721,007	83,904,254	30,950,695	19,704,994	355,913,857	347,961,842
45. Utah.....	UT.....L.....	9,056,709	8,340,357	2,577,750	1,050,261	11,257,681	11,417,990
46. Vermont.....	VT.....L.....	4,615,161	4,294,224	2,049,589	2,622,125	19,077,771	19,656,021
47. Virginia.....	VA.....L.....	31,437,748	33,924,071	11,377,671	12,668,956	118,907,196	121,471,701
48. Washington.....	WA.....L.....	19,523,297	20,647,652	10,159,988	12,600,609	37,123,929	38,631,494
49. West Virginia.....	WV.....L.....	8,643,048	9,731,179	4,364,685	6,771,422	53,746,013	55,850,218
50. Wisconsin.....	WI.....L.....	23,441,563	19,415,956	6,895,562	3,222,003	49,272,754	54,621,027
51. Wyoming.....	WY.....L.....	3,309,059	3,473,788	1,842,351	2,677,867	3,592,352	3,815,983
52. American Samoa.....	AS.....N.....	0	0	0	0	0	0
53. Guam.....	GU.....L.....	12,005	69,650	694	8,818	0	0
54. Puerto Rico.....	PR.....L.....	407,372	403,599	176,081	233,100	32,700	124,733
55. US Virgin Islands.....	VI.....L.....	271	3,672	48,495	0	1	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.....	678,384	2,752,936	(1,023,011)	310,336	3,637,959	927,606
59. Totals.....	(a).....54.....	1,385,597,078	1,354,634,758	669,163,523	582,554,744	4,463,158,314	4,603,924,595

DETAILS OF WRITE-INS

58001. MEX Mexico.....	XXX.....	378,176	511,486	0	0	2,931,543	0
58002. GBR United Kingdom.....	XXX.....	70,992	348,189	0	68,954	0	119,349
58003. BEL Belgium.....	XXX.....	40,707	87,228	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX.....	188,509	1,806,033	(1,023,011)	241,382	706,416	808,257
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	678,384	2,752,936	(1,023,011)	310,336	3,637,959	927,606

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

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

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

PART 1 - ORGANIZATIONAL CHART

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. Windamere II, LLC (98.9%)	Minnesota	41-1963936
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... .. Windamere, LLC (90.2%)	Minnesota	41-1926305
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... Camperdown Corporation	Delaware	41-1762781
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... Aprilgrange Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... F&G U.K. Underwriters Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... Travelers Syndicate Management Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... St. Paul Surety Europe Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... Travelers London Limited	United Kingdom	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... St. Paul London Properties, Inc.	Minnesota	41-1880024
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Travelers Management Limited	United Kingdom	
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. SPFM 101 Lincoln Centre 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

Notes:

* Denotes affiliated insurer

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

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

...	Travelers Brazil Acquisition LLC	Delaware	47-2215437	...	TINDY Foreign, Inc	Delaware	20-4403403
...	J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil		...	Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
...	J. Malucelli Resseguradora S.A. *	Brazil		...	Travelers Distribution Alliance, Inc.	Delaware	62-1657094
...	J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		...	Travelers TLD, LLC	Delaware	06-0566050
...	J. Malucelli Seguradora S.A. *	Brazil		...	Tiercel, LLC	Delaware	06-0566050
...	J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		...	Redstart, LLC	Delaware	06-0566050
...	J. Malucelli Seguros S.A. *	Brazil		...	The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
...	J. Malucelli Latam, S.A. (49.5%)	Brazil		...	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
...	J. Malucelli Travelers Seguros S.A. (51%) *	Colombia		...	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				

Q11.1

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)	*
Members														
3548.....	The Travelers Companies, Inc.....	00000..	41-0518860..		0000086312	NYSE.....	The Travelers Companies, Inc.....	MN.....	UIP.....			.....0.000		
3548.....	The Travelers Companies, Inc.....	24767..	41-0406690..				St. Paul Fire and Marine Insurance Company.....	CT.....	IA.....	The Travelers Companies, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24791..	41-0881659..				St. Paul Mercury Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24775..	41-0963301..				St. Paul Guardian Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	40967..	41-1419276..				St. Paul Fire and Casualty Insurance Company.....	WI.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	30481..	41-1230819..				St. Paul Surplus Lines Insurance Company.....	DE.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41769..	41-1435765..				The Travelers Casualty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41750..	41-1435766..				Travelers Constitution State Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	51-0375653..				Northbrook Holdings, Inc.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36463..	36-2999370..				Discover Property & Casualty Insurance Company.....	CT.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19224..	36-2542404..				St. Paul Protective Insurance Company.....	CT.....	IA.....	Northbrook Holdings, Inc.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10213..	52-1925132..				Discover Specialty Insurance Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25887..	52-0515280..				United States Fidelity and Guaranty Company.....	CT.....	IA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25879..	52-0616768..				Fidelity and Guaranty Insurance Underwriters, Inc.....	WI.....	IA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	35386..	42-1091525..				Fidelity and Guaranty Insurance Company.....	IA.....	IA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	52-1551225..				Laurel Village Fidelity Realty, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1616702..				Laurel Village Joint Venture Partnership.....	MN.....	NIA.....	Laurel Village Fidelity Realty, Inc.....	O/M.....	.....50.000	The Travelers Companies, Inc.....	0100.....
3548.....	The Travelers Companies, Inc.....	00000..	41-1542260..				Laurel Village I Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542261..				Laurel Village II Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542263..				Laurel Village III Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542264..				Laurel Village IV Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542266..				Laurel Village Tower A Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1593312..				Laurel Village Tower B Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542267..				Laurel Village Tower C Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1542255..				Laurel Village Swinford Limited Partnership.....	MN.....	NIA.....	Laurel Village Joint Venture Partnership.....	O/M.....	.....99.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	52-1704255..				USF&G Retail Associates GP, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	52-1704256..				USF&G/Fidelity Retail Associates Limited Partnership.....	MD.....	NIA.....	USF&G Retail Associates GP, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0101.....
3548.....	The Travelers Companies, Inc.....	00000..	52-1704256..				USF&G/Fidelity Retail Associates Limited Partnership.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O.....	.....83.950	The Travelers Companies, Inc.....	0101.....
3548.....	The Travelers Companies, Inc.....	00000..	52-1852190..				BMR Sports Properties, Inc.....	MD.....	NIA.....	United States Fidelity and Guaranty Company.....	O/B/M.....	.....100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	52-1573778..				Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	BMR Sports Properties, Inc.....	O/M.....	.....1.000	The Travelers Companies, Inc.....	0102.....
3548.....	The Travelers Companies, Inc.....	00000..	52-1573778..				Black Mountain Ranch Limited Partnership.....	MD.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	.....85.000	The Travelers Companies, Inc.....	0102.....
3548.....	The Travelers Companies, Inc.....	00000..	52-2073764..				MMI Capital Trust I.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/M.....	.....100.000	The Travelers Companies, Inc.....	

Q12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	41-0406690				Promenade Partners, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-0406690	0	0		SPFM 101 Lincoln Centre LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	0
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.	

Q12.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	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..	AA-1121375..				Travelers Insurance Company Limited.....	GBR.....	IA.....	The Travelers Companies, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Professional Risks Limited.....	GBR.....	NIA.....	Travelers Insurance Company Limited.....	O/B.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-1008174..				Travelers Property Casualty Corp.....	CT.....	UIP.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566030..				Constitution Plaza, Inc.....	CT.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-1445591..				Travelers Insurance Group Holdings Inc.....	DE.....	UDP.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19070..	06-6033509..				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	94-3097171..				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	...50.000	The Travelers Companies, Inc.....	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....

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 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....
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.....	00000..		0.....	0.....		JMalucelli Travelers Seguros S.A.....	COL.....	IA.....	J. Malucelli Latam, S.A.....	O/B/M.....	51.000	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.....	

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.....	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.....	.....
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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
0107.	Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.													
0108.	Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate													
0109.	St. Paul Fire and Marine owns a significant portion of the investment entity. Although it is managed by an unaffiliated partner, St. Paul Fire and Marine still has control of the entity													
0110.	Lone Rock Timber Investments II, LLC's other 10% member and manager are unaffiliated with Travelers													

Q12.5

THE TRAVELERS INDEMNITY COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	106,178,191	31,098,502	29.3	52.3
2. Allied lines.....	128,355,554	26,368,433	20.5	59.1
3. Farmowners multiple peril.....	29,293,390	13,364,119	45.6	48.6
4. Homeowners multiple peril.....	26,829,319	14,488,947	54.0	47.4
5. Commercial multiple peril.....	204,275,278	84,673,222	41.5	47.3
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	4,490	(860,530)	(19,166.6)	122.2
9. Inland marine.....	9,728,623	3,498,184	36.0	104.1
10. Financial guaranty.....	16,707	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	5,039	0.0	0.0
12. Earthquake.....	36,097,495	(1,564,354)	(4.3)	5.5
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.....	287,187	7,710	2.7	(43.0)
16. Workers' compensation.....	301,898,715	170,882,442	56.6	72.9
17.1 Other liability-occurrence.....	249,330,318	95,125,451	38.2	25.3
17.2 Other liability-claims made.....	12,726,556	13,773,191	108.2	30.8
17.3 Excess workers' compensation.....	(101,171)	3,358,850	(3,320.0)	14,536.3
18.1 Products liability-occurrence.....	9,325,896	2,679,715	28.7	315.6
18.2 Products liability-claims made.....	21,021	37,492	178.4	215.6
19.1, 19.2 Private passenger auto liability.....	9,326,561	3,292,853	35.3	201.1
19.3, 19.4 Commercial auto liability.....	157,254,736	95,045,355	60.4	50.5
21. Auto physical damage.....	49,076,992	26,679,107	54.4	51.7
22. Aircraft (all perils).....	0	(881,800)	0.0	0.0
23. Fidelity.....	51,675	(1,685,775)	(3,262.3)	233.2
24. Surety.....	1,828,761	123,828	6.8	5.8
26. Burglary and theft.....	8,732	7,246	83.0	(57.4)
27. Boiler and machinery.....	12,597,689	1,045,087	8.3	29.9
28. Credit.....	0	(135)	0.0	0.0
29. International.....	0	(1,337)	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.....	1,344,412,715	580,556,073	43.2	53.8
DETAILS OF WRITE-INS				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
	1. Fire.....	47,590,931	115,094,437	116,128,646
2. Allied lines.....	62,352,523	140,587,425	139,614,166
3. Farmowners multiple peril.....	8,691,854	29,996,496	29,369,009
4. Homeowners multiple peril.....	9,841,695	25,695,448	28,324,644
5. Commercial multiple peril.....	71,724,123	207,924,392	199,340,729
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	1,543	3,468	2,890
9. Inland marine.....	3,084,623	8,313,931	12,547,196
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.....	17,874,089	39,365,511	39,220,806
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.....	97,044,443	300,144,065	309,057,022
17.1 Other liability-occurrence.....	86,644,025	266,138,023	246,031,593
17.2 Other liability-claims made.....	6,490,787	13,485,332	11,804,325
17.3 Excess workers' compensation.....	0	(101,171)	(3,841)
18.1 Products liability-occurrence.....	2,802,576	9,712,757	9,720,213
18.2 Products liability-claims made.....	(25)	28,085	25,229
19.1 19.2 Private passenger auto liability.....	3,010,290	8,817,739	10,567,768
19.3 19.4 Commercial auto liability.....	51,357,488	157,934,434	142,500,064
21. Auto physical damage.....	16,302,776	48,938,952	47,747,622
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	15,085	27,203	38,051
24. Surety.....	64,909	263,497	282,056
26. Burglary and theft.....	2,265	8,562	10,862
27. Boiler and machinery.....	5,996,333	13,218,493	12,305,708
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.....	490,892,333	1,385,597,078	1,354,634,758
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2015 Loss and LAE Payments on Claims Reported as of Prior Year-End	2015 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2015 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2012 + Prior.....	2,481,412	3,078,877	5,560,290	537,398	186,645	724,044	2,143,236	35,779	2,614,189	4,793,204	199,222	(242,264)	(43,042)
2. 2013.....	464,163	698,485	1,162,648	213,549	18,750	232,299	374,424	18,359	505,809	898,593	123,810	(155,567)	(31,757)
3. Subtotals 2013 + Prior.....	2,945,575	3,777,363	6,722,938	750,948	205,395	956,343	2,517,659	54,139	3,119,998	5,691,796	323,032	(397,831)	(74,799)
4. 2014.....	552,244	1,186,791	1,739,035	381,454	72,272	453,726	438,601	49,568	780,865	1,269,034	267,811	(284,086)	(16,275)
5. Subtotals 2014 + Prior.....	3,497,819	4,964,154	8,461,973	1,132,402	277,667	1,410,069	2,956,260	103,707	3,900,863	6,960,830	590,843	(681,917)	(91,074)
6. 2015.....	XXX	XXX	XXX	XXX	809,920	809,920	XXX	443,921	955,533	1,399,453	XXX	XXX	XXX
7. Totals.....	3,497,819	4,964,154	8,461,973	1,132,402	1,087,586	2,219,989	2,956,260	547,627	4,856,396	8,360,284	590,843	(681,917)	(91,074)
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. ....16.9 %	2. ....(13.7)%	3. ....(1.1)%
													Col. 13, Line 7 Line 8
													4. ....(1.4)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



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.....	42,722,677	0	42,722,677	46,439,375
2505. Service contract receivable.....	33,861,989	0	33,861,989	27,886,826
2506. Amounts receivable under high deductible policies.....	15,258,711	1,525,191	13,733,520	16,128,197
2507. State surcharges receivable.....	10,498,675	0	10,498,675	11,035,367
2508. Due from unaffiliated companies.....	9,132,760	0	9,132,760	11,388,542
2509. Other assets tri-party/tax credit bonds.....	6,403,724	0	6,403,724	3,603,257
2510. Performance guarantees receivable.....	10,000	0	10,000	0
2511. Ceded deposit asset.....	1,250	0	1,250	1,250
2512. Other assets nonadmitted.....	738,576,617	738,576,617	0	0
2513. Miscellaneous ledger balances.....	28,306,063	28,306,063	0	0
2514. Assumed reinsurance receivable and payable.....	(93,966)	0	(93,966)	(52,280)
2597. Summary of remaining write-ins for Line 25.....	884,678,500	768,407,872	116,270,629	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. Undistributed salaries.....	(72,817)	(73,736)
2507. Retroactive reinsurance reserve ceded.....	(17,959,193)	(20,157,426)
2597. Summary of remaining write-ins for Line 25.....	(17,850,194)	(19,981,572)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Change in COLI cash values.....	(719,915)	5,489,556	6,163,404
1405. Fines and penalties of regulatory authorities.....	(1,805,683)	(432,262)	(490,200)
1497. Summary of remaining write-ins for Line 14.....	(2,525,599)	5,057,293	5,673,204

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	117,525	0	0	0	0
58005. Other Alien Combined.....	XXX	25,619	115,829	(1,023,011)	241,382	680,241	748,479
58006. CHN China.....	XXX	22,182	104,995	0	0	14,302	27,873
58007. FRA France.....	XXX	18,331	70,548	0	0	0	0
58008. AUS Australia.....	XXX	14,366	265,504	0	0	10,145	26,911
58009. DEU Germany.....	XXX	13,357	414,609	0	0	0	0
58010. PRT Portugal.....	XXX	10,880	17,420	0	0	0	0
58011. MYS Malaysia.....	XXX	9,539	294	0	0	0	0
58012. HUN Hungary.....	XXX	8,022	9,311	0	0	0	0
58013. BRA Brazil.....	XXX	6,856	33,685	0	0	0	0
58014. SGP Singapore.....	XXX	6,599	57,310	0	0	1,728	4,994
58015. ESP Spain.....	XXX	3,824	13,961	0	0	0	0
58016. CZE Czech Republic.....	XXX	2,219	3,284	0	0	0	0
58017. RUS Russian Federation.....	XXX	2,161	3,314	0	0	0	0
58018. ITA Italy.....	XXX	1,474	68,247	0	0	0	0
58019. VNM Viet Nam.....	XXX	1,013	1,727	0	0	0	0
58020. CHE Switzerland.....	XXX	638	14,689	0	0	0	0
58021. PAN Panama.....	XXX	625	0	0	0	0	0
58022. ROU Romania.....	XXX	578	31	0	0	0	0
58023. COL Colombia.....	XXX	227	32	0	0	0	0
58024. POL Poland.....	XXX	184	48,121	0	0	0	0
58025. THA Thailand.....	XXX	183	67,774	0	0	0	0
58026. ZAF South Africa.....	XXX	112	2,208	0	0	0	0
58027. HKG Hong Kong, Special Adminis.....	XXX	93	4,079	0	0	0	0
58028. CHL Chile.....	XXX	64	166	0	0	0	0
58029. IND India.....	XXX	14	1,578	0	0	0	0
58030. SWE Sweden.....	XXX	14	128	0	0	0	0
58031. KOR Korea, Republic of.....	XXX	0	223,564	0	0	0	0
58032. NZL New Zealand.....	XXX	0	54,980	0	0	0	0
58033. IRL Ireland.....	XXX	0	30,395	0	0	0	0
58034. JPN Japan.....	XXX	0	21,945	0	0	0	0
58035. ARE United Arab Emirates.....	XXX	0	14,613	0	0	0	0
58036. TUR Turkey.....	XXX	0	11,342	0	0	0	0
58037. TWN Taiwan, Republic of China.....	XXX	0	5,582	0	0	0	0
58038. OMN Oman.....	XXX	0	4,891	0	0	0	0
58039. DNK Denmark.....	XXX	0	1,010	0	0	0	0
58040. UKR Ukraine.....	XXX	0	863	0	0	0	0
58041. DOM Dominican Republic.....	XXX	0	331	0	0	0	0
58042. FIN Finland.....	XXX	0	184	0	0	0	0
58043. IDN Indonesia.....	XXX	0	162	0	0	0	0
58044. URY Uruguay.....	XXX	0	19	0	0	0	0
58045. ISR Israel.....	XXX	0	8	0	0	0	0
58046. GHA Ghana.....	XXX	0	7	0	0	0	0
58047. AUT Austria.....	XXX	0	4	0	0	0	0
58048. NOR Norway.....	XXX	0	3	0	0	0	0
58049. BHS Bahamas.....	XXX	0	1	0	0	0	0
58050. PHL Philippines.....	XXX	0	(240)	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	188,509	1,806,033	(1,023,011)	241,382	706,416	808,257

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.....	74,297,479	0
2.2 Additional investment made after acquisition.....	13,902,564	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.....	6,914,577	8,261,558
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	322,933,045	241,647,579
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	322,933,045	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.....	1,080,621	29,203,050
2.2 Additional investment made after acquisition.....	151,729,781	188,412,836
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	9,766,560	16,091,643
6. Total gain (loss) on disposals.....	(268,048)	10,779,198
7. Deduct amounts received on disposals.....	78,590,391	95,440,546
8. Deduct amortization of premium and depreciation.....	3,779,382	3,245,846
9. Total foreign exchange change in book/adjusted carrying value.....	(1,380,906)	(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).....	1,055,229,530	985,431,718
12. Deduct total nonadmitted amounts.....	234,120,548	239,735,141
13. Statement value at end of current period (Line 11 minus Line 12).....	821,108,982	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.....	1,951,892,839	1,336,653,643
3. Accrual of discount.....	9,729,202	17,460,465
4. Unrealized valuation increase (decrease).....	269,654,247	197,865,304
5. Total gain (loss) on disposals.....	20,697,608	15,371,527
6. Deduct consideration for bonds and stocks disposed of.....	2,140,588,187	2,314,835,730
7. Deduct amortization of premium.....	47,951,096	66,863,296
8. Total foreign exchange change in book/adjusted carrying value.....	(600)	(2,588)
9. Deduct current year's other than temporary impairment recognized.....	4,041,475	10,810,021
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	15,369,215,972	15,309,823,434
11. Deduct total nonadmitted amounts.....	6,260,058	4,700,414
12. Statement value at end of current period (Line 10 minus Line 11).....	15,362,955,914	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
BONDS								
1. NAIC 1 (a).....	10,231,192,474	18,165,461,793	18,209,980,762	(30,149,775)	10,468,886,052	10,231,192,474	10,156,523,730	10,605,816,613
2. NAIC 2 (a).....	1,665,982,582	104,769,545	44,178,306	12,175,296	1,624,173,013	1,665,982,582	1,738,749,117	1,600,292,233
3. NAIC 3 (a).....	354,019,784	36,070,268	12,834,953	(1,724,188)	328,721,761	354,019,784	375,530,910	332,539,237
4. NAIC 4 (a).....	119,185,038	30,816,561	17,866,969	(1,360,249)	100,579,319	119,185,038	130,774,382	111,594,944
5. NAIC 5 (a).....	14,765,204	0	641,900	559,266	15,717,825	14,765,204	14,682,570	16,974,567
6. NAIC 6 (a).....	4,481,984	0	306,238	455,613	6,883,380	4,481,984	4,631,359	6,881,747
7. Total Bonds.....	12,389,627,066	18,337,118,167	18,285,809,128	(20,044,037)	12,544,961,350	12,389,627,066	12,420,892,068	12,674,099,341
PREFERRED STOCK								
8. NAIC 1.....	1,206,788	0	0	(18,242)	1,190,276	1,206,788	1,188,546	1,204,117
9. NAIC 2.....	23,662,643	0	0	(87,498)	24,301,337	23,662,643	23,575,145	23,801,230
10. NAIC 3.....	18,536,971	0	0	0	18,536,971	18,536,971	18,536,971	18,536,971
11. NAIC 4.....	444,000	0	444,000	0	444,000	444,000	0	444,000
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	201,586	201,586	0	201,586	201,586
14. Total Preferred Stock.....	43,850,401	0	444,000	95,846	44,674,169	43,850,401	43,502,247	44,187,904
15. Total Bonds and Preferred Stock.....	12,433,477,467	18,337,118,167	18,286,253,128	(19,948,191)	12,589,635,519	12,433,477,467	12,464,394,315	12,718,287,245

QS102

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	.....1,023,000,003	.....XXX.....	.....1,023,000,003	.....34,164	.....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.....	.....56,082,355,193	.....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.....	.....56,116,889,706	.....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).....	.....1,023,000,003	.....1,057,534,516
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....1,023,000,003	.....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						
Acquired by Purchase								
RE# 11112 & RE# 11118 700 Main Street.....	Hartford	CT.....	...03/31/2002	Various.....	.....0	.....0	.....0	.....308,964
99 Lamberton Rd.....	Windsor.....	CT.....	...01/01/2007	Various.....	.....0	.....0	.....0	.....2,451
14715 Schram Rd.....	Omaha.....	NE.....	...09/19/2013	Various.....	74,297,479	.....0	.....0	.....0
0199999. Totals.....					74,297,479	.....0	.....0	.....311,415
0399999. Totals.....					74,297,479	.....0	.....0	.....311,415

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.							
NONE																			

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									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	MC Credit Fund I LP.....	New York.....	NY.....	MC Credit Partners.....		08/14/2013....	0	0	1,481,131	0	16,856,085	3.1
1399999 - Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								0	1,481,131	0	16,856,085	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Abry Partners IV, LP.....	Boston.....	MA.....	Abry Partners.....		01/02/2001....	3	0	3,649	0	102,747	0.2
	Altaris Health Partners III, LP.....	New York.....	NY.....	Altaris Capital Partners.....		05/16/2013....	3	0	851,000	0	11,280,680	2.8
	American Securities Partners III, L.P.....	New York.....	NY.....	American Securities Partners.....		08/22/2001....	3	0	1,588	0	855,247	1.6
	American Securities Partners IV, L.P.....	New York.....	NY.....	American Securities Partners.....		12/31/2009....	3	0	18,119	0	1,356,072	1.0
	Blackstone Capital Partners VI L.P.....	New York.....	NY.....	Blackstone Group.....		06/30/2010....	3	0	742,284	0	7,331,499	0.1
	Brockway Moran & Partners Fund II, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		01/16/2002....	3	0	1,550	0	396,385	1.2
	Carlyle Europe Partners IV, L.P.....	London.....	GBR.....	The Carlyle Group.....		08/27/2013....	3	0	85,490	0	9,699,958	0.3
	Cortec Group Fund IV, L.P.....	New York.....	NY.....	Cortec Group.....		04/20/2006....	3	0	25,640	0	987,634	3.4
	HCI Equity Partners IV, L.P.....	Washington.....	DC.....	HCI Equity Partners.....		09/30/2013....	3	0	1,563,869	0	11,854,869	5.5
	Kelso Investment Associates VIII, L.P.....	New York.....	NY.....	Kelso & Company.....		06/21/2007....	3	0	155,446	0	4,738,431	0.5
	NB Secondary Opportunities Fund III LP.....	New York.....	NY.....	Neuberger Berman Investment Management.....		06/21/2003....	3	0	600,000	0	10,732,567	0.8
	Providence Equity Partners IV L.P.....	Providence.....	RI.....	Providence Equity Partners.....		11/27/2000....	3	0	725	0	318,507	0.6
	Sentinel Capital Partners V, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		07/18/2013....	3	0	1,161,467	0	12,605,087	1.8
	Trident V, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		09/22/2010....	3	0	255,776	0	2,158,453	1.0
	Trident VI, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		12/20/2013....	3	0	5,415,392	0	11,342,487	0.8
	Vestar Capital Partners IV, L.P.....	New York.....	NY.....	Vestar Capital Partners.....		12/15/1999....	3	0	116	0	64,924	0.2
1599999 - Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								0	10,882,112	0	85,825,547	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Blackstone Real Estate Partners VIII L.P., a Delaware limited partnership.....	New York.....	NY.....	Blackstone Real Estate Associates VIII LP.....		03/27/2015....	0	1,080,621	0	0	23,919,379	0.2
	Blackstone Real Estate Debt Strategies II, L.P.....	New York.....	NY.....	BREDS II GP L.L.C.....		04/09/2013....	0	0	3,918,731	0	12,768,235	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	685,997	0	4,717,643	0.6
	Encore Housing Opportunity II, LP.....	Boca Raton.....	FL.....	Encore Housing Opportunity Fund II General Partner, LLC.....		03/21/2013....	0	0	1,161,253	0	2,604,256	3.1
	Miller Global VII, LLC.....	New York.....	NY.....	Miller Global.....		12/31/2013....	0	0	2,025,647	0	4,200,432	6.4
	Municipal Capital Appreciation Partners V, LP (MCAP V).....	New York.....	NY.....	Municipal Associates V, LLC.....		03/28/2013....	0	0	600,000	0	650,000	13.5
	Rialto Real Estate Fund II, LP.....	Miami.....	FL.....	Rialto Partners GP II, LLC.....		07/31/2013....	0	0	2,375,479	0	0	1.5
	Rockbridge Hospitality VI LP.....	Columbus.....	OH.....	RBC Partners VI LLC, a Delaware LLC.....		01/27/2014....	0	0	1,712,329	0	10,543,270	3.4
	Rubenstein Properties Fund II.....	Philadelphia.....	PA.....	Rubenstein Properties Fund II GP, LP.....		02/25/2014....	0	0	3,009,709	0	11,697,670	4.0
1799999 - Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								1,080,621	15,489,145	0	71,100,885	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Blue Water Energy Fund I-A, L.P.....	London.....	GBR.....	Blue Water Energy.....		09/07/2012....	0	0	1,633,857	0	11,074,990	3.1
	GF Capital Private Equity Fund II-A, L.P.....	New York.....	NY.....	GF Capital.....		04/09/2014....	0	0	780,626	0	12,036,438	6.4
	J.P. Morgan Global Maritime Investment Fund LP.....	Chicago.....	IL.....	JP Morgan Asset Management.....		06/09/2010....	0	0	800,945	0	8,886,252	3.2
	Level Equity Growth Partners II, L.P.....	New York.....	NY.....	Level Equity Management LLC.....		11/14/2013....	0	0	1,002,697	0	9,568,427	4.7
	Riverwood Capital Partners L.P.....	Menlo Park.....	CA.....	Riverwood Capital Managment.....		06/29/2010....	0	0	157,505	0	1,085,748	3.1
	Secondary Opportunities Fund III, LP.....	London.....	GBR.....	DB Asset Management.....		10/20/2014....	0	0	117,559	0	13,232,725	0.9
	Solamere Capital Fund II, LP.....	Boston.....	MA.....	Solamere Capital.....		02/07/2014....	0	0	840,000	0	4,826,500	1.9
	Solamere Capital Fund II-A, LP.....	Boston.....	MA.....	Solamere Capital.....		02/07/2014....	0	0	2,210,000	0	7,962,500	7.7
	Transportation Recovery Fund L.P.....	New York.....	NY.....	W.L. Ross.....		08/23/2013....	0	0	2,043,809	0	9,760,296	4.4
	Wayzata Opportunities Fund III, L.P.....	Wayzata.....	MN.....	Wayzata Investment Partners.....		05/17/2013....	0	0	523,500	0	10,606,500	0.6
2199999 - Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								0	10,110,497	0	89,040,376	XXX.....

QE03

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		3 City	4 State										
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated													
	Travelers Marine, LLC.....	Wilmington.....	DE.....	Travelers Indemnity Company.....		05/02/2011....	.....0	.....0	.....2,000,000	.....0	.....0	.....100.0
	Travelers Indemnity UK Investments LLC.....	Hartford.....	CT.....	Travelers Indemnity Company.....		05/18/2000....	.....0	.....0	.....15,000,000	.....0	.....0	.....100.0
	Arrowhead Co LLC.....	Wilmington.....	DE.....	Travelers Indemnity Company.....		11/17/2011....	.....0	.....0	.....400,000	.....0	.....0	.....100.0
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....								017,400,00000XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated													
	WNC Inst Tax Credit Fund 34, LP.....	Various.....	CA.....	WNC.....		05/05/2011....	.....0	.....0	.....63,706	.....0	.....0	.....4.0
	WNC Inst Tax Credit Fund 38, LP.....	Irvine.....	CA.....	WNC.....		08/22/2013....	.....0	.....0	.....247,832	.....0	.....0	.....5.0
	Stratford Fund XI, LP.....	Peabody.....	MA.....	Stratford Capital Group.....		11/23/2013....	.....0	.....0	.....341,773	.....0	.....0	.....19.5
	Stratford Fund XV, LP.....	Peabody.....	MA.....	Stratford Capital Group.....		12/19/2014....	.....0	.....0	.....659,493	.....0	.....0	.....15.2
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....								01,312,80400XXX.....
4499999. Subtotal - Unaffiliated.....								1,080,62139,275,6890262,822,892XXX.....
4599999. Subtotal - Affiliated.....								017,400,00000XXX.....
4699999. Totals.....								1,080,62156,675,6890262,822,892XXX.....

QE03.1

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusting Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	MC Credit Fund I LP.....	New York.....	NY...	Distribution.....	08/14/2013	09/09/2015	.....164,509	.....0	.....0	.....0	.....0	.....0	.....0	.....164,509	.....164,509	.....0	.....0	.....0	.....0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								.....164,509	.....0	.....0	.....0	.....0	.....0	.....164,509	.....164,509	.....0	.....0	.....0	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Advanced Technology Ventures VII, L.P.....	Waltham.....	MA...	Distribution.....	07/11/2001	08/17/2015	.....18,716	.....0	.....0	.....0	.....0	.....0	.....0	.....18,716	.....18,716	.....0	.....0	.....0	.....0
	American Securities Partners IV, L.P.....	New York.....	NY...	Distribution.....	12/31/2009	08/07/2015	.....320,423	.....0	.....0	.....0	.....0	.....0	.....0	.....320,423	.....320,423	.....0	.....0	.....0	.....0
	Brockway Moran & Partners Fund II, L.P.....	Boca Raton.....	FL...	Distribution.....	01/16/2002	09/30/2015	.....10,951	.....0	.....0	.....0	.....0	.....0	.....0	.....10,951	.....10,951	.....0	.....0	.....0	.....0
	Carlisle Europe Partners IV, L.P.....	London.....	GBR	Distribution.....	08/27/2013	09/03/2015	.....262,373	.....0	.....0	.....0	.....0	.....0	.....0	.....262,373	.....262,373	.....0	.....0	.....0	.....0
	Carmel Global Software Fund L.P.....	New York.....	NY...	Distribution.....	05/05/2000	09/30/2015	.....454,358	.....0	.....0	.....0	.....0	.....0	.....0	.....454,358	.....454,358	.....0	.....0	.....0	.....0
	ComVentures V, L.P., a Delaware limited partnership.....	Palo Alto.....	CA...	Distribution.....	10/16/2000	09/09/2015	.....16,200	.....0	.....0	.....0	.....0	.....0	.....0	.....16,200	.....16,200	.....0	.....0	.....0	.....0
	Cortec Group Fund IV, L.P.....	New York.....	NY...	Distribution.....	04/20/2006	09/10/2015	.....24,407	.....0	.....0	.....0	.....0	.....0	.....0	.....24,407	.....24,407	.....0	.....0	.....0	.....0
	Essex Woodlands Health Ventures Fund III, L.P.....	The Woodlands.....	TX...	Distribution.....	03/21/1995	09/29/2015	.....47,477	.....0	.....0	.....0	.....0	.....0	.....0	.....47,477	.....47,477	.....0	.....0	.....0	.....0
	Gilde Buy-out Fund II Parallel C.V.....	Utrecht.....	NLD.	Distribution.....	08/14/2001	09/30/2015	.....83,076	.....0	.....0	.....0	.....0	.....0	.....0	.....83,076	.....83,076	.....0	.....0	.....0	.....0
	HCI Equity Partners IV, L.P.....	Washington.....	DC...	Distribution.....	09/30/2013	09/29/2015	.....54,795	.....0	.....0	.....0	.....0	.....0	.....0	.....54,795	.....54,795	.....0	.....0	.....0	.....0
	Menlo Ventures IX, L.P.....	Menlo Park.....	CA...	Distribution.....	01/03/2001	09/30/2015	.....92,742	.....0	.....0	.....0	.....0	.....0	.....0	.....92,742	.....92,742	.....0	.....0	.....0	.....0
	Prospect Venture Partners II, L.P.....	Palo Alto.....	CA...	Distribution.....	07/10/2001	09/17/2015	.....15,515	.....0	.....0	.....0	.....0	.....0	.....0	.....15,515	.....15,515	.....0	.....0	.....0	.....0
	Providence Equity Partners IV L.P.....	Providence.....	RI....	Distribution.....	11/27/2000	09/15/2015	.....125,882	.....0	.....0	.....0	.....0	.....0	.....0	.....125,882	.....125,882	.....0	.....0	.....0	.....0
	Trident VI, L.P.....	Greenwich.....	CT...	Distribution.....	12/20/2013	09/28/2015	.....126,674	.....0	.....0	.....0	.....0	.....0	.....0	.....126,674	.....126,674	.....0	.....0	.....0	.....0
	US Venture Partners VIII, L.P.....	Menlo Park.....	CA...	Distribution.....	05/07/2001	08/12/2015	.....43,609	.....0	.....0	.....0	.....0	.....0	.....0	.....43,609	.....43,609	.....0	.....0	.....0	.....0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/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
	Vestar Capital Partners IV, L.P.....	New York.....	NY...	Distribution.....	12/15/1999	08/27/2015	73,804	0	0	0	0	0	0	73,804	73,804	0	0	0	0
	Warburg Pincus Equity Partners, L.P.....	New York.....	NY...	Distribution.....	06/26/1998	09/25/2015	87,421	0	0	0	0	0	0	87,421	87,421	0	0	0	0
	WaterView Partners, L.P.....	New York.....	NY...	Distribution.....	12/31/1999	07/22/2015	6,059	0	0	0	0	0	0	6,059	6,059	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							1,864,482	0	0	0	0	0	0	1,864,482	1,864,482	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Blackstone Real Estate Debt Strategies II, L.P.....	New York.....	NY...	Distribution.....	04/09/2013	09/02/2015	1,581,913	0	0	0	0	0	0	1,581,913	1,581,913	0	0	0	0
	HighBrook Income Property Fund, LP.....	New York.....	NY...	Distribution.....	10/11/2012	08/25/2015	156,962	0	0	0	0	0	0	156,962	156,962	0	0	0	0
	Miller Global VII, LLC.....	New York.....	NY...	Distribution.....	12/31/2013	09/30/2015	1,220,667	0	0	0	0	0	0	1,220,667	1,220,667	0	0	0	0
	Prime Finance Partners II, L.P.....	San Francisco.....	CA...	Distribution.....	07/06/2010	08/31/2015	1,118,756	0	0	0	0	0	0	1,118,756	1,118,756	0	0	0	0
	Prime Finance Partners III, LP.....	San Francisco.....	CA...	Distribution.....	10/17/2012	09/24/2015	4,829	0	0	0	0	0	0	4,829	4,829	0	0	0	0
	RCG Longview Debt Fund V, L.P.....	New York.....	NY...	Distribution.....	04/08/2013	08/19/2015	19,995	0	0	0	0	0	0	19,995	19,995	0	0	0	0
	Sterling American Property V L.P.....	New York.....	NY...	Distribution.....	01/01/2010	08/19/2015	995,007	0	0	0	0	0	0	995,007	995,007	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							5,098,129	0	0	0	0	0	0	5,098,129	5,098,129	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Avenue Asia Special Situations Fund IV, L.P.....	New York.....	NY...	Distribution.....	06/21/2006	08/18/2015	205,619	0	0	0	0	0	0	205,619	205,619	0	0	0	0
	Blue Water Energy Fund I-A, L.P.....	London.....	GBR	Distribution.....	09/07/2012	09/30/2015	27,250	0	0	0	0	0	0	27,250	27,250	0	0	0	0
	Cerberus Institutional Partners, L.P. (Series Four).....	New York.....	NY...	Distribution.....	11/09/2006	09/11/2015	858,931	0	0	0	0	0	0	858,931	858,931	0	0	0	0
	Cerberus Institutional Partners, LP (Series Two).....	New York.....	NY...	Distribution.....	10/05/2001	07/31/2015	32,221	0	0	0	0	0	0	32,221	32,221	0	0	0	0
	GF Capital Private Equity Fund II-A, L.P.....	New York.....	NY...	Distribution.....	04/09/2014	08/27/2015	131,413	0	0	0	0	0	0	131,413	131,413	0	0	0	0
	OZ Domestic Partners, L.P.....	New York.....	NY...	Distribution.....	12/31/2009	09/17/2015	28,963	0	0	0	0	0	0	28,963	28,963	0	0	0	0
	Riverwood Capital Partners L.P.....	Menlo Park.....	CA...	Distribution.....	06/29/2010	09/30/2015	1,185,829	0	0	0	0	0	0	1,185,829	1,185,829	0	0	0	0
	Wayzata Opportunities Fund, LLC.....	Wayzata.....	MN...	Distribution.....	02/22/2006	09/29/2015	89,197	0	0	0	0	0	0	89,197	89,197	0	0	0	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							2,559,424	0	0	0	0	0	0	2,559,424	2,559,424	0	0	0	0
4499999. Subtotal - Unaffiliated.....							9,686,544	0	0	0	0	0	0	9,686,544	9,686,544	0	0	0	0
4699999. Totals.....							9,686,544	0	0	0	0	0	0	9,686,544	9,686,544	0	0	0	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)
Bonds - U.S. Government											
912828	RU	6		09/28/2015	BAS-MERRILL LYNCH			50,254,074	50,000,000	144,638	1
912828	TS	9		09/30/2015	BAS-MERRILL LYNCH			29,988,382	30,000,000	.0	1
912828	UU	2		09/30/2015	ROYAL BANK OF SCOTLAND			29,957,913	30,000,000	.0	1FE
38375B	SF	0		09/20/2015	PAR WRITE-UP			70,540	70,540	.0	1
38375B	RQ	7		09/20/2015	PAR WRITE-UP			45,851	45,851	.0	1
38375B	TF	9		09/20/2015	PAR WRITE-UP			71,698	71,698	.0	1
38375B	TA	0		09/20/2015	PAR WRITE-UP			89,987	89,987	.0	1
38375B	K8	4		09/20/2015	PAR WRITE-UP			40,293	40,293	.0	1
38376R	GW	0		09/15/2015	NOMURA SECURITIES INTL			19,930,781	20,000,000	.0	1
38379K	VJ	4		09/25/2015	CREDIT SUISSE FIRST BOSTON			24,932,007	24,926,165	48,191	1
83162C	XA	6		08/31/2015	BAS-MERRILL LYNCH			4,994,922	5,000,000	42,319	1
83162C	XD	0		07/10/2015	RAYMOND JAMES & ASSOC			4,993,359	5,000,000	.0	1
831641	EY	7		09/15/2015	VARIOUS			5,005,063	4,979,712	9,698	1
0599999. Total Bonds - U.S. Government								170,374,870	170,224,246	244,846	XXX
Bonds - U.S. States, Territories and Possessions											
93974D	RM	2		09/30/2015	BAS-MERRILL LYNCH			12,180,372	10,520,000	.0	1FE
97705M	BE	4		09/01/2015	BAS-MERRILL LYNCH			33,716,791	29,420,000	.0	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions								45,897,163	39,940,000	.0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions											
041826	R9	1		09/04/2015	FTN FINANCIAL			1,411,657	1,175,000	4,080	1FE
052430	KY	0		09/02/2015	RBC CAPITAL MARKETS			14,506,275	12,045,000	45,169	1FE
05914F	XE	5		09/04/2015	RBC CAPITAL MARKETS			6,089,300	5,000,000	48,611	1FE
082887	NM	8		07/07/2015	DA DAVIDSON			1,921,177	1,665,000	.0	1FE
194740	HQ	2		07/07/2015	CITIGROUP GLOBAL MARKETS			1,343,471	1,305,000	.0	1FE
199492	PE	3		08/31/2015	BAS-MERRILL LYNCH			3,399,182	3,225,000	7,167	1FE
199492	PF	0		08/31/2015	BAS-MERRILL LYNCH			3,243,692	3,085,000	6,856	1FE
199492	PG	8		08/31/2015	BAS-MERRILL LYNCH			2,986,857	2,850,000	6,333	1FE
199820	V4	0		08/25/2015	RAYMOND JAMES & ASSOC			3,109,920	3,000,000	17,667	1FE
199820	R6	0		07/13/2015	RAYMOND JAMES & ASSOC			1,310,059	1,265,000	5,763	1FE
236091	6U	3		09/17/2015	PIPER JAFFRAY			1,189,399	1,170,000	.0	1FE
478700	X5	1		09/14/2015	RAYMOND JAMES & ASSOC			4,759,654	4,680,000	.0	1FE
495008	RQ	9		07/01/2015	DA DAVIDSON			3,298,779	2,900,000	.0	1FE
514014	PP	8		08/12/2015	AMERITAS INVESTMENT CORP			7,489,593	7,380,000	.0	1FE
539158	JH	9		08/27/2015	RBC CAPITAL MARKETS			1,434,663	1,250,000	.0	1FE
581664	ER	6		07/30/2015	RBC CAPITAL MARKETS			4,289,643	3,670,000	.0	1FE
591852	ZE	1		07/08/2015	BAS-MERRILL LYNCH			5,687,825	5,500,000	.0	1FE
598022	GL	9		07/29/2015	RAYMOND JAMES & ASSOC			1,570,252	1,515,000	.0	1FE
64327T	DN	5		09/18/2015	RBC CAPITAL MARKETS			12,582,602	10,235,000	314,158	1FE
644800	2G	8		08/04/2015	CITIGROUP GLOBAL MARKETS			4,180,093	4,160,000	.0	1FE
681181	UL	5		06/23/2015	BAS-MERRILL LYNCH			.0	.0	.514	1FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
725769 JM 6	PITTSYLVANIA CO GEN OBLI 3.250 2028 02.....		.....08/12/2015	FIDELITY CAPITAL MARKETS SERVICES.....		.....3,152,965	.....3,080,000	.....0	1FE.....
741751 Y7 0	PRINCE WILLIAM CO GEN OB 3.750 2034 08.....		.....07/29/2015	J P MORGAN CHASE SECURITIES INC.....		.....3,189,838	.....3,090,000	.....0	1FE.....
793181 JQ 2	SAINT PETER ISD #508 GO 4.000 2039 02.....		.....07/14/2015	BAS-MERRILL LYNCH.....		.....3,509,963	.....3,480,000	.....0	1FE.....
830354 NH 5	SKAGIT CO SD #103 ANACOR 4.000 2033 12.....		.....07/22/2015	CITIGROUP GLOBAL MARKETS.....		.....6,977,001	.....6,690,000	.....0	1FE.....
860758 RP 8	STILLWATER ISD#834 GO S2 3.500 2030 02.....		.....07/16/2015	PIPER JAFFRAY.....		.....2,246,354	.....2,235,000	.....0	1FE.....
950732 XY 8	WENTZVILLE SCH DIST #R-4 4.000 2028 03.....		.....07/16/2015	STIFEL NICOLAUS & CO INC.....		.....2,894,130	.....2,700,000	.....0	1FE.....
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....						.....107,774,343	.....98,350,000	.....456,317	XXX

Bonds - U.S. Special Revenue and Special Assessment

101029 TH 9	BOSTON WATER & SEWER COM 3.250 2028 11.....		.....07/22/2015	BAS-MERRILL LYNCH.....		.....5,380,565	.....5,270,000	.....0	1FE.....
162393 EM 0	CHATTANOOGA ELEC REV REF 4.000 2029 09.....		.....07/21/2015	BAS-MERRILL LYNCH.....		.....17,447,740	.....16,145,000	.....0	1FE.....
172311 LF 7	CINCINNATI WATER SYS REV 4.000 2029 12.....		.....07/29/2015	MORGAN STANLEY.....		.....2,329,332	.....2,150,000	.....0	1FE.....
45528U RH 6	INDIANAPOLIS LOC PUB IMP 4.000 2035 01.....		.....07/28/2015	STIFEL NICOLAUS & CO INC.....		.....2,115,088	.....2,055,000	.....0	1FE.....
64711N ZL 2	NEW MEXICO FIN AUTH SR L 5.000 2035 06.....		.....07/28/2015	MORGAN STANLEY.....		.....8,721,970	.....7,540,000	.....0	1FE.....
64985H UQ 8	NEW YORK ENVIRONMENTAL F 5.000 2032 09.....		.....08/04/2015	CITIGROUP GLOBAL MARKETS.....		.....15,566,142	.....13,255,000	.....0	1FE.....
70917S PU 1	PENNSYLVANIA HIGHER ED (5.000 2034 10.....		.....07/01/2015	FTN FINANCIAL.....		.....1,132,139	.....985,000	.....11,081	1FE.....
870000 KE 5	SWARTHMORE BORO AUTH COL 4.000 2037 09.....		.....07/14/2015	BAS-MERRILL LYNCH.....		.....2,397,601	.....2,335,000	.....0	1FE.....
874461 HV 1	TALLAHASSEE CONS UTIL SY 5.000 2035 10.....		.....09/16/2015	RAMIREZ & CO INC.....		.....2,215,639	.....1,970,000	.....0	1FE.....
915115 6A 2	UNIVERSITY OF TEXAS PERM 5.000 2029 07.....		.....07/21/2015	J P MORGAN CHASE SECURITIES INC.....		.....4,135,565	.....3,500,000	.....0	1FE.....
915115 6B 0	UNIVERSITY OF TEXAS PERM 5.000 2030 07.....		.....07/21/2015	J P MORGAN CHASE SECURITIES INC.....		.....5,875,100	.....5,000,000	.....0	1FE.....
92817T FT 8	VIRGINIA PUBLIC SCH AUTH 3.500 2033 08.....		.....07/14/2015	MORGAN STANLEY.....		.....4,935,104	.....4,920,000	.....0	1FE.....
92818L WR 9	VIRGINIA RES AUTH INFRAS 4.000 2032 11.....		.....07/28/2015	BAS-MERRILL LYNCH.....		.....1,452,766	.....1,360,000	.....0	1FE.....
3137G1 AA 5	FWLS 2015-SC01 1A 3.500 2045 05.....		.....07/23/2015	CREDIT SUISSE FIRST BOSTON.....		.....14,231,875	.....14,000,000	.....39,472	1.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....						.....87,936,627	.....80,485,000	.....50,553	XXX

Bonds - Industrial and Miscellaneous

002824 BA 7	ABBOTT LABS 2.550 2022 03.....		.....08/14/2015	J P MORGAN CHASE SECURITIES INC.....		.....1,575,046	.....1,600,000	.....15,258	1FE.....
00101J AK 2	ADT CORP 6.250 2021 10.....		.....07/14/2015	J P MORGAN CHASE SECURITIES INC.....		.....1,062,500	.....1,000,000	.....15,972	3FE.....
0010EP AN 8	AEP TEXAS CENTRAL COMPAN 3.850 2025 10.....		.....09/15/2015	SUNTRUST.....		.....990,210	.....1,000,000	.....0	2FE.....
009363 AR 3	AIRGAS INC 3.050 2020 08.....		.....08/06/2015	BAS-MERRILL LYNCH.....		.....998,080	.....1,000,000	.....0	2FE.....
02209S AL 7	ALTRIA GROUP INC 4.750 2021 05.....		.....09/17/2015	SUSQUEHANNA INTL GROUP.....		.....1,097,946	.....1,015,000	.....18,348	2FE.....
02665W AH 4	AMERICAN HONDA FINANCE 2.250 2019 08.....	R	.....09/14/2015	CITIGROUP GLOBAL MARKETS.....		.....1,006,500	.....1,000,000	.....2,000	1FE.....
02665W AZ 4	AMERICAN HONDA FINANCE 2.450 2020 09.....	R	.....09/21/2015	BAS-MERRILL LYNCH.....		.....1,998,700	.....2,000,000	.....0	1FE.....
03040W AL 9	AMERICAN WATER CAP CORP 3.400 2025 03.....		.....08/10/2015	J P MORGAN CHASE SECURITIES INC.....		.....996,670	.....1,000,000	.....15,300	1FE.....
031162 BM 1	AMGEN INC 3.875 2021 11.....		.....08/28/2015	GOLDMAN SACHS & CO.....		.....1,043,760	.....1,000,000	.....11,517	2FE.....
038222 AF 2	APPLIED MATERIALS 4.300 2021 06.....		.....09/08/2015	MORGAN STANLEY.....		.....2,145,960	.....2,000,000	.....20,544	1FE.....
038222 AH 8	APPLIED MATERIALS 2.625 2020 10.....		.....09/22/2015	J P MORGAN CHASE SECURITIES INC.....		.....3,001,740	.....3,000,000	.....73	1FE.....
038521 AM 2	ARAMARK CORP 5.750 2020 03.....		.....09/01/2015	RBC CAPITAL MARKETS.....		.....1,038,750	.....1,000,000	.....26,993	4FE.....
045054 AC 7	ASHTREAD CAPITAL (144A) 5.625 2024 10.....	R	.....09/01/2015	BARCLAYS CAPITAL INC.....		.....993,750	.....1,000,000	.....23,906	3FE.....
049560 AJ 4	ATMOS ENERGY CORP 8.500 2019 03.....		.....09/16/2015	U S BANCORP.....		.....78,072	.....65,000	.....92	1FE.....
053015 AD 5	AUTOMATIC DATA PROCESSIN 2.250 2020 09.....		.....09/08/2015	BAS-MERRILL LYNCH.....		.....999,110	.....1,000,000	.....0	1FE.....
053015 AE 3	AUTOMATIC DATA PROCESSIN 3.375 2025 09.....	09/08/2015	J P MORGAN CHASE SECURITIES INC.....	998,9101,000,0000	1FE.....

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SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9	10
Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
05329W	AM	4	AUTONATION INC 4.500 2025 10.....		09/18/2015	BAS-MERRILL LYNCH.....		1,018,160	1,000,000	.250	2FE.....
05333Z	AP	7	AUTOZONE INC 3.125 2023 07.....		08/31/2015	JEFFERIES & CO INC.....		539,473	550,000	2,292	2FE.....
05348E	AT	6	AVALON BAY COMMUNITIES 4.200 2023 12.....		08/28/2015	RBC CAPITAL MARKETS.....		1,051,030	1,000,000	8,983	2FE.....
06051G	EE	5	BANK OF AMERICA 5.875 2021 01.....		09/03/2015	BAS-MERRILL LYNCH.....		1,145,010	1,000,000	10,444	1FE.....
06051G	DZ	9	BANK OF AMERICA CORP 7.625 2019 06.....		09/18/2015	NOMURA SECURITIES INTL.....		2,365,240	2,000,000	47,444	1FE.....
06051G	EC	9	BANK OF AMERICA CORP 5.625 2020 07.....		09/18/2015	ROBERT W BAIRD & CO.....		2,800,044	2,480,000	31,775	1FE.....
06051G	FS	3	BANK OF AMERICA CORP 3.875 2025 08.....		07/27/2015	BAS-MERRILL LYNCH.....		1,996,380	2,000,000	.0	1FE.....
07274E	AG	8	BAYER US FINANCE (144A) 3.375 2024 10.....	R	08/25/2015	CREDIT AGRICOLE CIB.....		1,002,860	1,000,000	13,125	1FE.....
05531F	AS	2	BB&T CORP 2.450 2020 01.....		09/18/2015	CREDIT SUISSE FIRST BOSTON.....		231,732	230,000	1,064	1FE.....
09366Z	AF	1	BLOCK FINANCIAL LLC 4.125 2020 10.....		09/28/2015	BAS-MERRILL LYNCH.....		999,460	1,000,000	.0	2FE.....
097023	AH	8	BOEING CO 7.950 2024 08.....		09/10/2015	BARCLAYS CAPITAL INC.....		2,701,440	2,000,000	13,250	1FE.....
097023	AM	7	BOEING CO 7.250 2025 06.....		08/27/2015	MESIROW FINANCIAL.....		1,312,460	1,000,000	15,306	1FE.....
07330M	AA	5	BRANCH BANKING & TRUST 3.800 2026 10.....		09/03/2015	CANTOR FITZGERALD.....		1,019,930	1,000,000	13,617	1FE.....
133131	AR	3	CAMDEN PROPERTY TRUST 4.625 2021 06.....		09/02/2015	WELLS FARGO SECURITIES.....		1,078,810	1,000,000	10,663	2FE.....
12505B	AD	2	CBRE SERVICES INC 4.875 2026 03.....		08/06/2015	J P MORGAN CHASE SECURITIES INC.....		3,969,600	4,000,000	.0	2FE.....
124857	AE	3	CBS CORP 4.300 2021 02.....		09/01/2015	U S BANCORP.....		526,175	500,000	1,135	2FE.....
124857	AQ	6	CBS CORP 4.000 2026 01.....		07/07/2015	BAS-MERRILL LYNCH.....		981,880	1,000,000	.0	2FE.....
12505F	AD	3	CBS OUT AMER CAP 5.625 2024 02.....		09/30/2015	WELLS FARGO SECURITIES.....		508,750	500,000	.0	4FE.....
172967	EM	9	CITIGROUP INC 6.125 2017 11.....		06/29/2015	BROWNSTONE INVESTMENTS.....		.0	.0	6,976	1FE.....
17401Q	AB	7	CITIZENS BANK NA 2.450 2019 12.....		09/01/2015	WELLS FARGO SECURITIES.....		3,072,100	3,100,000	18,988	2FE.....
195869	AP	7	COLONIAL PIPELINE CO (14 3.750 2025 10.....		09/16/2015	MIZUHO INTERNATIONAL PLC.....		1,994,520	2,000,000	.0	1FE.....
200339	DX	4	COMERICA BANK 4.000 2025 07.....		07/22/2015	J P MORGAN CHASE SECURITIES INC.....		993,970	1,000,000	.0	1FE.....
20337Z	AN	7	COMMSCOPE INC (144A) 4.375 2020 06.....		07/29/2015	VARIOUS.....		2,395,363	2,378,000	18,977	3FE.....
209111	FE	8	CONSOLIDATED EDISON CO O 3.300 2024 12.....		07/07/2015	SUSQUEHANNA INTL GROUP.....		1,591,762	1,565,000	5,595	1FE.....
210518	CT	1	CONSUMERS ENERGY CO 2.850 2022 05.....		09/15/2015	KEYBANC CAPITAL MARK.....		248,583	250,000	2,434	1FE.....
22025Y	AP	5	CORRECTIONS CORP OF AMER 4.625 2023 05.....		08/31/2015	WELLS FARGO SECURITIES.....		1,975,000	2,000,000	31,347	3FE.....
22025Y	AQ	3	CORRECTIONS CORP OF AMER 5.000 2022 10.....		09/21/2015	WELLS FARGO SECURITIES.....		500,000	500,000	.0	3FE.....
22822Z	BD	5	CROWN CASTLE INTL CORP 5.250 2023 01.....		06/30/2015	SUNTRUST.....		.0	.0	12,469	3FE.....
126650	CL	2	CVS HEALTH CORP 3.875 2025 07.....		07/13/2015	BARCLAYS CAPITAL INC.....		989,940	1,000,000	.0	2FE.....
126650	BV	1	CVS LEASE PASS THRU CERT 5.773 2033 01.....		09/18/2015	JEFFERIES & CO INC.....		1,085,943	987,221	2,058	2FE.....
126650	BY	5	CVS LEASE PASS THRU CERT 5.926 2034 01.....		09/10/2015	FTN FINANCIAL.....		1,341,990	1,182,099	.973	2FE.....
233851	CA	0	DAIMLER FINANCE (144A) 2.700 2020 08.....	R	07/28/2015	DEUTSCHE BANC.....		998,050	1,000,000	.0	1FE.....
235851	AQ	5	DANAHER CORP 3.350 2025 09.....		09/14/2015	BARCLAYS CAPITAL INC.....		2,008,160	2,000,000	.372	1FE.....
250847	EJ	5	DETROIT EDISON COMPANY 2.650 2022 06.....		09/17/2015	MORGAN STANLEY.....		243,638	250,000	1,785	1FE.....
291011	BG	8	EMERSON ELECTRIC 3.150 2025 06.....		09/03/2015	RBC CAPITAL MARKETS.....		1,380,980	1,380,000	13,041	1FE.....
29335*	AA	3	ENHANCED CAPITAL PARTNERS 7.060 2019 03.....		09/01/2015	PRIOR PERIOD ADJ.....		.763	.763	.0	1.....
313747	AT	4	FEDERAL REALTY INVESTMEN 2.750 2023 06.....		08/28/2015	WELLS FARGO SECURITIES.....		568,335	591,000	4,108	1FE.....
313747	AW	7	FEDERAL REALTY INVESTMEN 2.550 2021 01.....		09/21/2015	WELLS FARGO SECURITIES.....		2,993,130	3,000,000	.0	1FE.....
316773	CT	5	FIFTH THIRD BANCORP 2.875 2020 07.....		07/22/2015	DEUTSCHE BANC.....		998,710	1,000,000	.0	1FE.....
31677Q	BD	0	FIFTH THIRD BANK 2.150 2018 08.....		08/17/2015	DEUTSCHE BANC.....		799,864	800,000	.0	1FE.....
337738	AM	0	FISERV INC 3.500 2022 10.....		08/25/2015	ROBERT W BAIRD & CO.....		1,006,980	1,000,000	14,292	2FE.....

QE04.2

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)
33829T AA 4	FIVE CORNERS FUNDING TRU	4.419 2023 11		09/14/2015	WELLS FARGO SECURITIES		2,085,800	2,000,000	29,951	2FE
340711 AW 0	FLORIDA GAS TRANSMISSION	4.350 2025 07		09/16/2015	VARIOUS		1,984,570	2,000,000	7,975	2FE
345397 XL 2	FORD MOTOR CREDIT	4.134 2025 08		07/30/2015	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	2FE
35906A AR 9	FRONTIER COMMUNICATIONS	8.875 2020 09		09/11/2015	J P MORGAN CHASE SECURITIES INC		500,000	500,000	0	3FE
36155W AH 9	GCI INC	6.750 2021 06		09/16/2015	SUNTRUST		1,027,500	1,000,000	20,625	4FE
370334 BT 0	GENERAL MILLS INC	3.650 2024 02		09/11/2015	VARIOUS		4,699,978	4,600,000	13,667	2FE
37045X AL 0	GENERAL MOTORS FINANCIAL	4.250 2023 05		09/16/2015	CITIGROUP GLOBAL MARKETS		983,090	1,000,000	14,875	2FE
36162J AA 4	GEO GROUP INC	5.875 2024 10		09/02/2015	WELLS FARGO SECURITIES		1,548,750	1,500,000	35,005	3FE
382550 BC 4	GOODYEAR TIRE	7.000 2022 05		09/24/2015	VARIOUS		2,138,750	2,000,000	50,750	3FE
38259P AD 4	GOOGLE INC	3.375 2024 02		09/22/2015	VARIOUS		1,634,156	1,582,000	13,768	1FE
404030 AE 8	H&E EQUIPMENT	7.000 2022 09		07/23/2015	JEFFERIES & CO INC		990,000	1,000,000	28,583	4FE
412822 AD 0	HARLEY-DAVIDSON	3.500 2025 07		07/23/2015	J P MORGAN CHASE SECURITIES INC		994,490	1,000,000	0	1FE
41283L AD 7	HARLEY-DAVIDSON FINANCIA	2.400 2019 09		07/08/2015	STIFEL NICOLAUS & CO INC		1,010,150	1,000,000	7,867	1FE
413875 AR 6	HARRIS CORP	3.832 2025 04		08/18/2015	RBC CAPITAL MARKETS		973,330	1,000,000	12,135	2FE
418056 AT 4	HASBRO INC	3.150 2021 05		09/14/2015	RBC CAPITAL MARKETS		2,030,300	2,000,000	21,350	2FE
42217K BA 3	HEALTH CARE REIT INC	3.750 2023 03		08/25/2015	WELLS FARGO SECURITIES		999,590	1,000,000	16,979	2FE
421924 BN 0	HEALTHSOUTH CORP	5.125 2023 03		07/01/2015	CANTOR FITZGERALD		1,002,500	1,000,000	16,372	4FE
421924 BP 5	HEALTHSOUTH CORP (144A)	5.750 2024 11		08/04/2015	GOLDMAN SACHS & CO		2,010,000	2,000,000	30,667	4FE
421924 BR 1	HEALTHSOUTH CORP (144A)	5.750 2025 09		09/11/2015	MORGAN STANLEY		2,000,000	2,000,000	0	4FE
427866 AU 2	HERSHEY COMPANY	3.200 2025 08		08/19/2015	BAS-MERRILL LYNCH		1,000,340	1,000,000	267	1FE
428291 AM 0	HEXCEL CORP	4.700 2025 08		08/04/2015	VARIOUS		2,010,370	2,000,000	522	2FE
431475 AA 0	HILL-ROM HOLDINGS INC (1	5.750 2023 09		09/30/2015	VARIOUS		6,176,375	6,100,000	2,156	4FE
432891 AD 1	HILTON WORLDWIDE	5.625 2021 10		08/25/2015	WELLS FARGO SECURITIES		520,000	500,000	10,391	4FE
423074 AS 2	HJ HEINZ CO	4.875 2025 02		07/07/2015	MORGAN STANLEY		2,195,000	2,000,000	43,333	2FE
423074 BA 0	HJ HEINZ CO (144A)	3.500 2022 07		09/01/2015	CREDIT SUISSE FIRST BOSTON		1,012,750	1,000,000	6,028	2FE
437076 BK 7	HOME DEPOT INC	3.350 2025 09		09/10/2015	VARIOUS		2,002,980	2,000,000	0	1FE
440452 AE 0	HORMEL FOODS CORP	4.125 2021 04		07/24/2015	WELLS FARGO SECURITIES		325,059	300,000	3,575	1FE
42824C AE 9	HP ENTERPRISE CO (144A)	3.600 2020 10		09/30/2015	J P MORGAN CHASE SECURITIES INC		999,720	1,000,000	0	2FE
42824C AL 3	HP ENTERPRISE CO (144A)	4.400 2022 10		09/30/2015	J P MORGAN CHASE SECURITIES INC		998,020	1,000,000	0	2FE
42824C AP 4	HP ENTERPRISE CO (144A)	4.900 2025 10		09/30/2015	GOLDMAN SACHS & CO		997,250	1,000,000	0	2FE
446413 AG 1	HUNTINGTON INGALLS INDUS	5.000 2021 12		06/30/2015	WELLS FARGO SECURITIES		0	0	3,681	3FE
446438 RQ 8	HUNTINGTON NATIONAL BANK	2.875 2020 08		08/17/2015	GOLDMAN SACHS & CO		995,800	1,000,000	0	1FE
452308 AT 6	ILLINOIS TOOL WORKS	3.500 2024 03		09/15/2015	BBVA SECURITIES INC		2,759,454	2,700,000	4,463	1FE
458140 AS 9	INTEL CORP	3.700 2025 07		07/22/2015	BAS-MERRILL LYNCH		998,510	1,000,000	0	1FE
460146 CL 5	INTERNATIONAL PAPER CO	3.800 2026 01		06/30/2015	BAS-MERRILL LYNCH		0	0	4,222	2FE
461070 AM 6	INTERSTATE POWER & LIGHT	3.400 2025 08		08/13/2015	WELLS FARGO SECURITIES		997,400	1,000,000	0	1FE
46284P AQ 7	IRON MOUNTAIN	6.000 2023 08		08/26/2015	BAS-MERRILL LYNCH		2,060,000	2,000,000	5,333	3FE
46284V AA 9	IRON MOUNTAIN (144A)	6.000 2020 10		09/24/2015	BAS-MERRILL LYNCH		500,000	500,000	0	3FE
465685 AJ 4	ITC HOLDINGS CORP	3.650 2024 06		06/30/2015	GOLDMAN SACHS & CO		0	0	2,129	2FE
471109 AE 8	JARDEN CORP	6.125 2022 11		09/30/2015	WELLS FARGO SECURITIES		2,942,625	2,850,000	0	3FE

QE04.3

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)
445658	CE	5		08/03/2015	GOLDMAN SACHS & CO		1,995,020	2,000,000	.0	2FE
46625H	MN	7		08/26/2015	BNP PARIBAS		1,014,050	1,000,000	4,333	1FE
485134	BP	4		08/13/2015	J P MORGAN CHASE SECURITIES INC		996,440	1,000,000	.0	2FE
491674	BK	2		09/21/2015	J P MORGAN CHASE SECURITIES INC		1,999,140	2,000,000	.0	1FE
49327M	2K	9		08/24/2015	CREDIT SUISSE FIRST BOSTON		692,825	700,000	5,518	1FE
49326E	EF	6		09/08/2015	KEYBANC CAPITAL MARK		999,820	1,000,000	.0	2FE
494368	BR	3		08/31/2015	J P MORGAN CHASE SECURITIES INC		998,280	1,000,000	2,288	1FE
49446X	AA	4		09/14/2015	U S BANCORP		1,050,950	1,000,000	5,494	2FE
500255	AU	8		07/14/2015	GOLDMAN SACHS & CO		999,760	1,000,000	.0	2FE
53219L	AM	1		08/10/2015	BAS-MERRILL LYNCH		2,600,000	2,500,000	18,333	3FE
538034	AG	4		09/09/2015	J P MORGAN CHASE SECURITIES INC		2,000,000	2,000,000	26,576	4FE
501889	AB	5		08/26/2015	OPPENHEIMER AND CO		481,875	500,000	6,993	3FE
546676	AW	7		09/22/2015	VARIOUS		4,017,880	4,000,000	.0	1FE
548661	DH	7		09/11/2015	J P MORGAN CHASE SECURITIES INC		1,000,170	1,000,000	.0	1FE
55279H	AG	5		09/21/2015	JEFFERIES & CO INC		727,596	725,000	2,673	1FE
55279H	AJ	9		08/26/2015	U S BANCORP		990,990	1,000,000	1,458	1FE
571903	AP	8		09/09/2015	J P MORGAN CHASE SECURITIES INC		1,977,520	2,000,000	.0	2FE
581557	AZ	8		08/31/2015	MORGAN STANLEY		1,839,300	1,915,000	11,203	2FE
581557	BE	4		09/21/2015	CREDIT SUISSE FIRST BOSTON		1,020,660	1,000,000	.949	2FE
585055	AZ	9		09/15/2015	J P MORGAN CHASE SECURITIES INC		968,830	1,000,000	12,757	1FE
59156R	BH	0		09/17/2015	WELLS FARGO SECURITIES		1,008,720	1,000,000	16,200	1FE
594918	BA	1		09/22/2015	WELLS FARGO SECURITIES		1,993,500	2,000,000	5,674	1FE
617446	8C	6		07/20/2015	MORGAN STANLEY		999,180	1,000,000	.0	1FE
61746B	DQ	6		09/11/2015	MORGAN STANLEY		2,328,245	2,280,000	33,622	1FE
61761J	B3	2		08/24/2015	J P MORGAN CHASE SECURITIES INC		1,007,020	1,000,000	5,522	1FE
655044	AK	1		07/29/2015	EXCHANGED		1,165,769	1,100,000	15,125	2FE
655844	BL	1		07/06/2015	BARCLAYS CAPITAL INC		969,290	1,000,000	11,612	2FE
665772	CM	9		08/04/2015	MORGAN STANLEY		998,160	1,000,000	.0	1FE
62947Q	AN	8	R	09/28/2015	VARIOUS		2,871,030	2,748,000	.717	3FE
67103H	AC	1		07/07/2015	WELLS FARGO SECURITIES		2,052,240	2,000,000	27,233	2FE
681904	AS	7		07/06/2015	CANTOR FITZGERALD		2,244,375	2,100,000	10,529	3FE
68557N	AB	9		09/22/2015	VARIOUS		2,510,000	2,500,000	.0	3FE
12505F	AF	8		09/15/2015	WELLS FARGO SECURITIES		2,060,000	2,000,000	.979	4FE
690872	AB	2		07/10/2015	WELLS FARGO SECURITIES		992,500	1,000,000	13,438	4FE
69371R	M7	8		08/10/2015	J P MORGAN CHASE SECURITIES INC		999,070	1,000,000	.0	1FE
693304	AT	4		09/28/2015	SCOTIA CAPITAL		1,991,800	2,000,000	.0	1FE
718172	BQ	1		08/04/2015	SOCIETY GENERALE AMERICAS		1,980,560	2,000,000	.0	1FE
720186	AJ	4		09/09/2015	U S BANCORP		4,996,750	5,000,000	.0	1FE
72925P	AD	7		07/22/2015	U S BANCORP		880,243	910,000	10,844	2FE
74005P	BQ	6		09/21/2015	CITIGROUP GLOBAL MARKETS		1,991,680	2,000,000	.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)
742718 BH 1	PROCTER & GAMBLE CO 6.450 2026 01.....		08/24/2015	WELLS FARGO SECURITIES.....		1,292,960	1,000,000	7,525	1FE.....
748767 AF 7	QUINTILES TRANSNATIONAL 4.875 2023 05.....		06/30/2015	VARIOUS.....		0	0	21,856	3FE.....
751212 AB 7	RALPH LAUREN 2.625 2020 08.....		08/13/2015	GOLDMAN SACHS & CO.....		997,950	1,000,000	0	1FE.....
75884R AT 0	REGENCY CENTERS LP 3.750 2024 06.....		09/08/2015	WELLS FARGO SECURITIES.....		1,000,180	1,000,000	8,958	2FE.....
759187 BL 0	REGIONS FINANCIAL CORP 2.250 2018 09.....		07/28/2015	DEUTSCHE BANC.....		1,997,620	2,000,000	0	2FE.....
760759 AQ 3	REPUBLIC SERVICES 3.200 2025 03.....		09/02/2015	BAS-MERRILL LYNCH.....		679,669	701,000	11,029	2FE.....
761713 BM 7	REYNOLDS AMERICAN (144A) 3.750 2023 05.....		09/02/2015	BARCLAYS CAPITAL INC.....		1,966,280	2,000,000	22,500	2FE.....
76882A AA 8	RIVERS PITTSBURG (144A) 9.500 2019 06.....		07/02/2015	WELLS FARGO SECURITIES.....		1,052,200	1,000,000	6,069	4FE.....
771196 BB 7	ROCHE HOLDINGS INC (144A) 2.875 2021 09.....	R	09/23/2015	VARIOUS.....		2,576,911	2,535,000	32,928	1FE.....
771196 BE 1	ROCHE HOLDINGS INC (144A) 3.350 2024 09.....	R	09/16/2015	CITIGROUP GLOBAL MARKETS.....		1,007,680	1,000,000	15,913	1FE.....
773903 AG 4	ROCKWELL AUTOMATION 2.875 2025 03.....		09/17/2015	KEYBANC CAPITAL MARK.....		1,954,880	2,000,000	3,354	1FE.....
78355H KA 6	RYDER SYSTEM INC 2.875 2020 09.....		08/17/2015	BAS-MERRILL LYNCH.....		998,880	1,000,000	0	2FE.....
80282K AE 6	SANTANDER HOLDINGS USA 4.500 2025 07.....	R	07/14/2015	J P MORGAN CHASE SECURITIES INC.....		999,600	1,000,000	0	2FE.....
810186 AK 2	SCOTTS MIRACLE 6.625 2020 12.....		09/25/2015	GUGGENHEIM SECURITIES.....		2,429,236	2,333,000	45,080	4FE.....
811065 AF 8	SCRIPPS NETWORKS 3.500 2022 06.....		08/27/2015	CREDIT SUISSE FIRST BOSTON.....		985,440	1,000,000	8,653	2FE.....
824348 AR 7	SHERWIN-WILLIAMS CO 3.450 2025 08.....		09/22/2015	VARIOUS.....		2,009,770	2,000,000	5,271	1FE.....
828807 CU 9	SIMON PROPERTY GROUP 2.500 2020 09.....		08/10/2015	CITIGROUP GLOBAL MARKETS.....		999,430	1,000,000	0	1FE.....
828807 CV 7	SIMON PROPERTY GROUP 3.500 2025 09.....		08/10/2015	CITIGROUP GLOBAL MARKETS.....		993,540	1,000,000	0	1FE.....
842400 FY 4	SOUTHERN CALIFORNIA EDIS 3.500 2023 10.....		08/18/2015	MORGAN STANLEY.....		2,058,680	2,000,000	27,222	1FE.....
845743 BP 7	SOUTHWESTERN PUBLIC SERV 3.300 2024 06.....		09/09/2015	WELLS FARGO SECURITIES.....		2,005,960	2,000,000	16,683	1FE.....
790849 AJ 2	ST JUDE MEDICAL 3.250 2023 04.....		07/08/2015	CREDIT SUISSE FIRST BOSTON.....		998,200	1,000,000	7,944	2FE.....
790849 AL 7	ST JUDE MEDICAL 2.000 2018 09.....		09/14/2015	BAS-MERRILL LYNCH.....		997,590	1,000,000	0	1FE.....
790849 AN 3	ST JUDE MEDICAL 3.875 2025 09.....		09/14/2015	BAS-MERRILL LYNCH.....		996,160	1,000,000	0	1FE.....
855244 AG 4	STARBUCKS CORP 2.700 2022 06.....		08/25/2015	GOLDMAN SACHS & CO.....		1,004,590	1,000,000	5,850	1FE.....
86787E AN 7	SUNTRUST BANK 2.750 2023 05.....		08/27/2015	SUNTRUST.....		1,917,040	2,000,000	18,333	2FE.....
87264A AK 1	T-MOBILE USA INC 6.250 2021 04.....		07/30/2015	RBC CAPITAL MARKETS.....		2,100,000	2,000,000	42,708	3FE.....
87236Y AD 0	TD AMERITRADE 3.625 2025 04.....		09/16/2015	JEFFERIES & CO INC.....		2,029,860	2,000,000	34,236	1FE.....
88023U AC 5	TEMPUR SEALY INTERNATION 5.625 2023 10.....		09/21/2015	BAS-MERRILL LYNCH.....		1,000,000	1,000,000	0	4FE.....
88947E AN 0	TOLL BROS FINANCE CORP 4.375 2023 04.....		06/26/2015	GMP SECURITIES.....		0	0	18,472	3FE.....
89233P 5T 9	TOYOTA MOTOR CREDIT CORP 3.300 2022 01.....	R	09/17/2015	STIFEL NICOLAUS & CO INC.....		1,951,072	1,900,000	12,192	1FE.....
902494 AX 1	TYSON FOODS INC 3.950 2024 08.....		07/21/2015	BAS-MERRILL LYNCH.....		1,691,355	1,681,000	29,326	2FE.....
904764 AS 6	UNILEVER CAPITAL 3.100 2025 07.....	R	07/29/2015	VARIOUS.....		1,979,800	2,000,000	258	1FE.....
91324P CP 5	UNITEDHEALTH GROUP INC 3.750 2025 07.....		07/21/2015	VARIOUS.....		3,001,430	3,000,000	208	1FE.....
91159H HG 8	US BANCORP 3.700 2024 01.....		08/25/2015	U S BANCORP.....		1,048,800	1,000,000	2,878	1FE.....
920355 AK 0	VALSPAR CORP 3.950 2026 01.....		07/22/2015	BAS-MERRILL LYNCH.....		995,600	1,000,000	0	2FE.....
92277G AG 2	VENTAS REALTY LP 4.125 2026 01.....		07/09/2015	UBS AG.....		992,180	1,000,000	0	2FE.....
92343V BR 4	VERIZON COMMUNICATIONS I 5.150 2023 09.....		09/23/2015	RBC CAPITAL MARKETS.....		3,325,800	3,000,000	5,579	2FE.....
92343V BY 9	VERIZON COMMUNICATIONS I 4.150 2024 03.....		08/31/2015	RBC CAPITAL MARKETS.....		413,675	403,000	7,805	2FE.....
927804 FS 8	VIRGINIA ELECTRIC & POWE 3.100 2025 05.....		08/25/2015	MORGAN STANLEY.....		993,990	1,000,000	9,042	1FE.....
928377 AA 8	VISTA OUTDOOR (144A) 5.875 2023 10.....		08/27/2015	VARIOUS.....		3,052,500	3,000,000	7,017	3FE.....
92976W BH 8	WACHOVIA CORP 5.750 2018 02.....		06/30/2015	BAS-MERRILL LYNCH.....		0	0	24,757	1FE.....

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)
931427	AH	1		08/07/2015	VARIOUS.....		2,182,677	2,233,000	16,567	2FE.....
25468P	DF	0		09/14/2015	GOLDMAN SACHS & CO.....		997,620	1,000,000	0	1FE.....
94974B	GP	9		09/22/2015	WELLS FARGO SECURITIES.....		3,000,180	3,000,000	0	1FE.....
962166	BW	3		08/26/2015	KEYBANC CAPITAL MARK.....		266,738	250,000	5,332	2FE.....
966244	AA	3		08/31/2015	BAS-MERRILL LYNCH.....		1,036,250	1,000,000	22,694	4FE.....
982526	AV	7		09/17/2015	VARIOUS.....		2,666,207	2,610,000	29,653	2FE.....
978097	AC	7		09/30/2015	WELLS FARGO SECURITIES.....		1,043,750	1,000,000	0	3FE.....
989207	AA	3		09/10/2015	VARIOUS.....		2,147,500	2,000,000	56,188	4FE.....
097751	BF	7	A	08/19/2015	MORGAN STANLEY.....		687,500	1,000,000	6,635	1.....
097751	BJ	9	A	07/22/2015	MORGAN STANLEY.....		795,000	1,000,000	17,000	4FE.....
13645R	AS	3	A	09/08/2015	KEYBANC CAPITAL MARK.....		2,591,628	2,750,000	8,861	2FE.....
13645R	AT	1	A	07/29/2015	WELLS FARGO SECURITIES.....		996,470	1,000,000	0	2FE.....
559222	AR	5	A	09/16/2015	BAS-MERRILL LYNCH.....		2,988,300	3,000,000	0	2FE.....
002799	AV	6	F	08/17/2015	BAS-MERRILL LYNCH.....		997,080	1,000,000	0	1FE.....
01748T	AA	9	E	09/28/2015	J P MORGAN CHASE SECURITIES INC.....		2,550,000	2,500,000	0	3FE.....
05565Q	CP	1	F	09/15/2015	WELLS FARGO SECURITIES.....		1,017,250	1,000,000	4,026	1FE.....
111013	AH	1	F	09/17/2015	TD SECURITIES.....		2,410,780	2,000,000	68,083	2FE.....
23636A	AD	3	F	09/10/2015	BAS-MERRILL LYNCH.....		1,995,920	2,000,000	0	1FE.....
25152R	2U	6	F	08/17/2015	DEUTSCHE BANC.....		1,996,580	2,000,000	0	2FE.....
294829	AA	4	F	08/24/2015	RAYMOND JAMES & ASSOC.....		1,562,190	1,500,000	17,531	2FE.....
35177P	AT	4	F	09/02/2015	MIZUHO INTERNATIONAL PLC.....		3,342,240	3,000,000	26,875	2FE.....
453140	AF	2	F	07/15/2015	BAS-MERRILL LYNCH.....		978,860	1,000,000	0	2FE.....
44987C	AG	3	F	08/10/2015	HSBC.....		999,300	1,000,000	0	1FE.....
53944V	AH	2	F	09/01/2015	RBC CAPITAL MARKETS.....		1,985,284	2,007,000	21,464	1FE.....
53944V	AK	5	F	09/22/2015	RBC CAPITAL MARKETS.....		3,042,810	3,000,000	8,550	1FE.....
638602	BP	6	F	09/18/2015	VARIOUS.....		2,126,425	2,100,000	7,388	1FE.....
62886H	AK	7	E	08/24/2015	WELLS FARGO SECURITIES.....		2,030,000	2,000,000	3,333	4FE.....
75625Q	AB	5	F	08/04/2015	HSBC.....		972,851	942,000	12,900	1FE.....
83368R	AF	9	F	09/09/2015	SOCIETE GENERALE AMERICAS.....		995,630	1,000,000	0	1FE.....
87938W	AP	8	F	09/01/2015	BNP PARIBAS.....		1,120,780	1,000,000	2,731	2FE.....
902118	BS	6	E	09/09/2015	GOLDMAN SACHS & CO.....		992,840	1,000,000	0	1FE.....
90351D	AA	5	F	09/23/2015	UBS AG.....		2,003,500	2,000,000	656	1FE.....
90351D	AB	3	F	09/21/2015	UBS AG.....		1,996,260	2,000,000	0	2FE.....
00842A	AD	1		06/26/2015	J P MORGAN CHASE SECURITIES INC.....		0	0	2,410	1FE.....
00842A	AD	1		08/01/2015	FACTOR CHANGE.....		(41,157)	(41,402)	0	1FE.....
12637L	AD	1		08/31/2015	CREDIT SUISSE FIRST BOSTON.....		7,100,625	7,000,000	22,458	1FE.....
46644V	BK	1		07/21/2015	J P MORGAN CHASE SECURITIES INC.....		6,985,781	7,000,000	16,333	1FE.....
97652R	AD	9		07/29/2015	WELLS FARGO SECURITIES.....		3,753,043	3,736,114	726	1FE.....
05526Q	AA	4		08/27/2015	BAS-MERRILL LYNCH.....		4,973,438	5,000,000	0	1FE.....
44217N	AC	0		06/30/2015	BARCLAYS CAPITAL INC.....		0	0	1,286	1FE.....

QE04.6

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)
91830C	AA	6	VNDO 2012-6AVE A		2.995 2030 11.....	.....09/15/2015	CITIGROUP GLOBAL MARKETS.....	.....3,001,641	.....3,000,000	.....4,244	1FE.....
34530G	AD	4	FORDO 2013-D A3		.670 2018 04.....	.....09/04/2015	WELLS FARGO SECURITIES.....	.....5,765,576	.....5,770,084	.....2,685	1FE.....
34530K	AB	9	FORDO 2014-B A3		.900 2018 10.....	.....09/10/2015	VARIOUS.....	.....17,919,486	.....17,922,000	.....7,720	1FE.....
654748	AD	4	NAROT 2013-A A4		.750 2019 07.....	.....09/21/2015	MIZUHO INTERNATIONAL PLC.....	.....7,334,671	.....7,345,000	.....1,377	1FE.....
3899999. Total Bonds - Industrial and Miscellaneous.....								.....367,783,773	.....362,210,879	.....1,964,864	XXX
8399997. Total Bonds - Part 3.....								.....779,766,775	.....751,210,125	.....2,716,580	XXX
8399999. Total Bonds.....								.....779,766,775	.....751,210,125	.....2,716,580	XXX
Common Stocks - Industrial and Miscellaneous											
92847N	10	3	VITAE PHARMACEUTICALS INC.....		.....09/25/2015	DIST FROM PARTNERSHIP.....	.....5,371,000	.....80,493	XXX	.....0	L.....
9099999. Total Common Stocks - Industrial and Miscellaneous.....								.....80,493	XXX	.....0	XXX
9799997. Total Common Stocks - Part 3.....								.....80,493	XXX	.....0	XXX
9799999. Total Common Stocks.....								.....80,493	XXX	.....0	XXX
9899999. Total Preferred and Common Stocks.....								.....80,493	XXX	.....0	XXX
9999999. Total Bonds, Preferred and Common Stocks.....								.....779,847,268	XXX	.....2,716,580	XXX

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

QE04.7

SCHEDULE D - PART 4

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

Table with 22 columns: 1-10 (CUSIP, Description, Disposal Date, Name of Purchaser, Number of Shares of Stock, Consideration, Par Value, Actual Cost, Prior Year Book/Adjusted Carrying Value), 11-15 (Change in 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., Total Foreign Exchange Change in B./A.C.V.), 16-22 (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)).

Bonds - U.S. Government

QE05

Table listing 50 bond entries with columns: CUSIP, Description, 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., 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).

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)
677765 AK 5	OHLONE CCD GO S2005B (5.000.....		08/01/2015	REDEEMED.....		3,535,000	3,535,000	3,759,720	3,550,799	0	(15,799)	0	(15,799)	0	3,535,000	0	0	0	176,750	08/01/2024	1FE.....
684575 F4 0	ORANGE CO GENERAL OBLI 5.000.....		09/29/2015	REDEEMED.....		1,245,000	1,245,000	1,340,355	1,251,088	0	(6,040)	0	(6,040)	0	1,245,047	0	(47)	(47)	75,046	07/15/2020	1FE.....
684575 F6 5	ORANGE CO GENERAL OBLI 5.000.....		09/29/2015	REDEEMED.....		635,000	635,000	678,732	637,802	0	(2,783)	0	(2,783)	0	635,019	0	(19)	(19)	38,276	07/15/2022	1FE.....
690275 P6 3	OVERLAND PARK CITY GO 4.000.....		09/01/2015	MATURED.....		4,605,000	4,605,000	4,740,203	4,618,052	0	(13,052)	0	(13,052)	0	4,605,000	0	0	0	184,200	09/01/2015	1FE.....
696667 K9 4	PALM SPRINGS USD GO S2 5.000.....		08/01/2015	REDEEMED.....		1,405,000	1,405,000	1,487,024	1,412,086	0	(7,086)	0	(7,086)	0	1,405,000	0	0	0	70,250	08/01/2023	1FE.....
696667 L2 8	PALM SPRINGS USD GO S2 5.000.....		08/01/2015	REDEEMED.....		1,485,000	1,485,000	1,568,680	1,492,233	0	(7,233)	0	(7,233)	0	1,485,000	0	0	0	74,250	08/01/2024	1FE.....
696667 L3 6	PALM SPRINGS USD GO S2 5.000.....		08/01/2015	REDEEMED.....		1,565,000	1,565,000	1,650,011	1,572,354	0	(7,354)	0	(7,354)	0	1,565,000	0	0	0	78,250	08/01/2025	1FE.....
718814 WN 2	PHOENIX GENERAL OBLIGA 4.500.....		07/01/2015	REDEEMED.....		10,000,000	10,000,000	10,322,700	10,019,549	0	(19,549)	0	(19,549)	0	10,000,000	0	0	0	450,000	07/01/2019	1FE.....
727177 BY 2	PLANO GENERAL OBLIGATI 5.000.....		09/01/2015	REDEEMED.....		7,065,000	7,065,000	7,527,616	7,104,147	0	(36,980)	0	(36,980)	0	7,067,167	0	(2,167)	(2,167)	353,250	09/01/2016	1FE.....
727177 NJ 2	PLANO GENERAL OBLIGATI 5.000.....		09/01/2015	REDEEMED.....		1,730,000	1,730,000	1,871,324	1,742,527	0	(12,527)	0	(12,527)	0	1,730,000	0	0	0	86,500	09/01/2017	1.....
727177 NN 3	PLANO GENERAL OBLIGATI 5.000.....		09/01/2015	REDEEMED.....		4,770,000	4,770,000	5,159,661	4,804,541	0	(32,548)	0	(32,548)	0	4,771,993	0	(1,993)	(1,993)	238,500	09/01/2017	1FE.....
752147 CF 3	RANCHO SANTIAGO CCD GO 5.000.....		09/01/2015	REDEEMED.....		4,015,000	4,015,000	4,345,073	4,040,144	0	(25,144)	0	(25,144)	0	4,015,000	0	0	0	200,750	09/01/2020	1FE.....
797355 VN 1	SAN DIEGO USD GO S2005 4.750.....		07/01/2015	REDEEMED.....		843,350	835,000	859,223	841,062	0	(1,160)	0	(1,160)	0	839,902	0	3,448	3,448	39,663	07/01/2022	1FE.....
810453 E7 1	SCOTTSDALE GENERAL OBL 5.000.....		07/01/2015	MATURED.....		5,230,000	5,230,000	5,964,501	5,269,068	0	(39,068)	0	(39,068)	0	5,230,000	0	0	0	261,500	07/01/2015	1FE.....
810453 P7 9	SCOTTSDALE GENERAL OBL 4.500.....		07/01/2015	REDEEMED.....		2,855,000	2,855,000	3,040,746	2,865,847	0	(10,072)	0	(10,072)	0	2,855,775	0	(775)	(775)	128,475	07/01/2017	1FE.....
810453 P9 5	SCOTTSDALE GENERAL OBL 4.500.....		07/01/2015	REDEEMED.....		2,000,000	2,000,000	2,110,920	2,006,476	0	(6,028)	0	(6,028)	0	2,000,448	0	(448)	(448)	90,000	07/01/2019	1FE.....
840610 LP 2	SO WASHINGTON CO ISD 8 5.000.....		08/01/2015	REDEEMED.....		5,600,000	5,600,000	5,958,960	5,625,670	0	(26,371)	0	(26,371)	0	5,599,299	0	701	701	280,000	02/01/2017	1FE.....
835569 DT 8	SONOMA CO JR COLL DIST 5.000.....		08/01/2015	REDEEMED.....		770,000	770,000	807,599	773,225	0	(3,225)	0	(3,225)	0	770,000	0	0	0	38,500	08/01/2024	1FE.....
835569 DU 5	SONOMA CO JR COLL DIST 5.000.....		08/01/2015	REDEEMED.....		7,740,000	7,740,000	8,171,969	7,777,257	0	(37,257)	0	(37,257)	0	7,740,000	0	0	0	387,000	08/01/2025	1FE.....
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....						237,433,350	237,425,000	252,663,106	238,441,228	0	(1,008,015)	0	(1,008,015)	0	237,433,213	0	137	137	11,405,210	XXX	XXX

QE05.3

Bonds - U.S. Special Revenue and Special Assessment

040654 ND 3	ARIZONA TRANS BRD HWY 5.000.....		07/01/2015	REDEEMED.....		28,000,000	28,000,000	30,429,910	28,146,170	0	(146,170)	0	(146,170)	0	28,000,000	0	0	0	1,400,000	07/01/2020	1FE.....
139883 AA 0	CAPITAL CITY ECONOMIC 5.000.....		09/28/2015	REDEEMED.....		135,036	135,036	135,036	135,036	0	0	0	0	0	135,036	0	0	0	3,959	12/01/2027	1Z.....
349250 KT 6	FORT WAYNE HOSP AUTH R 7.000.....		07/01/2015	REDEEMED.....		1,915,000	1,915,000	2,319,544	2,099,663	0	(184,663)	0	(184,663)	0	1,915,000	0	0	0	134,050	07/01/2018	1FE.....
349515 DW 3	FORT WORTH WATER & SEW 5.000.....		07/31/2015	REDEEMED.....		5,965,000	5,965,000	6,379,389	5,970,745	0	(5,826)	0	(5,826)	0	5,964,919	0	81	81	286,651	02/15/2019	1FE.....
349515 SV 9	FORT WORTH WATER & SEW 5.000.....		07/31/2015	REDEEMED.....		905,000	905,000	972,404	905,938	0	(915)	0	(915)	0	905,023	0	(23)	(23)	43,490	02/15/2018	1FE.....
349515 SX 5	FORT WORTH WATER & SEW 5.000.....		09/25/2015	REDEEMED.....		4,095,000	4,095,000	4,399,996	4,099,244	0	(4,370)	0	(4,370)	0	4,094,873	0	127	127	227,500	02/15/2018	1FE.....
452226 Q2 2	ILLINOIS SALES TAX FIR 6.000.....		09/16/2015	GOLDMAN SACHS & CO.....		11,294,280	9,000,000	9,617,940	9,493,082	0	(26,677)	0	(26,677)	0	9,466,405	0	1,827,875	1,827,875	414,000	06/15/2025	1FE.....
523494 JT 0	LEE CO SCH BRD COP S20 5.000.....		08/01/2015	REDEEMED.....		1,520,000	1,520,000	1,604,968	1,525,844	0	(5,844)	0	(5,844)	0	1,520,000	0	0	0	76,000	08/01/2018	1FE.....
523494 KA 9	LEE CO SCH BRD COP S20 5.000.....		08/01/2015	REDEEMED.....		2,010,000	2,010,000	2,090,199	2,015,530	0	(5,530)	0	(5,530)	0	2,010,000	0	0	0	100,500	08/01/2023	1FE.....
544495 KG 8	LOS ANGELES WTR & PWR 5.000.....		07/01/2015	REDEEMED.....		25,000,000	25,000,000	26,214,500	25,077,066	0	(77,066)	0	(77,066)	0	25,000,000	0	0	0	1,250,000	07/01/2026	1FE.....
575577 GJ 4	MASSACHUSETTS BAY TRAN 5.000.....		07/01/2015	REDEEMED.....		5,660,000	5,660,000	5,870,099	5,673,284	0	(13,284)	0	(13,284)	0	5,660,000	0	0	0	283,000	07/01/2024	1FE.....
575577 LW 9	MASSACHUSETTS BAY TRAN 5.000.....		07/01/2015	REDEEMED.....		4,425,000	4,425,000	4,701,164	4,442,989	0	(17,989)	0	(17,989)	0	4,425,000	0	0	0	221,250	07/01/2016	1.....
575577 MB 4	MASSACHUSETTS BAY TRAN 5.000.....		07/01/2015	REDEEMED.....		575,000	575,000	610,886	577,338	0	(2,338)	0	(2,338)	0	575,000	0	0	0	28,750	07/01/2016	1FE.....
57583R H9 9	MASSACHUSETTS DEV (BOS) 4.000.....		07/01/2015	MATURED.....		1,500,000	1,500,000	1,629,405	1,511,335	0	(11,335)	0	(11,335)	0	1,500,000	0	0	0	60,000	07/01/2015	1FE.....
57586C NN 1	MASSACHUSETTS H/E (HAR) 5.000.....		07/15/2015	REDEEMED.....		6,000,000	6,000,000	6,217,020	6,014,726	0	(13,909)	0	(13,909)	0	6,000,817	0	(817)	(817)	300,000	07/15/2035	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)
57586C	FW	0	07/15/2015	MASSACHUSETTS H/E (HAR		7,000,000	7,000,000	7,352,590	7,023,101	0	(21,683)	0	(21,683)	0	7,001,418	0	(1,418)	(1,418)	350,000	07/15/2032	1FE.....
57604P	MM	3	08/01/2015	MASSACHUSETTS WATER PO		10,520,000	10,520,000	11,637,329	10,588,587	0	(68,587)	0	(68,587)	0	10,520,000	0	0	0	552,300	08/01/2016	1FE.....
576047	XG	4	08/01/2015	MASSACHUSETTS WATER PO		605,000	605,000	598,532	604,597	0	403	0	403	0	605,000	0	0	0	31,763	08/01/2015	1FE.....
64465M	3F	0	08/15/2015	NEW HAMPSHIRE MUN BOND		3,830,000	3,830,000	4,251,989	3,860,659	0	(30,659)	0	(30,659)	0	3,830,000	0	0	0	191,500	08/15/2015	1FE.....
64605L	VW	5	07/01/2015	NEW JERSEY EDL FACS (P		3,815,000	3,815,000	4,184,101	3,836,880	0	(21,880)	0	(21,880)	0	3,815,000	0	0	0	190,750	07/01/2022	1FE.....
645791	EV	2	09/01/2015	NEW JERSEY ENVIRONMENT		60,000	60,000	63,936	60,403	0	(403)	0	(403)	0	60,000	0	0	0	3,000	09/01/2015	1.....
645791	HB	3	09/01/2015	NEW JERSEY ENVIRONMENT		145,000	145,000	154,512	145,975	0	(975)	0	(975)	0	145,000	0	0	0	7,250	09/01/2015	1.....
645791	HH	0	09/01/2015	NEW JERSEY ENVIRONMENT		2,925,000	2,925,000	3,116,880	2,944,662	0	(19,662)	0	(19,662)	0	2,925,000	0	0	0	146,250	09/01/2015	1FE.....
645791	C2	8	09/01/2015	NEW JERSEY ENVIRONMENT		60,000	60,000	64,765	60,403	0	(403)	0	(403)	0	60,000	0	0	0	3,000	09/01/2015	1.....
645791	C5	1	09/01/2015	NEW JERSEY ENVIRONMENT		2,025,000	2,025,000	2,185,805	2,038,612	0	(13,612)	0	(13,612)	0	2,025,000	0	0	0	101,250	09/01/2015	1FE.....
649839	KA	4	07/01/2015	NEW YORK DORM AUTH (CI		5,480,000	5,480,000	6,139,737	5,571,646	0	(91,646)	0	(91,646)	0	5,480,000	0	0	0	308,250	07/01/2016	1FE.....
64986A	GL	9	09/04/2015	NEW YORK ENV FAC CLEAN		4,955,000	4,955,000	5,216,773	4,966,173	0	(9,366)	0	(9,366)	0	4,956,807	0	(1,807)	(1,807)	188,944	11/15/2023	1FE.....
684517	HC	2	08/01/2015	ORANGE CO SCH BRD COP		2,940,000	2,940,000	3,151,445	2,954,321	0	(14,624)	0	(14,624)	0	2,939,697	0	303	303	147,000	08/01/2020	1FE.....
741765	GG	0	07/01/2015	PRINCE WILLIAM CO WTR		3,370,000	3,370,000	3,560,574	3,381,381	0	(11,381)	0	(11,381)	0	3,370,000	0	0	0	168,500	07/01/2022	1.....
741765	GH	8	07/01/2015	PRINCE WILLIAM CO WTR		3,545,000	3,545,000	3,733,488	3,556,276	0	(11,276)	0	(11,276)	0	3,545,000	0	0	0	177,250	07/01/2023	1.....
741765	GJ	4	07/01/2015	PRINCE WILLIAM CO WTR		3,720,000	3,720,000	3,902,094	3,730,920	0	(10,920)	0	(10,920)	0	3,720,000	0	0	0	186,000	07/01/2024	1.....
786134	JZ	0	08/01/2015	SACRAMENTO CO SANTN DI		4,170,000	4,170,000	4,363,196	4,184,551	0	(15,419)	0	(15,419)	0	4,169,132	0	868	868	208,500	08/01/2023	1FE.....
786134	KC	9	08/01/2015	SACRAMENTO CO SANTN DI		7,160,000	7,160,000	7,653,968	7,198,947	0	(39,375)	0	(39,375)	0	7,159,571	0	429	429	358,000	08/01/2026	1FE.....
810489	JF	2	07/01/2015	SCOTTSDALE PPTY CORP E		2,000,000	2,000,000	2,183,580	2,012,369	0	(12,369)	0	(12,369)	0	2,000,000	0	0	0	100,000	07/01/2015	1FE.....
837545	FJ	6	08/01/2015	SOUTH DAKOTA CONSERVAN		1,800,000	1,800,000	1,865,466	1,804,657	0	(4,657)	0	(4,657)	0	1,800,000	0	0	0	85,500	08/01/2020	1FE.....
837545	FL	1	08/01/2015	SOUTH DAKOTA CONSERVAN		3,070,000	3,070,000	3,156,942	3,076,187	0	(6,187)	0	(6,187)	0	3,070,000	0	0	0	145,825	08/01/2022	1FE.....
837545	FR	8	08/01/2015	SOUTH DAKOTA CONSERVAN		1,175,000	1,175,000	1,263,548	1,185,258	0	(10,258)	0	(10,258)	0	1,175,000	0	0	0	58,750	08/01/2025	1FE.....
92817F	8N	9	08/01/2015	VIRGINIA PUBLIC SCHOOL		1,130,000	1,130,000	1,191,257	1,135,245	0	(5,245)	0	(5,245)	0	1,130,000	0	0	0	56,500	08/01/2022	1FE.....
92817F	8P	4	08/01/2015	VIRGINIA PUBLIC SCHOOL		5,000,000	5,000,000	5,320,700	5,022,060	0	(22,060)	0	(22,060)	0	5,000,000	0	0	0	250,000	08/01/2023	1FE.....
977123	TT	5	07/01/2015	WISCONSIN TRANSN REF S		2,000,000	2,000,000	2,097,580	2,006,165	0	(5,763)	0	(5,763)	0	2,000,402	0	(402)	(402)	100,000	07/01/2021	1FE.....
977123	TP	3	07/01/2015	WISCONSIN TRANSN REF S		24,060,000	24,060,000	25,412,172	24,148,229	0	(82,210)	0	(82,210)	0	24,066,019	0	(6,019)	(6,019)	1,203,000	07/01/2017	1FE.....
977123	TR	9	07/01/2015	WISCONSIN TRANSN REF S		4,735,000	4,735,000	5,156,557	4,759,611	0	(22,817)	0	(22,817)	0	4,736,794	0	(1,794)	(1,794)	236,750	07/01/2019	1FE.....
3128JM	N7	8	09/15/2015	FH (3/1 ARM) #1B2313	2.485.....	6,515	6,515	6,481	6,491	0	24	0	24	0	6,515	0	0	0	97	08/15/2035	1.....
3128JM	QF	7	09/15/2015	FH (3/1 ARM) #1B2353	2.335.....	98,376	98,376	97,757	98,012	0	364	0	364	0	98,376	0	0	0	1,492	09/15/2035	1.....
3128JM	SB	4	09/15/2015	FH (3/1 ARM) #1B2413	2.248.....	358,552	358,552	357,712	357,200	0	1,352	0	1,352	0	358,552	0	0	0	4,954	10/01/2035	1.....
31296J	ZY	5	09/15/2015	FHLMC GOLD PASSTHRU	5.500.....	20,267	20,267	19,842	19,946	0	321	0	321	0	20,267	0	0	0	743	06/15/2033	1.....
31296J	ZJ	4	09/15/2015	FHLMC GOLD PASSTHRU	5.500.....	3,065	3,065	3,001	3,005	0	60	0	60	0	3,065	0	0	0	99	07/15/2033	1.....
31296J	4V	5	09/15/2015	FHLMC GOLD PASSTHRU	5.500.....	1,074	1,074	1,051	1,061	0	12	0	12	0	1,074	0	0	0	39	07/15/2033	1.....
31296K	BK	8	09/15/2015	FHLMC GOLD PASSTHRU	5.500.....	522	522	512	514	0	8	0	8	0	522	0	0	0	19	07/15/2033	1.....
31296K	NR	0	09/15/2015	FHLMC GOLD PASSTHRU	5.500.....	2,403	2,403	2,353	2,361	0	42	0	42	0	2,403	0	0	0	88	07/15/2033	1.....
31296K	QD	8	09/15/2015	FHLMC GOLD PASSTHRU	5.500.....	13,015	13,015	12,742	12,805	0	210	0	210	0	13,015	0	0	0	468	07/15/2033	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)	
31296K	TN	3	FHLMC GOLD PASSTHRU	5.500	09/15/2015	PAID ON PRINCIPAL		44,180	44,180	43,253	43,405	0	775	0	775	0	44,180	0	0	0	1,730	07/15/2033	1
31296K	4R	1	FHLMC GOLD PASSTHRU	5.000	09/15/2015	PAID ON PRINCIPAL		87,611	87,611	87,063	87,208	0	403	0	403	0	87,611	0	0	0	2,937	08/15/2033	1
31296L	KZ	3	FHLMC GOLD PASSTHRU	5.500	09/15/2015	PAID ON PRINCIPAL		747	747	731	737	0	10	0	10	0	747	0	0	0	27	08/15/2033	1
31296L	QV	6	FHLMC GOLD PASSTHRU	5.500	09/15/2015	PAID ON PRINCIPAL		1,373	1,373	1,344	1,344	0	29	0	29	0	1,373	0	0	0	50	08/15/2033	1
31296L	WL	1	FHLMC GOLD PASSTHRU	5.500	09/15/2015	PAID ON PRINCIPAL		205	205	201	201	0	4	0	4	0	205	0	0	0	7	08/15/2033	1
31296L	ZL	8	FHLMC GOLD PASSTHRU	5.500	09/15/2015	PAID ON PRINCIPAL		335	335	328	330	0	5	0	5	0	335	0	0	0	12	08/15/2033	1
31296M	CE	7	FHLMC GOLD PASSTHRU	5.500	09/15/2015	PAID ON PRINCIPAL		295	295	289	290	0	5	0	5	0	295	0	0	0	12	05/15/2033	1
31296M	6K	0	FHLMC GOLD PASSTHRU	5.000	09/15/2015	PAID ON PRINCIPAL		96,931	96,931	96,325	96,451	0	480	0	480	0	96,931	0	0	0	3,216	09/15/2033	1
31296N	EJ	2	FHLMC GOLD PASSTHRU	5.000	09/15/2015	PAID ON PRINCIPAL		59,114	59,114	58,745	58,840	0	274	0	274	0	59,114	0	0	0	2,180	09/15/2033	1
312966	KL	7	FHLMC GOLD PASSTHRU	4.000	09/15/2015	PAID ON PRINCIPAL		11,816	11,816	11,366	11,552	0	264	0	264	0	11,816	0	0	0	305	05/15/2019	1
312966	SM	7	FHLMC GOLD PASSTHRU	4.000	09/15/2015	PAID ON PRINCIPAL		14,579	14,579	13,807	14,263	0	317	0	317	0	14,579	0	0	0	388	05/15/2019	1
312966	TP	9	FHLMC GOLD PASSTHRU	4.000	09/15/2015	PAID ON PRINCIPAL		79,331	79,331	75,129	77,757	0	1,575	0	1,575	0	79,331	0	0	0	2,115	05/15/2019	1
312966	TQ	7	FHLMC GOLD PASSTHRU	4.000	09/15/2015	PAID ON PRINCIPAL		111,486	111,486	105,581	109,212	0	2,274	0	2,274	0	111,486	0	0	0	2,856	05/15/2019	1
312967	HM	7	FHLMC GOLD PASSTHRU	4.000	09/15/2015	PAID ON PRINCIPAL		8,051	8,051	7,624	7,894	0	157	0	157	0	8,051	0	0	0	207	05/15/2019	1
312967	KD	3	FHLMC GOLD PASSTHRU	4.000	09/15/2015	PAID ON PRINCIPAL		44,436	44,436	42,082	43,564	0	872	0	872	0	44,436	0	0	0	1,181	05/15/2019	1
312967	PC	0	FHLMC GOLD PASSTHRU	4.000	09/15/2015	PAID ON PRINCIPAL		30,479	30,479	28,864	29,896	0	583	0	583	0	30,479	0	0	0	813	05/15/2019	1
31292G	6T	8	FHLMC GOLD PASSTHRU	7.500	09/15/2015	PAID ON PRINCIPAL		388	388	408	436	0	(49)	0	(49)	0	388	0	0	0	20	11/15/2029	1
31292H	G5	7	FHLMC GOLD PASSTHRU	7.000	09/15/2015	PAID ON PRINCIPAL		1,025	1,025	1,196	1,152	0	(126)	0	(126)	0	1,025	0	0	0	46	01/15/2031	1
31292H	XK	5	FHLMC GOLD PASSTHRU	5.500	09/15/2015	PAID ON PRINCIPAL		25,613	25,613	25,075	25,186	0	427	0	427	0	25,613	0	0	0	911	07/15/2033	1
31293E	N4	8	FHLMC GOLD PASSTHRU	6.000	09/15/2015	PAID ON PRINCIPAL		653	653	616	616	0	38	0	38	0	653	0	0	0	26	12/15/2028	1
31287M	UB	4	FHLMC GOLD PASSTHRU	5.500	09/15/2015	PAID ON PRINCIPAL		206	206	200	199	0	7	0	7	0	206	0	0	0	8	01/15/2032	1
31287P	E9	0	FHLMC GOLD PASSTHRU	7.000	09/15/2015	PAID ON PRINCIPAL		6,074	6,074	6,393	6,860	0	(786)	0	(786)	0	6,074	0	0	0	284	02/15/2032	1
31287Q	FF	3	FHLMC GOLD PASSTHRU	7.000	09/15/2015	PAID ON PRINCIPAL		2,624	2,624	2,761	2,928	0	(304)	0	(304)	0	2,624	0	0	0	108	03/15/2032	1
31287T	DJ	1	FHLMC GOLD PASSTHRU	7.000	09/15/2015	PAID ON PRINCIPAL		882	882	930	976	0	(94)	0	(94)	0	882	0	0	0	41	05/15/2032	1
31287T	SE	6	FHLMC GOLD PASSTHRU	7.000	09/15/2015	PAID ON PRINCIPAL		306	306	322	332	0	(26)	0	(26)	0	306	0	0	0	14	06/15/2032	1
31287V	GQ	7	FHLMC GOLD PASSTHRU	7.000	09/15/2015	PAID ON PRINCIPAL		610	610	643	700	0	(90)	0	(90)	0	610	0	0	0	29	07/15/2032	1
31288D	AJ	8	FHLMC GOLD PASSTHRU	5.500	09/15/2015	PAID ON PRINCIPAL		3,217	3,217	3,149	3,154	0	63	0	63	0	3,217	0	0	0	112	12/15/2032	1
31288J	VV	4	FHLMC GOLD PASSTHRU	5.500	09/15/2015	PAID ON PRINCIPAL		396	396	398	397	0	(1)	0	(1)	0	396	0	0	0	14	04/15/2033	1
31288J	YL	4	FHLMC GOLD PASSTHRU	5.500	09/15/2015	PAID ON PRINCIPAL		6,829	6,829	6,850	6,837	0	(8)	0	(8)	0	6,829	0	0	0	250	02/15/2033	1
31335H	Z7	1	FHLMC GOLD PASSTHRU	5.500	09/15/2015	PAID ON PRINCIPAL		27,021	27,021	27,596	27,348	0	(327)	0	(327)	0	27,021	0	0	0	986	12/15/2023	1
31294M	GB	1	FHLMC GOLD PASSTHRU	3.500	09/15/2015	PAID ON PRINCIPAL		358,916	358,916	359,544	359,734	0	(818)	0	(818)	0	358,916	0	0	0	8,303	05/15/2026	1
3128GP	P8	0	FHLMC GOLD PASSTHRU	5.000	09/15/2015	PAID ON PRINCIPAL		12,088	12,088	12,043	12,059	0	29	0	29	0	12,088	0	0	0	400	12/15/2016	1
3128GU	6N	7	FHLMC GOLD PASSTHRU	5.000	09/15/2015	PAID ON PRINCIPAL		2,371	2,371	2,383	2,376	0	(4)	0	(4)	0	2,371	0	0	0	79	08/15/2017	1
31283H	LC	7	FHLMC GOLD PASSTHRU	7.000	09/15/2015	PAID ON PRINCIPAL		444	444	467	487	0	(44)	0	(44)	0	444	0	0	0	21	10/15/2029	1
31283H	N4	3	FHLMC GOLD PASSTHRU	7.000	09/15/2015	PAID ON PRINCIPAL		4,705	4,705	4,986	5,296	0	(591)	0	(591)	0	4,705	0	0	0	224	09/15/2031	1
31283H	WY	7	FHLMC GOLD PASSTHRU	5.500	09/15/2015	PAID ON PRINCIPAL		19,673	19,673	19,327	19,385	0	288	0	288	0	19,673	0	0	0	719	06/15/2033	1

QE05.5

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)
3128LX DE 7	FHLMC GOLD PASSTHRU 4.000		09/15/2015	PAID ON PRINCIPAL		127,113	127,113	112,892	116,785	0	10,328	0	10,328	0	127,113	0	0	0	3,410	05/15/2034	1
3128MJ FH 8	FHLMC GOLD PASSTHRU 5.500		09/15/2015	PAID ON PRINCIPAL		88,203	88,203	86,899	87,005	0	1,198	0	1,198	0	88,203	0	0	0	3,218	12/15/2036	1
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000		09/15/2015	PAID ON PRINCIPAL		235,521	235,521	225,778	226,494	0	9,027	0	9,027	0	235,521	0	0	0	4,689	08/15/2043	1
3128PT 3L 7	FHLMC GOLD PASSTHRU 3.500		09/15/2015	PAID ON PRINCIPAL		102,354	102,354	101,843	101,897	0	457	0	457	0	102,354	0	0	0	2,268	02/15/2026	1
3132KE EH 4	FHLMC GOLD PASSTHRU 2.500		09/15/2015	PAID ON PRINCIPAL		401,552	401,552	404,125	403,733	0	(2,181)	0	(2,181)	0	401,552	0	0	0	6,611	06/15/2028	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		09/15/2015	PAID ON PRINCIPAL		44,787	44,787	44,691	44,665	0	121	0	121	0	44,787	0	0	0	1,821	01/15/2031	1
31339N AG 1	FHR 2400 MK CMO 6.500		09/15/2015	PAID ON PRINCIPAL		227,054	227,054	223,932	225,218	0	1,836	0	1,836	0	227,054	0	0	0	9,309	01/15/2032	1
31339N F2 7	FHR 2413 MH CMO 6.500		09/15/2015	PAID ON PRINCIPAL		179,510	179,510	177,041	177,797	0	1,713	0	1,713	0	179,510	0	0	0	8,166	02/15/2032	1
31339D GP 7	FHR 2422 CH CMO 6.500		09/15/2015	PAID ON PRINCIPAL		69,618	69,618	68,183	68,918	0	700	0	700	0	69,618	0	0	0	2,729	02/15/2032	1
31393F LT 1	FHR 2527 BM CMO 5.500		09/15/2015	PAID ON PRINCIPAL		39,118	39,118	40,438	39,143	0	(25)	0	(25)	0	39,118	0	0	0	1,428	11/15/2017	1
31394R YV 5	FHR 2769 CY CMO 5.000		09/15/2015	PAID ON PRINCIPAL		384,534	384,534	382,852	383,499	0	1,035	0	1,035	0	384,534	0	0	0	13,012	03/15/2024	1
31406G S5 4	FN (10/1 ARM) #810057 2.263		09/25/2015	PAID ON PRINCIPAL		11,784	11,784	11,892	11,764	0	19	0	19	0	11,784	0	0	0	255	03/01/2035	1
31406L MX 3	FN (10/1 ARM) #813174 2.385		09/25/2015	PAID ON PRINCIPAL		39,906	39,906	40,255	39,831	0	75	0	75	0	39,906	0	0	0	617	02/01/2035	1
31406M BP 0	FN (10/1 ARM) #813746 2.537		09/25/2015	PAID ON PRINCIPAL		357,698	357,698	351,438	355,547	0	2,151	0	2,151	0	357,698	0	0	0	6,676	03/01/2035	1
31407B VG 1	FN (10/1 ARM) #826015 2.414		09/25/2015	PAID ON PRINCIPAL		187,972	187,972	188,081	187,413	0	559	0	559	0	187,972	0	0	0	5,026	07/01/2035	1
31407B 2G 3	FN (10/1 ARM) #826175 2.416		09/25/2015	PAID ON PRINCIPAL		8,650	8,650	8,677	8,633	0	17	0	17	0	8,650	0	0	0	250	07/01/2035	1
31407C HK 6	FN (10/1 ARM) #826534 2.299		09/25/2015	PAID ON PRINCIPAL		159,893	159,893	160,139	159,538	0	355	0	355	0	159,893	0	0	0	4,385	07/25/2035	1
31407E MK 6	FN (10/1 ARM) #828462 2.590		09/25/2015	PAID ON PRINCIPAL		45,797	45,797	45,382	45,563	0	233	0	233	0	45,797	0	0	0	1,424	07/01/2035	1
31407J XF 4	FN (10/1 ARM) #832378 2.370		09/25/2015	PAID ON PRINCIPAL		183,209	183,209	180,324	181,920	0	1,290	0	1,290	0	183,209	0	0	0	4,905	08/01/2035	1
31402R NZ 8	FN (3/1 ARM) #735808 2.508		09/25/2015	PAID ON PRINCIPAL		18,799	18,799	18,714	18,720	0	78	0	78	0	18,799	0	0	0	304	08/01/2035	1
31406M 6S 0	FN (3/1 ARM) #814581 2.215		09/25/2015	PAID ON PRINCIPAL		10,442	10,442	10,391	10,395	0	48	0	48	0	10,442	0	0	0	154	04/01/2035	1
31406W LD 4	FN (3/1 ARM) #822124 2.353		09/25/2015	PAID ON PRINCIPAL		6,394	6,394	6,365	6,364	0	30	0	30	0	6,394	0	0	0	93	06/01/2035	1
31407C D8 7	FN (3/1 ARM) #826427 2.417		09/25/2015	PAID ON PRINCIPAL		23,903	23,903	23,736	23,719	0	184	0	184	0	23,903	0	0	0	346	07/25/2035	1
31407F ML 1	FN (3/1 ARM) #829363 2.315		09/25/2015	PAID ON PRINCIPAL		16,516	16,516	16,442	16,483	0	32	0	32	0	16,516	0	0	0	234	10/01/2035	1
31403K 3F 8	FN (5/1 ARM) #751498 2.342		09/25/2015	PAID ON PRINCIPAL		4,598	4,598	4,566	4,587	0	11	0	11	0	4,598	0	0	0	72	11/01/2033	1
31403V G4 5	FN (5/1 ARM) #759019 2.106		09/25/2015	PAID ON PRINCIPAL		46,910	46,910	46,492	46,738	0	172	0	172	0	46,910	0	0	0	580	01/01/2034	1
31405R UD 6	FN (7/1 ARM) #797180 2.383		09/25/2015	PAID ON PRINCIPAL		180,231	180,231	180,062	179,333	0	898	0	898	0	180,231	0	0	0	3,197	12/01/2034	1
31392B 6U 5	FNGT 2002-T4 A2 CMO 7.000		09/25/2015	PAID ON PRINCIPAL		8,461	8,461	8,750	8,694	0	(233)	0	(233)	0	8,461	0	0	0	391	12/25/2041	1
3138AE LY 7	FNMA PASS TH #A11242 3.500		09/25/2015	PAID ON PRINCIPAL		105,962	105,962	105,656	105,650	0	312	0	312	0	105,962	0	0	0	2,488	04/25/2026	1
31371H FM 5	FNMA PASS TH #252272 6.000		09/25/2015	PAID ON PRINCIPAL		30,062	30,062	29,785	29,732	0	330	0	330	0	30,062	0	0	0	1,136	01/25/2029	1
31371H KR 8	FNMA PASS TH #252404 6.000		09/25/2015	PAID ON PRINCIPAL		659	659	649	647	0	11	0	11	0	659	0	0	0	28	03/25/2029	1
31371K LQ 2	FNMA PASS TH #254235 6.000		09/25/2015	PAID ON PRINCIPAL		2,520	2,520	2,628	2,554	0	(34)	0	(34)	0	2,520	0	0	0	101	03/25/2017	1
31371K NY 3	FNMA PASS TH #254307 6.000		09/25/2015	PAID ON PRINCIPAL		6,028	6,028	6,287	6,119	0	(91)	0	(91)	0	6,028	0	0	0	239	05/25/2017	1
31371K 3A 7	FNMA PASS TH #254693 5.500		09/25/2015	PAID ON PRINCIPAL		31,750	31,750	31,690	31,672	0	78	0	78	0	31,750	0	0	0	1,150	04/25/2033	1
31371L DM 8	FNMA PASS TH #254908 5.000		09/25/2015	PAID ON PRINCIPAL		217,268	217,268	218,389	217,509	0	(240)	0	(240)	0	217,268	0	0	0	7,243	09/25/2023	1
31371L DQ 9	FNMA PASS TH #254911 5.000		09/25/2015	PAID ON PRINCIPAL		35,495	35,495	35,434	35,402	0	93	0	93	0	35,495	0	0	0	1,173	10/25/2023	1

QE05.6

SCHEDULE D - PART 4

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

QE05.7

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	EZ	8		09/25/2015	PAID ON PRINCIPAL		33,057	33,057	33,129	33,009	0	48	0	48	0	33,057	0	0	0	992	11/25/2018	1
31371L	E3	9		09/25/2015	PAID ON PRINCIPAL		125,831	125,831	122,076	123,804	0	2,027	0	2,027	0	125,831	0	0	0	3,791	10/25/2023	1
31371L	FY	0		09/25/2015	PAID ON PRINCIPAL		1,905	1,905	1,901	1,900	0	5	0	5	0	1,905	0	0	0	70	12/25/2033	1
31376K	B2	1		09/25/2015	PAID ON PRINCIPAL		988,219	988,219	986,368	985,656	0	2,563	0	2,563	0	988,219	0	0	0	35,025	11/25/2033	1
31378R	S5	9		09/25/2015	PAID ON PRINCIPAL		227	227	228	228	0	(1)	0	(1)	0	227	0	0	0	10	12/25/2027	1
31385H	YA	4		09/25/2015	PAID ON PRINCIPAL		974	974	1,016	986	0	(12)	0	(12)	0	974	0	0	0	39	11/25/2016	1
31385J	NQ	7		09/25/2015	PAID ON PRINCIPAL		1,722	1,722	1,766	1,736	0	(14)	0	(14)	0	1,722	0	0	0	64	09/25/2017	1
31385W	2N	8		09/25/2015	PAID ON PRINCIPAL		11,796	11,796	12,110	12,177	0	(380)	0	(380)	0	11,796	0	0	0	469	03/25/2033	1
31385X	F9	3		09/25/2015	PAID ON PRINCIPAL		21,305	21,305	21,265	21,254	0	51	0	51	0	21,305	0	0	0	785	07/25/2033	1
31387R	DC	9		09/25/2015	PAID ON PRINCIPAL		1,907	1,907	1,886	1,884	0	23	0	23	0	1,907	0	0	0	82	09/25/2031	1
31389D	QT	7		09/25/2015	PAID ON PRINCIPAL		24,314	24,314	24,048	24,166	0	147	0	147	0	24,314	0	0	0	844	12/25/2016	1
31390J	SN	2		09/25/2015	PAID ON PRINCIPAL		2,586	2,586	2,697	2,629	0	(43)	0	(43)	0	2,586	0	0	0	103	05/25/2017	1
31400E	Q3	7		09/25/2015	PAID ON PRINCIPAL		30,999	30,999	30,868	30,891	0	108	0	108	0	30,999	0	0	0	935	04/25/2018	1
31400S	ER	6		09/25/2015	PAID ON PRINCIPAL		207,542	207,542	213,217	209,025	0	(1,483)	0	(1,483)	0	207,542	0	0	0	6,795	05/25/2018	1
31400V	2K	7		09/25/2015	PAID ON PRINCIPAL		25,040	25,040	24,893	24,938	0	101	0	101	0	25,040	0	0	0	748	04/25/2018	1
31401W	AP	4		09/25/2015	PAID ON PRINCIPAL		69,641	69,641	69,511	69,470	0	171	0	171	0	69,641	0	0	0	2,549	07/25/2033	1
31401X	UH	8		09/25/2015	PAID ON PRINCIPAL		121,063	121,063	120,836	120,823	0	241	0	241	0	121,063	0	0	0	3,907	07/25/2033	1
31401Y	FH	3		09/25/2015	PAID ON PRINCIPAL		17,525	17,525	17,493	17,483	0	42	0	42	0	17,525	0	0	0	702	07/25/2033	1
31401Y	KZ	7		09/25/2015	PAID ON PRINCIPAL		7,399	7,399	6,673	6,982	0	417	0	417	0	7,399	0	0	0	246	07/25/2033	1
31401Y	LS	2		09/25/2015	PAID ON PRINCIPAL		5,064	5,064	5,055	5,051	0	13	0	13	0	5,064	0	0	0	186	07/25/2033	1
31402B	FR	0		09/25/2015	PAID ON PRINCIPAL		12,023	12,023	12,001	11,998	0	25	0	25	0	12,023	0	0	0	441	07/25/2033	1
31402D	C4	0		09/25/2015	PAID ON PRINCIPAL		59,217	59,217	56,895	57,547	0	1,670	0	1,670	0	59,217	0	0	0	1,949	07/25/2034	1
31402G	PK	3		09/25/2015	PAID ON PRINCIPAL		805	805	726	756	0	50	0	50	0	805	0	0	0	24	08/25/2033	1
31402H	VV	0		09/25/2015	PAID ON PRINCIPAL		157,083	157,083	156,789	156,676	0	407	0	407	0	157,083	0	0	0	6,359	07/25/2033	1
31402J	RE	9		09/25/2015	PAID ON PRINCIPAL		28,822	28,822	26,403	27,131	0	1,690	0	1,690	0	28,822	0	0	0	864	08/25/2033	1
31402J	4W	4		09/25/2015	PAID ON PRINCIPAL		22,069	22,069	22,028	22,015	0	54	0	54	0	22,069	0	0	0	809	07/25/2033	1
31402Q	GH	8		09/25/2015	PAID ON PRINCIPAL		44,308	44,308	42,868	43,803	0	505	0	505	0	44,308	0	0	0	1,178	09/25/2018	1
31402R	U6	4		09/25/2015	PAID ON PRINCIPAL		12,572	12,572	12,164	12,425	0	147	0	147	0	12,572	0	0	0	327	08/25/2018	1
31402V	UR	9		09/25/2015	PAID ON PRINCIPAL		3,349	3,349	3,342	3,341	0	8	0	8	0	3,349	0	0	0	137	09/25/2033	1
31402W	NN	4		09/25/2015	PAID ON PRINCIPAL		338,942	338,942	338,304	338,071	0	871	0	871	0	338,942	0	0	0	11,902	10/25/2033	1
31402W	3P	1		09/25/2015	PAID ON PRINCIPAL		51,158	51,158	50,859	50,958	0	200	0	200	0	51,158	0	0	0	1,477	09/25/2018	1
31402W	3W	6		09/25/2015	PAID ON PRINCIPAL		3,891	3,891	3,868	3,875	0	16	0	16	0	3,891	0	0	0	117	08/25/2018	1
31402W	4N	5		09/25/2015	PAID ON PRINCIPAL		46,743	46,743	46,469	46,554	0	189	0	189	0	46,743	0	0	0	1,403	11/25/2018	1
31403A	2X	2		09/25/2015	PAID ON PRINCIPAL		12,307	12,307	12,334	12,291	0	16	0	16	0	12,307	0	0	0	370	11/25/2018	1
31403B	NN	9		09/25/2015	PAID ON PRINCIPAL		23,038	23,038	22,903	22,944	0	94	0	94	0	23,038	0	0	0	691	11/25/2018	1
31403C	WE	7		09/25/2015	PAID ON PRINCIPAL		148,568	148,568	139,190	141,985	0	6,583	0	6,583	0	148,568	0	0	0	4,511	12/25/2034	1
31403L	D5	7		09/25/2015	PAID ON PRINCIPAL		34,117	34,117	33,917	33,979	0	139	0	139	0	34,117	0	0	0	994	11/25/2018	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31403R	CK 2 FNMA PASS TH #755274 4.500		09/25/2015	PAID ON PRINCIPAL		22,725	22,725	22,774	22,694	0	31	0	31	0	22,725	0	0	0	679	12/25/2018	1
31404J	MA 0 FNMA PASS TH #769953 5.000		09/25/2015	PAID ON PRINCIPAL		3,383	3,383	3,381	3,377	0	6	0	6	0	3,383	0	0	0	113	03/25/2034	1
31404Y	YE 6 FNMA PASS TH #782909 5.000		09/25/2015	PAID ON PRINCIPAL		36,135	36,135	34,695	35,083	0	1,051	0	1,051	0	36,135	0	0	0	1,152	06/25/2034	1
31406V	2P 0 FNMA PASS TH #821682 5.000		09/25/2015	PAID ON PRINCIPAL		82,948	82,948	82,195	82,323	0	625	0	625	0	82,948	0	0	0	2,765	06/25/2035	1
31410F	V3 6 FNMA PASS TH #888134 5.000		09/25/2015	PAID ON PRINCIPAL		438,963	438,963	423,637	425,562	0	13,401	0	13,401	0	438,963	0	0	0	14,906	02/25/2037	1
31410K	PV 0 FNMA PASS TH #889736 5.000		09/25/2015	PAID ON PRINCIPAL		108,958	108,958	102,506	103,275	0	5,683	0	5,683	0	108,958	0	0	0	3,559	12/25/2033	1
31359H	WH 3 FNR 1994-79 Z CMO 7.000		09/25/2015	PAID ON PRINCIPAL		14,936	14,936	15,336	15,329	0	(394)	0	(394)	0	14,936	0	0	0	689	04/25/2024	1
31393T	Z8 2 FNR 2003-106 C CMO 4.500		09/25/2015	PAID ON PRINCIPAL		180,063	180,063	170,497	176,435	0	3,628	0	3,628	0	180,063	0	0	0	5,379	11/25/2023	1
31393U	TY 9 FNR 2003-134 ZA CMO 5.000		09/25/2015	PAID ON PRINCIPAL		2,357,428	2,357,428	2,136,788	2,303,660	0	53,768	0	53,768	0	2,357,428	0	0	0	77,820	12/25/2023	1
31393U	Z6 3 FNR 2004-1 DY CMO 4.500		09/25/2015	PAID ON PRINCIPAL		361,699	361,699	337,623	352,994	0	8,704	0	8,704	0	361,699	0	0	0	10,909	02/25/2024	1
31393X	PG 6 FNR 2004-16 LB CMO 4.500		09/25/2015	PAID ON PRINCIPAL		434,880	434,880	410,418	426,598	0	8,282	0	8,282	0	434,880	0	0	0	12,727	04/25/2024	1
3136AK	YZ 0 FNR 2014-59 AC (CMO) 3.000		09/25/2015	PAID ON PRINCIPAL		344,512	344,512	348,926	348,838	0	(4,326)	0	(4,326)	0	344,512	0	0	0	6,766	10/25/2040	1
31393R	GG 9 FSPC T-56 A5 CMO 5.231		09/25/2015	PAID ON PRINCIPAL		172,168	172,168	167,380	168,117	0	4,051	0	4,051	0	172,168	0	0	0	5,727	05/25/2043	1
3137G1	AA 5 FWLS 2015-SC01 1A 3.500		09/25/2015	PAID ON PRINCIPAL		294,777	294,777	299,660	299,660	0	(4,882)	0	(4,882)	0	294,777	0	0	0	1,401	05/25/2045	1
3138NJ	AA 6 FN FN0000 3.584		09/25/2015	PAID ON PRINCIPAL		21,492	21,492	20,693	20,926	0	566	0	566	0	21,492	0	0	0	518	09/25/2020	1
319999. Total Bonds - U.S. Special Revenue and Special Assessment						223,075,580	220,781,300	234,576,947	222,181,651	0	(923,473)	0	(923,473)	0	221,258,177	0	1,817,403	1,817,403	10,759,745	XXX	XXX

QE05.8

Bonds - Industrial and Miscellaneous

013817	AP 6 ALCOA INC 5.720		09/28/2015	MORGAN STANLEY		800,000	800,000	796,336	798,390	0	266	0	266	0	798,656	0	1,344	1,344	45,760	02/23/2019	3FE
02209S	AD 5 ALTRIA GROUP INC 9.700		09/15/2015	CREDIT SUISSE FIRST BOSTO		1,225,640	1,000,000	999,310	999,420	0	51	0	51	0	999,471	0	226,169	226,169	82,989	11/10/2018	2FE
02666Q	G6 4 AMERICAN HONDA FINANCE 2.500	R	09/21/2015	MATURED		1,000,000	1,000,000	999,070	999,838	0	162	0	162	0	1,000,000	0	0	0	25,000	09/21/2015	1FE
032355	A* 0 AMTRUST FINANCIAL CORP 11.780		08/07/2015	RECOV BONDS WRITTEN DOWN		1,840,933	1,840,933	0	0	0	0	0	0	0	0	0	1,840,933	1,840,933	0	10/20/2012	6*
037411	AS 4 APACHE CORP 5.625		09/01/2015	REDEEMED		1,067,650	1,000,000	1,031,510	1,009,616	0	(3,086)	0	(3,086)	0	1,006,530	0	61,120	61,120	63,438	01/15/2017	2FE
038521	C@ 7 ARAMARK CORP EXT LC2 1 3.650		09/30/2015	PAID ON PRINCIPAL		60,946	60,946	60,946	60,946	0	0	0	0	0	60,946	0	0	0	1,696	07/26/2016	2FE
038521	D# 4 ARAMARK CORP EXT LC3 1 3.650		09/30/2015	PAID ON PRINCIPAL		37,446	37,446	37,185	36,978	365	103	0	468	0	37,446	0	0	0	1,042	07/26/2016	2FE
038521	F* 6 ARAMARK CORP EXT TLE 1 3.250		09/30/2015	PAID ON PRINCIPAL		185,795	185,795	185,477	183,473	2,048	274	0	2,322	0	185,795	0	0	0	6,122	09/07/2019	3FE
00206R	AV 4 AT&T INC 2.500		08/15/2015	MATURED		1,333,000	1,333,000	1,328,921	1,332,449	0	551	0	551	0	1,333,000	0	0	0	33,325	08/15/2015	2FE
060505	BS 2 BANK OF AMERICA CORP 4.750		08/01/2015	MATURED		2,000,000	2,000,000	1,981,343	1,998,568	0	1,432	0	1,432	0	2,000,000	0	0	0	95,000	08/01/2015	1FE
071813	BF 5 BAXTER INTERNATIONAL 2.400		07/21/2015	TENDERED		2,012,320	2,000,000	1,991,340	1,993,197	0	463	0	463	0	1,993,659	0	18,661	18,661	44,800	08/15/2022	2FE
071813	BL 2 BAXTER INTERNATIONAL 3.200		07/21/2015	TENDERED		3,150,510	3,000,000	2,994,460	2,994,868	0	87	0	87	0	2,994,955	0	155,555	155,555	57,600	06/15/2023	2FE
05566S	AA 1 BNSF 2005-3 TRUST 4.830		07/15/2015	REDEEMED		1,564	1,564	1,564	1,564	0	0	0	0	0	1,564	0	0	0	76	01/15/2023	1FE
05568B	AA 6 BNSF 2006-1 TRUST 5.720		07/15/2015	REDEEMED		1,334	1,334	1,334	1,334	0	0	0	0	0	1,334	0	0	0	76	01/15/2024	1FE
15200D	AD 9 CENTERPOINT ENERGY 200 5.170		08/01/2015	REDEEMED		542,351	542,351	542,213	542,282	0	69	0	69	0	542,351	0	0	0	28,040	08/01/2019	1FE
15200M	AA 5 CENTERPOINT ENERGY 200 4.192		08/01/2015	REDEEMED		66,982	66,982	66,957	66,968	0	14	0	14	0	66,982	0	0	0	2,808	02/01/2020	1FE
172967	ES 6 CITIGROUP INC 6.125		06/29/2015	BROWNSTONE INVESTMENTS		0	0	0	0	0	(3)	0	(3)	0	0	0	3	3	38,622	05/15/2018	1FE
459284	AA 3 COCA-COLA ENTERPRISES 2.125		09/15/2015	MATURED		1,000,000	1,000,000	996,320	999,443	0	557	0	557	0	1,000,000	0	0	0	21,250	09/15/2015	2FE
19416Q	DN 7 COLGATE-PALMOLIVE 3.150		08/05/2015	MATURED		1,000,000	1,000,000	998,590	999,829	0	171	0	171	0	1,000,000	0	0	0	31,500	08/05/2015	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
205363 AM 6	COMPUTER SCIENCES CORP 2.500		09/15/2015	MATURED		3,100,000	3,100,000	3,114,882	3,103,538	0	(3,538)	0	(3,538)	0	3,100,000	0	0	0	77,500	09/15/2015	2FE
205887 BH 4	CONAGRA FOODS 1.350		09/10/2015	MATURED		1,000,000	1,000,000	997,810	999,480	0	520	0	520	0	1,000,000	0	0	0	13,500	09/10/2015	2FE
22025Y AM 2	CORRECTIONS CORP OF AM 4.125		08/31/2015	WELLS FARGO SECURITIES		2,010,000	2,000,000	1,990,000	1,955,000	36,984	949	0	37,933	0	1,992,933	0	17,067	17,067	76,083	04/01/2020	3FE
22541L BK 8	CREDIT SUISSE FB USA I 5.125	R	08/15/2015	MATURED		3,000,000	3,000,000	2,959,680	2,996,216	0	3,784	0	3,784	0	3,000,000	0	0	0	153,750	08/15/2015	1FE
126650 BP 4	CVS LEASE PASS THRU CE 6.036		09/10/2015	REDEEMED		18,527	18,527	18,527	18,527	0	0	0	0	0	18,527	0	0	0	746	12/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		09/10/2015	REDEEMED		13,767	13,767	15,866	15,579	0	(1,812)	0	(1,812)	0	13,767	0	0	0	638	01/10/2030	2FE
126650 BS 8	CVS LEASE PASS THRU CE 7.507		09/10/2015	REDEEMED		34,560	34,560	34,560	34,560	0	0	0	0	0	34,560	0	0	0	1,731	01/10/2032	2FE
126650 BV 1	CVS LEASE PASS THRU CE 5.773		09/10/2015	REDEEMED		42,168	42,168	43,202	43,140	0	(972)	0	(972)	0	42,168	0	0	0	1,624	01/10/2033	2FE
126650 BY 5	CVS LEASE PASS THRU CE 5.926		09/10/2015	REDEEMED		34,137	34,137	34,137	34,137	0	0	0	0	0	34,137	0	0	0	1,349	01/10/2034	2FE
25459H AV 7	DIRECTV HOLDINGS/FINAN 3.125		09/14/2015	REDEEMED		1,010,903	1,000,000	999,350	999,835	0	78	0	78	0	999,913	0	10,990	10,990	33,767	02/15/2016	2FE
260543 BV 4	DOW CHEMICAL CO 5.700		09/17/2015	TENDERED		1,114,030	1,000,000	1,127,820	1,067,162	0	(13,521)	0	(13,521)	0	1,053,641	0	60,389	60,389	47,817	05/15/2018	2FE
260543 BX 0	DOW CHEMICAL CO 8.550		09/23/2015	MIZUHO INTERNATIONAL PLC		2,416,280	2,000,000	1,989,003	1,993,663	0	854	0	854	0	1,994,517	0	421,763	421,763	148,675	05/15/2019	2FE
261608 AD 5	DRESSER-RAND GROUP 6.500		07/30/2015	REDEEMED		3,863,989	3,595,000	3,621,975	3,611,419	0	(1,999)	0	(1,999)	0	3,609,420	0	254,568	254,568	174,607	05/01/2021	4FE
278865 AN 0	ECOLAB INC 1.000		08/09/2015	MATURED		2,000,000	2,000,000	1,999,000	1,999,791	0	209	0	209	0	2,000,000	0	0	0	20,000	08/09/2015	2FE
29335* AA 3	ENHANCED CAPITAL PARTN 7.060		08/15/2015	TAX CREDIT - STATE		20,382	20,382	20,382	20,382	0	0	0	0	0	20,382	0	0	0	1,068	03/01/2019	1
29335* AA 3	ENHANCED CAPITAL PARTN 7.060		06/30/2015	PRIOR PERIOD ADJUSTMENT		763	763	763	763	0	0	0	0	0	763	0	0	0	0	03/01/2019	1
297425 AH 3	ESTERLINE TECH 7.000		08/04/2015	REDEEMED		4,678,200	4,520,000	4,723,300	4,630,230	0	(16,325)	0	(16,325)	0	4,613,905	0	64,295	64,295	319,037	08/01/2020	3FE
340711 AR 1	FLORIDA GAS TRANSMISSI 4.000		07/15/2015	MATURED		1,000,000	1,000,000	1,066,150	1,007,896	0	(7,896)	0	(7,896)	0	1,000,000	0	0	0	40,000	07/15/2015	2FE
345397 WF 6	FORD MOTOR CREDIT 4.250		09/16/2015	CITIGROUP GLOBAL MARKETS		1,029,710	1,000,000	991,100	992,734	0	633	0	633	0	993,367	0	36,343	36,343	42,618	09/20/2022	2FE
39121J A* 1	GREAT RIVER ENERGY 5.810		07/01/2015	REDEEMED		651,163	651,163	651,163	651,163	0	0	0	0	0	651,163	0	0	0	37,833	07/01/2021	1
39121J AH 3	GREAT RIVER ENERGY (14 4.478		07/01/2015	REDEEMED		93,000	93,000	93,000	93,000	0	0	0	0	0	93,000	0	0	0	4,165	07/01/2030	1FE
427866 AM 0	HERSHEY COMPANY 4.850		08/15/2015	MATURED		5,000,000	5,000,000	5,013,870	5,000,800	0	(800)	0	(800)	0	5,000,000	0	0	0	242,500	08/15/2015	1FE
428236 BC 6	HEWLETT-PACKARD CO 2.125		09/13/2015	MATURED		1,000,000	1,000,000	998,870	999,821	0	179	0	179	0	1,000,000	0	0	0	21,250	09/13/2015	2FE
423074 AR 4	HJ HEINZ CO 4.250		07/06/2015	REDEEMED		12,255,000	12,000,000	11,843,750	11,871,401	0	9,961	0	9,961	0	11,881,362	0	373,638	373,638	369,750	10/15/2020	4FE
437076 BC 5	HOME DEPOT INC 3.750		09/28/2015	BARCLAYS CAPITAL INC		2,119,720	2,000,000	1,988,170	1,989,313	0	738	0	738	0	1,990,051	0	129,669	129,669	75,000	02/15/2024	1FE
445658 CB 1	JB HUNT TRANSPORT 3.375		09/15/2015	MATURED		1,000,000	1,000,000	996,600	999,447	0	553	0	553	0	1,000,000	0	0	0	33,750	09/15/2015	2FE
46625H JC 5	JP MORGAN CHASE 4.350		09/28/2015	BAS-MERRILL LYNCH		2,149,680	2,000,000	1,990,400	1,993,085	0	674	0	674	0	1,993,760	0	155,920	155,920	87,000	08/15/2021	1FE
49327X AA 8	KEY BANK NA 4.950		09/15/2015	MATURED		1,000,000	1,000,000	949,040	994,957	0	5,043	0	5,043	0	1,000,000	0	0	0	49,500	09/15/2015	2FE
494368 AY 9	KIMBERLY CLARK 4.875		08/15/2015	MATURED		3,229,000	3,229,000	3,241,539	3,231,017	0	(2,017)	0	(2,017)	0	3,229,000	0	0	0	157,414	08/15/2015	1FE
576203 AJ 2	MASSEY ENERGY CO 3.250		07/16/2015	GMP SECURITIES		250,000	1,250,000	443,750	1,176,563	76,427	(2,580)	806,659	(732,813)	0	443,750	0	(193,750)	(193,750)	39,497	08/01/2015	5FE
57629W BM 1	MASSMUTUAL GLOBAL FUND 2.300		09/28/2015	MATURED		1,000,000	1,000,000	1,001,720	1,000,335	0	(335)	0	(335)	0	1,000,000	0	0	0	23,000	09/28/2015	1FE
58405U AF 9	MEDCO HEALTH SOLUTIONS 2.750		09/15/2015	MATURED		1,000,000	1,000,000	999,670	999,929	0	71	0	71	0	1,000,000	0	0	0	27,500	09/15/2015	2FE
585055 AV 8	MEDTRONIC INC 4.125		09/15/2015	U S BANCORP		1,075,520	1,000,000	994,570	996,320	0	420	0	420	0	996,740	0	78,780	78,780	41,594	03/15/2021	1FE
637432 LS 2	NATIONAL RURAL UTILITI 3.875		09/16/2015	MATURED		1,000,000	1,000,000	995,870	999,414	0	586	0	586	0	1,000,000	0	0	0	38,750	09/16/2015	1FE
655844 BJ 6	NORFOLK SOUTHERN CORP 3.000		07/06/2015	BARCLAYS CAPITAL INC		996,110	1,000,000	990,650	992,944	0	456	0	456	0	993,400	0	2,710	2,710	23,167	04/01/2022	2FE
665772 CF 4	NORTHERN STATES POWER 1.950		08/15/2015	MATURED		1,000,000	1,000,000	1,007,410	1,000,590	0	(590)	0	(590)	0	1,000,000	0	0	0	19,500	08/15/2015	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 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)	
										11 Unrealized Valuation Increase/(Decrease)	12 Current Year's (Amortization)/Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12+13)	15 Total Foreign Exchange Change in B./A.C.V.								
68233L AD 1	ONCOR 2003-1 A4 5.420		08/15/2015	REDEEMED		170,998	170,998	170,959	170,978	0	20	0	20	0	170,998	0	0	0	9,268	08/15/2017	1FE	
684065 BG 9	ORANGE & ROCKLAND UTIL 2.500		08/15/2015	MATURED		1,000,000	1,000,000	998,780	999,826	0	174	0	174	0	1,000,000	0	0	0	25,000	08/15/2015	1FE	
69073T AP 8	OWENS-BROCKWAY 7.375		09/17/2015	REDEEMED		656,876	630,000	609,361	624,939	0	2,557	0	2,557	0	627,496	0	29,380	29,380	52,399	05/15/2016	3FE	
737662 BR 6	POTOMAC EDISON 5.125		08/15/2015	MATURED		5,000,000	5,000,000	4,953,000	4,996,006	0	3,994	0	3,994	0	5,000,000	0	0	0	256,250	08/15/2015	2FE	
74005P AV 6	PRAXAIR INC 3.250		09/15/2015	MATURED		1,000,000	1,000,000	997,430	999,643	0	357	0	357	0	1,000,000	0	0	0	32,500	09/15/2015	1FE	
742718 DQ 9	PROCTER & GAMBLE CO 3.150		09/01/2015	MATURED		1,000,000	1,000,000	1,001,520	1,000,156	0	(156)	0	(156)	0	1,000,000	0	0	0	31,500	09/01/2015	1FE	
74432N AA 0	PRUDENTIAL COVERED TRU 2.997		09/30/2015	MATURED		2,100,000	2,100,000	2,100,000	2,100,000	0	0	0	0	0	2,100,000	0	0	0	62,937	09/30/2015	1FE	
75281A AL 3	RANGE RESOURCES 6.750		08/03/2015	REDEEMED		2,325,938	2,250,000	2,440,000	2,340,000	5,364	(25,925)	0	(20,562)	0	2,319,438	0	6,499	6,499	152,719	08/01/2020	3FE	
771196 AS 1	ROCHE HOLDINGS INC (14 6.000	R	09/24/2015	TENDERED		2,524,622	2,212,000	2,487,431	2,380,829	0	(28,152)	0	(28,152)	0	2,352,677	0	171,945	171,945	141,199	03/01/2019	1FE	
777779 AD 1	ROSETTA RESOURCES INC 5.625		07/29/2015	EXCHANGED		1,165,769	1,100,000	1,081,375	1,009,250	74,758	1,159	0	75,917	0	1,085,167	0	80,602	80,602	48,813	05/01/2021	4FE	
14041@ AA 8	SHERWIN WILLIAMS - CPS 8.773		09/30/2015	REDEEMED		1,491,358	1,491,358	1,491,358	1,491,358	0	0	0	0	0	1,491,358	0	0	0	130,842	09/30/2020	1	
854403 AB 8	STANFORD UNIVERSITY (T 4.250		09/30/2015	REDEEMED		1,029,930	1,000,000	1,000,240	1,000,002	0	(22)	0	(22)	0	999,980	0	29,950	29,950	29,160	05/01/2016	1FE	
86787G AG 7	SUNTRUST BANK 5.000		09/01/2015	MATURED		763,000	763,000	761,978	762,863	0	137	0	137	0	763,000	0	0	0	38,150	09/01/2015	2FE	
871829 AU 1	SYSCO CORP 3.500		07/14/2015	REDEEMED		1,570,550	1,555,000	1,582,150	1,581,717	0	(1,309)	0	(1,309)	0	1,580,408	0	(9,858)	(9,858)	42,633	10/02/2024	1FE	
879360 A* 6	TELEDYNE TECHNOLOGIES 4.040		09/15/2015	MATURED		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	161,600	09/15/2015	2	
887317 AC 9	TIME WARNER INC 5.875		08/31/2015	REDEEMED		1,062,130	1,000,000	1,152,090	1,049,162	0	(17,204)	0	(17,204)	0	1,031,957	0	30,172	30,172	46,674	11/15/2016	2FE	
887317 AJ 4	TIME WARNER INC 3.150		07/15/2015	MATURED		1,000,000	1,000,000	1,016,670	1,002,171	0	(2,171)	0	(2,171)	0	1,000,000	0	0	0	31,500	07/15/2015	2FE	
90783V AA 3	UNION PACIFIC PASS THR 5.082		07/02/2015	REDEEMED		29,901	29,901	29,901	29,901	0	0	0	0	0	29,901	0	0	0	1,520	01/02/2029	1	
90783X AA 9	UNION PACIFIC PASS THR 6.176		07/02/2015	REDEEMED		20,155	20,155	20,155	20,155	0	0	0	0	0	20,155	0	0	0	1,245	01/02/2031	1FE	
925524 BB 5	VIACOM INC 6.250		09/29/2015	REDEEMED		965,157	934,000	1,076,743	977,798	0	(24,364)	0	(24,364)	0	953,433	0	11,724	11,724	53,348	04/30/2016	2FE	
931142 CT 8	WAL-MART STORES 2.250		07/08/2015	MATURED		1,500,000	1,500,000	1,495,425	1,499,496	0	504	0	504	0	1,500,000	0	0	0	33,750	07/08/2015	1FE	
931422 AE 9	WALGREEN CO 5.250		08/10/2015	REDEEMED		1,260,361	1,128,000	1,156,948	1,144,207	0	(2,307)	0	(2,307)	0	1,141,900	0	118,461	118,461	63,333	01/15/2019	2FE	
94403* AZ 9	WAWA INC 6.040		09/09/2015	REDEEMED		133,333	133,333	133,333	133,333	0	0	0	0	0	133,333	0	0	0	8,053	09/09/2018	2FE	
94973B AA 9	WELLS ENTERPRISE (144A 6.750		09/16/2015	REDEEMED		45,320	44,000	46,838	45,540	547	(332)	0	216	0	45,756	0	(436)	(436)	3,341	02/01/2020	4FE	
94974B FG 0	WELLS FARGO 1.500		06/30/2015	BAS-MERRILL LYNCH		0	0	0	0	0	(8)	0	(8)	0	0	(8)	0	8	8	14,583	01/16/2018	1FE
92936P AB 6	WMI HOLDINGS CORP 13.000		07/10/2015	REDEEMED		86	86	67	0	69	(2)	0	67	0	67	0	19	19	7	03/19/2030	6*	
988498 AE 1	YUM! BRANDS INC 4.250		09/15/2015	MATURED		1,000,000	1,000,000	997,650	999,643	0	357	0	357	0	1,000,000	0	0	0	42,500	09/15/2015	2FE	
989701 AJ 6	ZIONS BANCORP 6.000		09/15/2015	MATURED		42,000	42,000	44,932	42,243	0	(243)	0	(243)	0	42,000	0	0	0	2,520	09/15/2015	3FE	
097751 AS 0	BOMBARDIER INC (144A) 7.500	A..	08/13/2015	MORGAN STANLEY		957,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	(42,500)	(42,500)	69,375	03/15/2018	4FE	
097751 BF 7	BOMBARDIER INC (144A) 6.125	A..	09/11/2015	CREDIT SUISSE FIRST BOSTO		815,000	1,000,000	687,500	687,500	0	1,517	0	1,517	0	689,017	0	125,983	125,983	10,378	01/15/2023	1	
136069 DM 0	CANADIAN IMPERIAL BANK 2.600	A..	07/02/2015	MATURED		2,500,000	2,500,000	2,498,025	2,499,788	0	212	0	212	0	2,500,000	0	0	0	65,000	07/02/2015	1FE	
148887 AA 0	CATAMARAN CORP 4.750	G..	08/23/2015	REDEEMED		1,020,785	900,000	927,000	927,000	0	(1,667)	0	(1,667)	0	925,333	0	95,452	95,452	18,763	03/15/2021	3FE	
92658T AM 0	VIDEOTRON LTEE 9.125	A..	07/16/2015	REDEEMED		236,544	233,000	240,968	234,739	0	(1,227)	0	(1,227)	0	233,513	0	3,031	3,031	12,461	04/15/2018	3FE	
1912EQ AD 4	COCA-COLA HBC BV 5.500	F...	09/17/2015	MATURED		2,285,000	2,285,000	2,285,726	2,284,896	0	104	0	104	0	2,285,000	0	0	0	125,675	09/17/2015	2FE	
505861 AD 6	LAFARGE SA (144A) 6.200	F...	07/09/2015	MATURED		1,000,000	1,000,000	999,140	999,884	0	116	0	116	0	1,000,000	0	0	0	62,000	07/09/2015	3FE	
515110 BB 9	LANDWIRTSCHAFT RENTENB 3.125	F...	07/15/2015	MATURED		500,000	500,000	497,570	499,738	0	262	0	262	0	500,000	0	0	0	15,625	07/15/2015	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)
172973	AJ 5		09/25/2015	PAID ON PRINCIPAL		587,351	587,351	525,679	448,220	0	139,131	0	139,131	0	587,351	0	0	0	17,340	11/25/2020	1FM
17310B	AD 6		09/25/2015	PAID ON PRINCIPAL		322,114	322,114	293,890	290,414	0	31,700	0	31,700	0	322,114	0	0	0	12,993	06/25/2036	1FM
17312K	AB 8		09/25/2015	PAID ON PRINCIPAL		510,955	510,955	457,305	385,198	0	125,757	0	125,757	0	510,955	0	0	0	19,085	06/25/2037	1FM
17312D	AA 6		09/25/2015	PAID ON PRINCIPAL		59,211	59,211	39,671	26,233	0	32,978	0	32,978	0	59,211	0	0	0	2,308	09/25/2037	1FM
12628K	AA 0		09/25/2015	PAID ON PRINCIPAL		36,644	36,644	25,364	14,737	0	21,907	0	21,907	0	36,644	0	0	0	1,156	11/26/2036	1FM
22540V	6Q 0		09/25/2015	PAID ON PRINCIPAL		3,730	3,730	2,771	2,870	0	860	0	860	0	3,730	0	0	0	126	06/25/2032	1FM
22541Q	4A 7		09/25/2015	PAID ON PRINCIPAL		34,771	34,771	36,054	36,496	0	(1,724)	0	(1,724)	0	34,771	0	0	0	1,388	12/25/2033	1FM
225458	FE 3		09/25/2015	PAID ON PRINCIPAL		26,203	26,203	26,130	25,955	0	249	0	249	0	26,203	0	0	0	874	02/25/2020	1FM
225458	G2 8		09/25/2015	PAID ON PRINCIPAL		20,376	20,376	17,523	16,780	0	3,596	0	3,596	0	20,376	0	0	0	679	08/25/2020	1FM
225458	G3 6		09/25/2015	PAID ON PRINCIPAL		105,600	105,600	105,699	105,242	0	359	0	359	0	105,600	0	0	0	3,401	08/25/2020	1FM
126378	BB 3		09/25/2015	PAID ON PRINCIPAL		441,268	441,268	359,246	356,698	(0)	84,571	0	84,571	0	441,268	0	0	0	17,302	02/25/2037	1FM
126378	BB 3		09/25/2015	WRITTEN OFF		0	77,332	62,957	62,511	0	(1,877)	0	(1,877)	0	60,633	0	(60,633)	(60,633)	3,480	02/25/2037	1FM
12647M	BW 4		09/25/2015	PAID ON PRINCIPAL		147,841	147,841	145,139	145,205	0	2,636	0	2,636	0	147,841	0	0	0	3,462	08/25/2043	1FM
12649X	AQ 2		09/25/2015	PAID ON PRINCIPAL		294,697	294,697	299,118	299,118	0	(4,420)	0	(4,420)	0	294,697	0	0	0	2,541	03/25/2045	1FE
021460	AG 5		09/25/2015	PAID ON PRINCIPAL		335,375	335,375	237,328	249,971	0	85,405	0	85,405	0	335,375	0	0	0	14,260	06/25/2036	1FM
021460	AG 5		08/25/2015	WRITTEN OFF		0	78,043	55,227	58,169	0	(984)	0	(984)	0	57,186	0	(57,186)	(57,186)	3,050	06/25/2036	1FM
021460	AG 5		09/25/2015	RECOVERY OF PAR WRITE-OFF		0	(10,343)	(7,319)	(7,709)	0	215	0	215	0	(7,494)	0	7,494	7,494	0	06/25/2036	1FM
12668B	QA 4		09/25/2015	PAID ON PRINCIPAL		218,442	218,442	179,614	170,385	0	48,057	0	48,057	0	218,442	0	0	0	7,831	04/25/2036	1FM
12668B	QA 4		09/25/2015	WRITTEN OFF		0	428	352	334	0	(9)	0	(9)	0	325	0	(325)	(325)	18	04/25/2036	1FM
12669E	EJ 1		09/25/2015	PAID ON PRINCIPAL		118,847	118,847	113,792	111,909	(0)	6,938	0	6,938	0	118,847	0	0	0	3,914	06/25/2018	1FM
12669E	HN 9		09/25/2015	PAID ON PRINCIPAL		11,134	11,134	10,643	10,319	0	814	0	814	0	11,134	0	0	0	194	06/25/2033	1FM
12669G	SU 1		09/25/2015	PAID ON PRINCIPAL		382,409	382,409	335,205	326,725	0	55,684	0	55,684	0	382,409	0	0	0	13,471	09/25/2035	1FM
12669G	SU 1		08/25/2015	WRITTEN OFF		0	21,048	18,450	17,983	0	(187)	0	(187)	0	17,796	0	(17,796)	(17,796)	772	09/25/2035	1FM
126694	PG 7		09/25/2015	PAID ON PRINCIPAL		40,641	40,641	40,406	32,000	0	8,642	0	8,642	0	40,641	0	0	0	1,458	12/25/2035	1FM
126694	PG 7		09/25/2015	WRITTEN OFF		0	5,252	5,222	4,135	0	(173)	0	(173)	0	3,963	0	(3,963)	(3,963)	207	12/25/2035	1FM
12543W	AJ 7		09/25/2015	PAID ON PRINCIPAL		138,614	138,614	124,059	102,919	0	35,695	0	35,695	0	138,614	0	0	0	5,617	12/25/2036	1FM
12543W	AJ 7		09/25/2015	WRITTEN OFF		0	30,334	27,149	22,523	0	(605)	0	(605)	0	21,917	0	(21,917)	(21,917)	1,215	12/25/2036	1FM
126694	W9 5		09/25/2015	PAID ON PRINCIPAL		107,543	107,543	92,707	87,102	0	20,441	0	20,441	0	107,543	0	0	0	4,537	05/25/2036	1FM
126694	W9 5		09/25/2015	WRITTEN OFF		0	48,435	41,753	39,229	0	(667)	0	(667)	0	38,563	0	(38,563)	(38,563)	2,164	05/25/2036	1FM
126694	W9 5		07/25/2015	RECOVERY OF PAR WRITE-OFF		0	(119)	(102)	(96)	0	1	0	1	0	(95)	0	95	95	0	05/25/2036	1FM
126671	PV 2		09/25/2015	PAID ON PRINCIPAL		8,430	8,430	8,856	8,404	0	26	0	26	0	8,430	0	0	0	351	11/25/2016	1FM
126671	RX 6		09/25/2015	PAID ON PRINCIPAL		5,480	5,480	5,032	4,030	0	1,449	0	1,449	0	5,480	0	0	0	270	05/25/2032	1FM
126673	TD 4		09/25/2015	PAID ON PRINCIPAL		204,610	204,610	186,195	194,128	0	10,483	0	10,483	0	204,610	0	0	0	6,846	02/25/2035	1FM
29977K	AA 1		09/25/2015	PAID ON PRINCIPAL		453,983	453,983	450,288	450,296	0	3,688	0	3,688	0	453,983	0	0	0	9,186	06/25/2043	1FM
32029A	AE 7		09/25/2015	PAID ON PRINCIPAL		180,647	180,647	82,127	69,248	0	111,399	0	111,399	0	180,647	0	0	0	436	12/25/2037	1FM
33767C	AP 2		09/25/2015	PAID ON PRINCIPAL		581,525	581,525	589,158	589,158	0	(7,633)	0	(7,633)	0	581,525	0	0	0	6,661	03/25/2045	1FE

QE05.12

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
36185M	EB 4		09/25/2015	PAID ON PRINCIPAL		23,035	23,035	16,614	4,282	0	18,753	0	18,753	0	23,035	0	0	0	874	04/25/2036	1FM
36185M	EB 4		08/25/2015	WRITTEN OFF		0	422	304	78	0	(2)	0	(2)	0	77	0	(77)	(77)	16	04/25/2036	1FM
36185M	EB 4		09/25/2015	RECOVERY OF PAR WRITE-OFF		0	(890)	(642)	(165)	0	3	0	3	0	(162)	0	162	162	0	04/25/2036	1FM
36186M	AC 5		09/25/2015	PAID ON PRINCIPAL		339,115	339,115	290,794	227,260	0	111,855	0	111,855	0	339,115	0	0	0	15,275	09/25/2037	1FM
36228F	YS 9		09/25/2015	PAID ON PRINCIPAL		123,156	123,156	106,530	109,212	0	13,944	0	13,944	0	123,156	0	0	0	3,646	07/25/2033	1FM
36242D	HQ 9		09/25/2015	PAID ON PRINCIPAL		491,705	491,705	374,003	404,799	0	86,907	0	86,907	0	491,705	0	0	0	4,120	07/25/2034	1FM
36242D	JW 4		09/25/2015	PAID ON PRINCIPAL		55,327	55,327	53,529	52,630	0	2,697	0	2,697	0	55,327	0	0	0	1,160	06/25/2034	1FM
362341	LS 6		09/25/2015	PAID ON PRINCIPAL		406,095	406,095	383,760	377,712	0	28,383	0	28,383	0	406,095	0	0	0	8,337	09/25/2035	1FM
36242D	XY 4		09/25/2015	PAID ON PRINCIPAL		304,612	304,612	300,043	265,541	0	39,071	0	39,071	0	304,612	0	0	0	11,290	03/25/2035	1FM
36297X	AF 0		09/25/2015	PAID ON PRINCIPAL		1,550,868	1,550,868	1,389,546	1,375,958	0	174,910	0	174,910	0	1,550,868	0	0	0	64,079	06/25/2036	1FM
456652	AA 4		09/25/2015	PAID ON PRINCIPAL		159,332	159,332	131,449	96,626	0	62,706	0	62,706	0	159,332	0	0	0	6,635	08/25/2037	1FM
456652	AA 4		09/25/2015	WRITTEN OFF		0	4,535	3,742	2,750	0	(520)	0	(520)	0	2,231	0	(2,231)	(2,231)	204	08/25/2037	1FM
456652	AA 4		08/25/2015	RECOVERY OF PAR WRITE-OFF		0	(3,780)	(3,118)	(2,292)	0	335	0	335	0	(1,957)	0	1,957	1,957	0	08/25/2037	1FM
456606	FU 1		09/25/2015	PAID ON PRINCIPAL		678,850	678,850	441,252	495,924	0	182,926	0	182,926	0	678,850	0	0	0	5,036	03/25/2035	1FM
47232F	AC 1		08/26/2015	PAID ON PRINCIPAL		467,751	467,751	420,976	430,080	0	37,671	0	37,671	0	467,751	0	0	0	972	11/26/2036	1FM
466247	LU 5		09/25/2015	PAID ON PRINCIPAL		456,625	456,625	458,150	458,078	0	(1,453)	0	(1,453)	0	456,625	0	0	0	8,802	02/25/2035	1FM
466247	YK 3		09/25/2015	PAID ON PRINCIPAL		194,417	194,417	179,624	171,665	0	22,752	0	22,752	0	194,417	0	0	0	6,410	11/25/2035	1FM
46629C	AK 3		09/25/2015	PAID ON PRINCIPAL		71,557	71,557	50,862	50,085	0	21,472	0	21,472	0	71,557	0	0	0	1,182	08/25/2036	1FM
46629C	AK 3		09/25/2015	WRITTEN OFF		0	6,248	4,441	4,373	0	16	0	16	0	4,389	0	(4,389)	(4,389)	118	08/25/2036	1FM
46629C	AK 3		08/25/2015	RECOVERY OF PAR WRITE-OFF		0	(67)	(48)	(47)	0	(0)	0	(0)	0	(47)	0	47	47	0	08/25/2036	1FM
46629D	AK 1		09/25/2015	PAID ON PRINCIPAL		56,214	56,214	47,457	38,484	0	17,731	0	17,731	0	56,214	0	0	0	1,004	01/25/2037	1FM
46629D	AK 1		09/25/2015	WRITTEN OFF		0	1,986	1,677	1,360	0	(9)	0	(9)	0	1,350	0	(1,350)	(1,350)	33	01/25/2037	1FM
46628Y	AA 8		09/25/2015	PAID ON PRINCIPAL		741,930	741,930	659,529	638,633	0	103,297	0	103,297	0	741,930	0	0	0	26,895	07/25/2036	1FM
46630P	AZ 8		09/25/2015	PAID ON PRINCIPAL		71,431	71,431	69,724	58,814	0	12,618	0	12,618	0	71,431	0	0	0	2,121	04/25/2037	1FM
46630P	AZ 8		08/25/2015	WRITTEN OFF		0	8,689	8,481	7,154	0	(206)	0	(206)	0	6,947	0	(6,947)	(6,947)	270	04/25/2037	1FM
46639G	AL 0		09/25/2015	PAID ON PRINCIPAL		300,495	300,495	294,391	294,417	0	6,077	0	6,077	0	300,495	0	0	0	5,718	03/25/2043	1FE
46640B	AC 8		09/25/2015	PAID ON PRINCIPAL		518,500	518,500	525,062	524,939	0	(6,439)	0	(6,439)	0	518,500	0	0	0	12,090	05/25/2043	1FM
46644V	BK 1		09/25/2015	PAID ON PRINCIPAL		36,176	36,176	36,102	36,102	0	73	0	73	0	36,176	0	0	0	131	06/25/2045	1FE
55265K	NU 9		09/25/2015	PAID ON PRINCIPAL		5,233	5,233	5,287	5,214	0	19	0	19	0	5,233	0	0	0	185	12/25/2017	1FM
55265K	Y2 9		09/25/2015	PAID ON PRINCIPAL		25,010	25,010	24,588	24,819	0	190	0	190	0	25,010	0	0	0	749	12/25/2018	1FM
55265K	RX 9		09/25/2015	PAID ON PRINCIPAL		30,373	30,373	30,117	30,256	0	117	0	117	0	30,373	0	0	0	912	03/25/2018	1FM
55265K	P3 7		08/25/2015	PAID ON PRINCIPAL		9,906	9,906	9,855	9,864	0	42	0	42	0	9,906	0	0	0	320	10/25/2018	1FM
59020U	S3 0		09/25/2015	PAID ON PRINCIPAL		747,105	747,105	425,850	634,766	0	112,339	0	112,339	0	747,105	0	0	0	3,181	09/25/2036	1FM
61758M	AA 5		09/26/2015	PAID ON PRINCIPAL		297,362	297,362	299,407	267,705	0	29,657	0	29,657	0	297,362	0	0	0	11,584	04/26/2036	1FM
67389M	AJ 0		09/25/2015	PAID ON PRINCIPAL		414,994	414,994	422,127	422,127	0	(7,133)	0	(7,133)	0	414,994	0	0	0	4,023	05/25/2045	1FE
69121P	DE 0		09/25/2015	PAID ON PRINCIPAL		65,308	65,308	55,145	37,027	0	28,281	0	28,281	0	65,308	0	0	0	2,077	01/25/2037	1FM
69337V	AA 8		09/18/2015	PAID ON PRINCIPAL		119,559	119,559	124,416	120,077	0	(2,174)	0	(2,174)	0	119,559	0	0	0	4,308	12/18/2037	1FM

QE05.13

SCHEDULE D - PART 4

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

QE05.15

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)
94984A AS 9	WFMBMS 2006-6 1A17 CMO 5.750		09/25/2015	WRITTEN OFF		.0	85,544	80,589	76,908	.0	(1,179)	.0	(1,178)	.0	75,729	.0	(75,729)	(75,729)	3,479	05/25/2036	1FM
94980S AD 7	WFMBMS 2006-9 1A4 CMO 6.000		09/25/2015	PAID ON PRINCIPAL		1,472,615	1,472,615	1,405,339	1,366,968	(0)	105,648	.0	105,648	.0	1,472,615	.0	.0	.0	59,394	08/25/2036	1FM
94985R AR 3	WFMBMS 2007-4 A16 CMO 5.500		09/25/2015	PAID ON PRINCIPAL		84,351	84,351	77,630	69,522	.0	14,830	.0	14,830	.0	84,351	.0	.0	.0	3,078	04/25/2037	1FM
94985R AR 3	WFMBMS 2007-4 A16 CMO 5.500		09/25/2015	WRITTEN OFF		.0	4,695	4,321	3,870	.0	(63)	.0	(63)	.0	3,806	.0	(3,806)	(3,806)	175	04/25/2037	1FM
97652R AD 9	WIN 2014-3 A4 (CMO) 3.500		09/20/2015	PAID ON PRINCIPAL		37,976	37,976	38,148	38,148	.0	(172)	.0	(172)	.0	37,976	.0	.0	.0	111	11/20/2044	1FE
97653B AC 5	WIN 2015-A A3 CMO 3.500		09/20/2015	PAID ON PRINCIPAL		216,212	216,212	219,556	219,556	.0	(3,345)	.0	(3,345)	.0	216,212	.0	.0	.0	1,573	06/20/2045	1FE
92977Y BQ 3	WMLT 2005-B 3A1 CMO 2.712		09/20/2015	PAID ON PRINCIPAL		585,513	585,513	459,628	404,767	.0	180,746	.0	180,746	.0	585,513	.0	.0	.0	9,854	10/20/2035	1FM
12513X AE 2	CD 2006-CD2 A4 5.487		09/15/2015	PAID ON PRINCIPAL		734,642	734,642	493,358	690,859	.0	43,783	.0	43,783	.0	734,642	.0	.0	.0	28,137	01/15/2046	1FM
23305X AA 9	DBUBS 2011-LC2A A1 (14 3.527		09/10/2015	PAID ON PRINCIPAL		55,595	55,595	56,149	55,908	.0	(312)	.0	(312)	.0	55,595	.0	.0	.0	1,301	07/10/2044	1FM
22237S AC 1	CPMH 2007-1 A3 (144A) 5.593		09/15/2015	PAID ON PRINCIPAL		198,150	198,150	202,856	201,064	.0	(2,914)	.0	(2,914)	.0	198,150	.0	.0	.0	7,391	07/15/2037	5AM
34530G AD 4	FORDO 2013-D A3 .670		09/15/2015	PAID ON PRINCIPAL		463,267	463,267	462,905	462,905	.0	362	.0	362	.0	463,267	.0	.0	.0	259	04/15/2018	1FE
393505 F5 6	GT 1998-4 A6 6.530		09/01/2015	PAID ON PRINCIPAL		53,543	53,543	55,183	53,536	.0	8	.0	8	.0	53,543	.0	.0	.0	2,328	04/01/2030	3AM
525170 BD 7	LMH 1998-1 2A1 6.545		09/15/2015	PAID ON PRINCIPAL		306,472	306,472	293,356	248,404	.0	58,068	.0	58,068	.0	306,472	.0	.0	.0	13,150	07/15/2028	6FE
525170 BD 7	LMH 1998-1 2A1 6.545		09/15/2015	WRITTEN OFF		.0	3,728	3,568	3,021	.0	16	.0	16	.0	3,037	.0	(3,037)	(3,037)	160	07/15/2028	6FE
55292L AC 8	MTBAT 2013-1A A3 (144A) 1.060		09/15/2015	PAID ON PRINCIPAL		4,374,216	4,374,216	4,382,417	4,382,417	.0	(8,202)	.0	(8,202)	.0	4,374,216	.0	.0	.0	15,251	11/15/2017	1FE
674135 CP 1	OAK 1997-C B1 7.450		08/15/2015	WRITTEN OFF		.0	2,183	1,234	1,646	.0	52	.0	52	.0	1,698	.0	(1,698)	(1,698)	108	11/15/2027	6FE
674135 CP 1	OAK 1997-C B1 7.450		09/15/2015	RECOVERY OF PAR WRITE-OFF		.0	(6,472)	(3,657)	(4,880)	.0	(157)	.0	(157)	.0	(5,037)	.0	5,037	5,037	.0	11/15/2027	6FE
3899999. Total Bonds - Industrial and Miscellaneous						162,195,204	160,712,417	155,608,572	155,471,231	229,635	3,054,917	806,659	2,477,893	.0	157,949,125	.0	4,246,079	4,246,079	5,888,355	XXX	XXX
8399997. Total Bonds - Part 4						881,930,575	878,033,809	911,785,607	876,395,144	229,635	12,391	806,659	(564,633)	.0	875,830,512	.0	6,100,063	6,100,063	33,047,919	XXX	XXX
8399999. Total Bonds						881,930,575	878,033,809	911,785,607	876,395,144	229,635	12,391	806,659	(564,633)	.0	875,830,512	.0	6,100,063	6,100,063	33,047,919	XXX	XXX
Preferred Stocks - Industrial and Miscellaneous																					
780097 76 2	ROYAL BK OF SCOTLAND PLC PFD 6.25% SER P	F	09/01/2015	ISSUE CALLED at 25.000	80,000,000	2,000,000	25.00	444,000	444,000	.0	.0	.0	.0	.0	444,000	.0	1,556,000	1,556,000	84,028	XXX	P4LFE
8499999. Total Preferred Stocks - Industrial and Miscellaneous						2,000,000	XXX	444,000	444,000	.0	.0	.0	.0	.0	444,000	.0	1,556,000	1,556,000	84,028	XXX	XXX
8999997. Total Preferred Stocks - Part 4						2,000,000	XXX	444,000	444,000	.0	.0	.0	.0	.0	444,000	.0	1,556,000	1,556,000	84,028	XXX	XXX
8999999. Total Preferred Stocks						2,000,000	XXX	444,000	444,000	.0	.0	.0	.0	.0	444,000	.0	1,556,000	1,556,000	84,028	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
62913F 50 8	NII HOLDINGS INC CL B		07/13/2015	SELL FRACTIONAL SHARE	1,310	19	XXX	21	.0	.0	.0	.0	.0	.0	21	.0	(2)	(2)	.0	XXX	L
92847N 10 3	VITAE PHARMACEUTICALS INC		07/22/2015	CITIGROUP GLOBAL MKTS	1,184,000	12,988	XXX	17,997	.0	.0	.0	.0	.0	.0	17,997	.0	(5,009)	(5,009)	.0	XXX	L
B188CY 09 5	ALBIOMA (EUR)	D	07/31/2015	VARIOUS	14,095,000	234,016	XXX	270,741	.0	.0	56,842	(56,842)	.0	213,899	(4,481)	24,598	20,117	.0	XXX	L	
9099999. Total Common Stocks - Industrial and Miscellaneous						247,024	XXX	288,759	.0	.0	56,842	(56,842)	.0	231,917	(4,481)	19,588	15,107	.0	XXX	XXX	
9799997. Total Common Stocks - Part 4						247,024	XXX	288,759	.0	.0	56,842	(56,842)	.0	231,917	(4,481)	19,588	15,107	.0	XXX	XXX	
9799999. Total Common Stocks						247,024	XXX	288,759	.0	.0	56,842	(56,842)	.0	231,917	(4,481)	19,588	15,107	.0	XXX	XXX	
9899999. Total Preferred and Common Stocks						2,247,024	XXX	732,759	444,000	.0	.0	56,842	(56,842)	.0	675,917	(4,481)	1,575,588	1,571,107	84,028	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						884,177,599	XXX	912,518,366	876,839,144	229,635	12,391	863,501	(621,475)	.0	876,506,429	(4,481)	7,675,651	7,671,170	33,131,947	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
U.S. Government - Issuer Obligations						
	REPO - BARC A TREASURY.....		1.....	15,397,225	15,397,225	10/01/2015...
	REPO - CREDIT A TREASURY.....		1.....	115,698	115,698	10/01/2015...
	REPO - MERRILL A TREASURY.....		1.....	15,397,225	15,397,225	10/01/2015...
	REPO - ROYAL A TREASURY.....		1.....	15,397,225	15,397,225	10/01/2015...
0199999	U.S. Government - Issuer Obligations.....			46,307,373	46,307,373	XXX
0599999	Total - U.S. Government.....			46,307,373	46,307,373	XXX
6199999	Total - Issuer Obligations.....			46,307,373	46,307,373	XXX
6599999	Subtotal - Bonds.....			46,307,373	46,307,373	XXX
9999999	Totals.....			46,307,373	46,307,373	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(17,070,686) Book/Adjusted Carrying Value \$.....(17,070,686)
- Average balance for the year: Fair Value \$.....48,428,124 Book/Adjusted Carrying Value \$.....48,428,124
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....46,307,373 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

THE TRAVELERS INDEMNITY COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A.....	Charlotte,NC.....	.....0.000	.....0	.....0	.....287,011	.....2,158,721	.....1,278,679	XXX
Bank of America, N.A.....	Hartford,CT.....	.....0.000	.....0	.....0	.....(5,353,381)	.....(4,520,911)	.....(4,261,693)	XXX
Bank of America, N.A. - Canada Branch.....	Toronto,ON.....	.....0.000	.....0	.....0	.....597	.....591	.....584	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	.....0	.....0	.....(126,206)	XXX
Bank of America, N.A. - NC.....	Charlotte,NC.....	.....0.000	.....0	.....0	.....11,140,216	.....13,426,526	.....4,722,713	XXX
Bank of America, N.A. - TX.....	Dallas,TX.....	.....0.000	.....0	.....0	.....(11,308,395)	.....(11,541,691)	.....(11,202,909)	XXX
Bank of New York.....	New York,NY.....	.....0.000	.....0	.....0	.....900,000	.....886,799	.....1,945,291	XXX
Bank of New York Mellon.....	New York,NY.....	.....0.000	.....0	.....0	.....19,721	.....168,825	.....168,825	XXX
Branch Banking and Trust Company.....	Winston-Salem,NC.....	.....0.350	.....(210,224)	.....0	.....80,000,000	.....80,000,000	.....80,000,000	XXX
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....(595,520,899)	.....(560,149,983)	.....(544,093,164)	XXX
Citibank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....(1,979,952)	.....7,119	.....2,212	XXX
Citibank, N.A. - NY.....	New York,NY.....	.....0.000	.....0	.....0	.....1,257,458	.....410,554	.....2,564,729	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	.....29,759,157	.....(14,305,562)	.....9,906,388	XXX
JP Morgan Chase Bank, N.A. - IL.....	Chicago,IL.....	.....0.000	.....0	.....0	.....(1,181,902)	.....2,130,796	.....4,370,354	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	.....5,000	.....2,000	.....5,000	XXX
The Northern Trust Company.....	Chicago,IL.....	.....0.000	.....0	.....0	.....466,968	.....154,246	.....219,939	XXX
US Bank Corp.....	Minneapolis,MN.....	.....0.000	.....0	.....0	.....983,229	.....1,325,655	.....1,542,114	XXX
US Bank Corp.....	St. Paul,MN.....	.....0.000	.....0	.....0	.....4,046	.....4,046	.....(45,791)	XXX
Wachovia Bank, N.A.....	Jacksonville,FL.....	.....0.000	.....0	.....0	.....11,277,168	.....11,547,472	.....11,487,303	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....(210,224)	.....0	.....(478,222,084)	.....(477,272,923)	.....(440,493,758)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....(210,224)	.....0	.....(478,222,084)	.....(477,272,923)	.....(440,493,758)	XXX
0599999. Total Cash.....	XXX	XXX	.....(210,224)	.....0	.....(478,222,084)	.....(477,272,923)	.....(440,493,758)	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	(397)	0	0	59,352
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	(69)	0	0	74,303
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	(992)	0	0	386,757
11. Georgia.....GA	0	0	0	0	(94)	0	0	378,122
12. Hawaii.....HI	0	0	0	0	(36)	0	0	4,445
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	(43)	0	0	59,336
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	(3)	0	0	808
21. Maryland.....MD	0	0	0	0	(52)	0	0	11,610
22. Massachusetts.....MA	0	0	0	0	(152)	0	0	86,247
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	(154)	0	0	143,659
25. Mississippi.....MS	0	0	0	1	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	(105)	0	0	86,520
30. New Hampshire.....NH	0	0	0	0	(17)	0	0	6,015
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	(77)	0	0	126,347
33. New York.....NY	0	0	0	0	(2,635)	0	0	1,196,273
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	(164)	0	0	50,122
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	(113)	0	0	33,384
39. Pennsylvania.....PA	0	0	62,500	3	32,500	135,000	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	(83)	0	0	32,428
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	(186)	0	0	111,659
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	(55)	0	0	19,922
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	62,500	4	27,073	135,000	7	2,867,308

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	(428)	0	0	138,431
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	(46)	0	0	63,120
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(22)	0	0	103,359
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	(24)	0	0	19,722
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	(519)	100	1	324,632

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	(43)	0	0	6,448
2. Alaska.....AK	0	0	0	0	(14)	0	0	9,675
3. Arizona.....AZ	0	0	0	0	(29)	0	0	9,465
4. Arkansas.....AR	0	0	0	0	(210)	0	0	34,393
5. California.....CA	0	0	0	0	(545)	0	0	184,999
6. Colorado.....CO	0	0	0	0	(385)	0	0	177,369
7. Connecticut.....CT	0	0	0	0	(393)	0	0	421,049
8. Delaware.....DE	0	0	0	0	(47)	0	0	10,279
9. District of Columbia.....DC	0	0	0	0	(40)	0	0	9,758
10. Florida.....FL	0	0	0	0	(126)	0	0	49,271
11. Georgia.....GA	0	0	0	0	(606)	0	0	2,443,684
12. Hawaii.....HI	0	0	0	0	(8)	0	0	1,002
13. Idaho.....ID	0	0	0	0	(83)	0	0	23,045
14. Illinois.....IL	0	0	0	0	(351)	0	0	288,281
15. Indiana.....IN	0	0	0	0	(21)	0	0	28,911
16. Iowa.....IA	0	0	0	0	(108)	0	0	48,588
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	(263)	0	0	67,687
19. Louisiana.....LA	0	0	0	0	(412)	0	0	292,882
20. Maine.....ME	0	0	0	0	(18)	0	0	5,705
21. Maryland.....MD	0	0	0	0	(171)	0	0	38,005
22. Massachusetts.....MA	0	0	0	0	(510)	0	0	288,740
23. Michigan.....MI	0	0	0	0	(1,102)	0	0	296,170
24. Minnesota.....MN	0	0	0	0	(111)	0	0	103,177
25. Mississippi.....MS	0	0	0	0	(69)	0	0	22,094
26. Missouri.....MO	0	0	0	0	(312)	0	0	99,846
27. Montana.....MT	0	0	0	0	(41)	0	0	30,911
28. Nebraska.....NE	0	0	0	0	(46)	0	0	13,952
29. Nevada.....NV	0	0	0	0	(25)	0	0	20,994
30. New Hampshire.....NH	0	0	0	0	(73)	0	0	25,151
31. New Jersey.....NJ	0	0	0	0	(443)	0	0	190,919
32. New Mexico.....NM	0	0	0	0	(67)	0	0	108,499
33. New York.....NY	0	0	0	0	(3,044)	0	0	1,381,902
34. North Carolina.....NC	0	0	0	0	(241)	0	0	73,893
35. North Dakota.....ND	0	0	0	0	(1)	0	0	11,267
36. Ohio.....OH	0	0	0	0	(1,066)	0	0	326,734
37. Oklahoma.....OK	0	0	0	0	(43)	0	0	42,483
38. Oregon.....OR	0	0	0	0	(117)	0	0	34,608
39. Pennsylvania.....PA	0	0	0	0	(1,042)	0	0	383,545
40. Rhode Island.....RI	0	0	0	0	(310)	0	0	15,086
41. South Carolina.....SC	0	0	0	0	(112)	0	0	41,379
42. South Dakota.....SD	0	0	0	0	(2)	0	0	66,477
43. Tennessee.....TN	0	0	0	0	(555)	0	0	133,027
44. Texas.....TX	0	0	0	0	(11,410)	0	0	516,527
45. Utah.....UT	0	0	0	0	(113)	0	0	44,416
46. Vermont.....VT	0	0	0	0	(127)	0	0	75,001
47. Virginia.....VA	0	0	0	0	(27)	0	0	16,097
48. Washington.....WA	0	0	0	0	(925)	0	0	295,445
49. West Virginia.....WV	0	0	0	0	(240)	0	0	219,910
50. Wisconsin.....WI	0	0	0	0	(210)	0	0	75,857
51. Wyoming.....WY	0	0	0	0	(27)	0	0	15,240
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	(26,284)	0	0	9,119,845

DETAILS OF WRITE-INS

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

**Supplement A to Sch. T
NONE**

**Overflow Page
NONE**



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 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 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 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: \$.....212,757
- 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