

QUARTERLY STATEMENT
AS OF SEPTEMBER 30, 2015
OF THE CONDITION AND AFFAIRS OF THE
TRAVELERS CASUALTY AND SURETY COMPANY

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

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

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

Statutory Home Office: One Tower Square, Hartford, CT, US 06183
Main Administrative Office: One Tower Square, Hartford, CT, US 06183 (860) 277-0111
Mail Address: One Tower Square, Hartford, CT, US 06183
Primary Location of Books and Records: One Tower Square, Hartford, CT, US 06183 (860) 277-0111
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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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	8,627,214,443	0	8,627,214,443	9,111,770,819
2. Stocks:				
2.1 Preferred stocks.....	34,399,126	0	34,399,126	35,258,420
2.2 Common stocks.....	4,318,864,909	0	4,318,864,909	3,980,119,261
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....1,173,531), cash equivalents (\$.....0) and short-term investments (\$.....455,950,106).....	457,123,637	0	457,123,637	542,127,304
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	878,592,303	34,994,105	843,598,198	821,285,892
9. Receivables for securities.....	12,943,265	0	12,943,265	3,010
10. Securities lending reinvested collateral assets.....	63,259,067	0	63,259,067	41,508,769
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	14,392,396,750	34,994,105	14,357,402,645	14,532,073,474
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	92,313,591	0	92,313,591	98,361,970
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	552,791,916	33,336,134	519,455,781	500,587,004
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....24,205,991 earned but unbilled premiums).....	905,422,573	5,361,685	900,060,888	838,376,067
15.3 Accrued retrospective premiums.....	15,787,958	1,344,901	14,443,057	17,075,005
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	56,236,820	0	56,236,820	28,307,456
16.2 Funds held by or deposited with reinsured companies.....	1,357,378	0	1,357,378	1,715,599
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	317,673,561	71,790,678	245,882,883	251,095,855
19. Guaranty funds receivable or on deposit.....	695,148	0	695,148	755,475
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	38,034,134	0	38,034,134	88,413,166
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	79,537,513	1,715,749	77,821,764	79,416,808
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	16,452,247,342	148,543,252	16,303,704,090	16,436,177,879
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	16,452,247,342	148,543,252	16,303,704,090	16,436,177,879

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Suspense, undistributed payments.....	41,794,899	0	41,794,899	33,550,431
2502. Equities and deposits in pools and associations.....	13,422,941	0	13,422,941	18,416,476
2503. Amounts receivable under high deductible policies.....	13,283,131	1,328,494	11,954,638	14,049,530
2598. Summary of remaining write-ins for Line 25 from overflow page.....	11,036,542	387,255	10,649,286	13,400,371
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	79,537,513	1,715,749	77,821,764	79,416,808

TRAVELERS CASUALTY AND SURETY COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....1,020,921,680).....	5,927,393,644	5,942,096,316
2. Reinsurance payable on paid losses and loss adjustment expenses.....	199,680,383	231,284,457
3. Loss adjustment expenses.....	1,374,596,433	1,446,848,160
4. Commissions payable, contingent commissions and other similar charges.....	111,881,212	125,645,958
5. Other expenses (excluding taxes, licenses and fees).....	125,764,577	132,032,887
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	62,963,198	68,480,762
7.1 Current federal and foreign income taxes (including \$....(80,730,109) on realized capital gains (losses)).....	35,907,048	37,483,155
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$....134,430 and interest thereon \$....12,866.....	147,295	176,784
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....190,596,942 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act.....	1,951,774,163	1,857,782,869
10. Advance premium.....	613	1,000
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	10,069,477	9,468,920
12. Ceded reinsurance premiums payable (net of ceding commissions).....	71,164,367	51,667,599
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	13,069,212	15,254,693
15. Remittances and items not allocated.....	3,485,680	3,500,778
16. Provision for reinsurance (including \$.....0 certified).....	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	0
20. Derivatives.....	0	0
21. Payable for securities.....	924,123	20,220,078
22. Payable for securities lending.....	63,259,067	41,508,769
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	(14,811,918)	(16,745,832)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	9,937,268,574	9,966,707,354
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	9,937,268,574	9,966,707,354
29. Aggregate write-ins for special surplus funds.....	15,422,952	17,115,501
30. Common capital stock.....	25,000,000	25,000,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	2,629,824,585	2,629,824,585
35. Unassigned funds (surplus).....	3,696,187,979	3,797,530,439
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	6,366,435,516	6,469,470,525
38. Totals (Page 2, Line 28, Col. 3).....	16,303,704,090	16,436,177,879

DETAILS OF WRITE-INS

2501. Special reserve fund.....	500,000	500,000
2502. Retroactive reinsurance reserve assumed.....	249,216	455,182
2503. Escheat liability.....	138,702	(79,496)
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(15,699,835)	(17,621,519)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(14,811,918)	(16,745,832)
2901. Special surplus from retroactive reinsurance.....	15,422,952	17,115,501
2902.	0	0
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	15,422,952	17,115,501
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

TRAVELERS CASUALTY AND SURETY COMPANY STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....257,065,152).....	262,046,019	257,507,020	345,659,385
1.2 Assumed..... (written \$.....3,203,789,660).....	3,113,624,651	3,040,888,597	4,078,167,761
1.3 Ceded..... (written \$.....261,938,368).....	268,495,984	263,592,617	355,214,291
1.4 Net..... (written \$.....3,198,916,444).....	3,107,174,686	3,034,802,999	4,068,612,855
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,596,831,368):			
2.1 Direct.....	166,950,680	(328,924,691)	(262,095,476)
2.2 Assumed.....	1,483,389,558	1,426,278,242	1,890,222,932
2.3 Ceded.....	175,759,288	(323,150,105)	(252,324,464)
2.4 Net.....	1,474,580,950	1,420,503,656	1,880,451,920
3. Loss adjustment expenses incurred.....	377,873,788	467,563,471	580,769,869
4. Other underwriting expenses incurred.....	980,959,549	943,465,235	1,263,281,396
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,833,414,287	2,831,532,362	3,724,503,185
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	273,760,399	203,270,638	344,109,669
INVESTMENT INCOME			
9. Net investment income earned.....	306,305,830	334,388,133	1,002,350,305
10. Net realized capital gains (losses) less capital gains tax of \$.....5,657,816.....	(7,031,644)	1,622,075	3,064,980
11. Net investment gain (loss) (Lines 9 + 10).....	299,274,186	336,010,208	1,005,415,285
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....1,729,807 amount charged off \$.....7,954,620).....	(6,224,814)	(7,270,490)	(9,228,334)
13. Finance and service charges not included in premiums.....	11,405,119	11,956,055	15,837,298
14. Aggregate write-ins for miscellaneous income.....	(834,445)	(1,556,958)	(2,038,055)
15. Total other income (Lines 12 through 14).....	4,345,861	3,128,607	4,570,909
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	577,380,446	542,409,452	1,354,095,863
17. Dividends to policyholders.....	4,955,572	4,494,276	6,406,394
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	572,424,875	537,915,177	1,347,689,469
19. Federal and foreign income taxes incurred.....	147,159,079	137,187,295	206,396,923
20. Net income (Line 18 minus Line 19) (to Line 22).....	425,265,795	400,727,882	1,141,292,545
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	6,469,470,525	6,558,646,505	6,558,646,505
22. Net income (from Line 20).....	425,265,795	400,727,882	1,141,292,545
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....(9,999,596).....	323,973,732	527,130,507	271,962,986
25. Change in net unrealized foreign exchange capital gain (loss).....	(6,178,695)	(7,194,804)	(11,315,585)
26. Change in net deferred income tax.....	(11,472,253)	(13,316,702)	(22,470,651)
27. Change in nonadmitted assets.....	9,376,412	24,414,303	36,639,853
28. Change in provision for reinsurance.....	0	0	0
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(844,000,000)	(1,040,400,000)	(1,505,400,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	114,871	114,871
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(103,035,009)	(108,523,943)	(89,175,981)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,366,435,516	6,450,122,563	6,469,470,525
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Fines and penalties of regulatory authorities.....	(197,484)	(160,179)	(212,720)
1402. Profit and loss, miscellaneous.....	(289,976)	(635,535)	(707,839)
1403. Retroactive reinsurance gain/loss.....	(346,985)	(761,244)	(1,117,496)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(834,445)	(1,556,958)	(2,038,055)
3701. Prior period adjustment.....	0	114,871	114,871
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	114,871	114,871

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.....	3,140,401,441	3,055,833,924	4,043,082,129
2. Net investment income.....	338,942,727	379,439,256	1,058,821,176
3. Miscellaneous income.....	4,345,861	3,128,607	4,570,909
4. Total (Lines 1 through 3).....	3,483,690,030	3,438,401,787	5,106,474,214
5. Benefit and loss related payments.....	1,548,458,840	1,504,052,956	1,972,527,586
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,455,640,209	1,329,661,389	1,727,248,653
8. Dividends paid to policyholders.....	4,355,015	4,512,040	6,502,635
9. Federal and foreign income taxes paid (recovered) net of \$.....895,298 tax on capital gains (losses).....	154,393,002	139,764,146	200,986,778
10. Total (Lines 5 through 9).....	3,162,847,066	2,977,990,532	3,907,265,651
11. Net cash from operations (Line 4 minus Line 10).....	320,842,963	460,411,255	1,199,208,563
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,879,647,770	1,297,494,643	2,024,633,159
12.2 Stocks.....	688,665	1,158,447	1,158,447
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	77,066,810	67,972,514	94,975,516
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(18)	0	0
12.7 Miscellaneous proceeds.....	(10,043,217)	13,691,490	2,858,792
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,947,360,011	1,380,317,094	2,123,625,915
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,417,076,811	945,009,883	1,787,994,204
13.2 Stocks.....	5,994,745	12,263,141	12,263,141
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	117,565,354	100,941,615	120,988,339
13.6 Miscellaneous applications.....	53,986,508	12,160,040	11,726,906
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,594,623,418	1,070,374,679	1,932,972,590
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	352,736,593	309,942,415	190,653,325
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	(29,507)	(27,553)	(37,056)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	844,000,000	1,040,400,000	1,505,400,000
16.6 Other cash provided (applied).....	85,446,283	143,426,789	7,984,827
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(758,583,223)	(897,000,763)	(1,497,452,229)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(85,003,667)	(126,647,093)	(107,590,341)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	542,127,304	649,717,644	649,717,644
19.2 End of period (Line 18 plus Line 19.1).....	457,123,637	523,070,551	542,127,304
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Stock distribution from limited partnerships.....	5,797,898	3,565,663	3,565,663
20.0002 Exchange of bonds.....	1,006,180	3,270,000	3,270,000
20.0003 Interest received in securities.....	533,177	557,527	740,064
20.0004 Bonds exchanged for stock.....	196,846	0	0
20.0005 Prior period return of capital.....	0	1,600,000	1,600,000

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices:

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

<u>Net Income</u>	<u>State of Domicile</u>	<u>September 30, 2015</u>	<u>December 31, 2014</u>
1. Travelers Casualty and Surety Company state basis	CT	\$ 425,265,795	\$ 1,141,292,545
2. State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
3. State Permitted Practices that increase/(decrease) NAIC SAP		-	-
4. NAIC SAP (1-2-3=4)		<u>\$ 425,265,795</u>	<u>\$ 1,141,292,545</u>
<u>Surplus</u>			
5. Travelers Casualty and Surety Company state basis	CT	\$ 6,366,435,516	\$ 6,469,470,525
6. State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
7. State Permitted Practices that increase/(decrease) NAIC SAP		-	-
8. NAIC SAP (5-6-7=8)		<u>\$ 6,366,435,516</u>	<u>\$ 6,469,470,525</u>

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

No significant change.

C. Accounting Policy:

No significant change.

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

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A. Mortgage Loans:

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	\$ 100,633
2. 12 Months or Longer	\$ 29,093

NOTES TO FINANCIAL STATEMENTS

b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 30,100,381
	2. 12 Months or Longer	\$ 8,357,031

- (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

Through September 30, 2015, the Company sold \$458.1 million of securities to the Travelers Money Market Liquidity Pool as follows:

(in millions)	<u>Proceeds</u>
January 27, 2015	\$ 30.0
February 24, 2015	46.6
March 3, 2015	23.7
March 20, 2015	81.6
April 17, 2015	12.6
June 19, 2015	81.2
August 24, 2015	82.3
August 27, 2015	10.1
September 25, 2015	90.0

Note 11 – Debt

A. No significant change.

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act of Postretirement Benefits:

No significant change.

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

Through September 30, 2015, the Company paid dividends totaling \$844 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	\$ -	\$ 281	\$ 281
June 22, 2015	89	192	281
September 21, 2015	114	168	282

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2)a. Not applicable.

(2)b. Not applicable.

(2)c. Not applicable.

(4)a. Not applicable.

(4)b. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

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

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

A. (1) Securities measured and reported at fair value as of 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	\$ -	\$ 119,430,936	\$ -	\$ 119,430,936
Preferred stock				
Redeemable preferred stock	-	30,515,625	-	30,515,625
Non-redeemable preferred stock	130,750	2,592,751	-	2,723,501
Total preferred stock	130,750	33,108,376	-	33,239,126
Common stock				
Industrial and miscellaneous	6,738,640	-	-	6,738,640
Total securities at fair value	\$ 6,869,390	\$ 152,539,312	\$ -	\$ 159,408,702

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

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>
Common stock	\$ -	\$ -	\$ (78,858)	\$ -	\$ 78,858	\$ -	\$ -	\$ -	\$ -	\$ -

During the quarter, securities previously held at a fair value of \$0 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 guidelines. These securities are generally priced by the SVO or by a third party organization.

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

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.

<u>(At September 30, 2015)</u>	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not Practicable (Carrying Value)</u>
Short term bonds	\$ 455,950,106	\$ 455,950,106	\$ 167,698,919	\$ 288,251,187	\$ -	\$ -
Long term bonds	8,965,821,771	8,627,214,443	348,308,527	8,616,120,941	1,392,303	-
Preferred stock	34,879,146	34,399,126	1,770,770	33,108,376	-	-
Common stock	6,738,640	6,738,640	6,738,640	-	-	-

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

D. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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.

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 \$78,643,000, 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 \$102.3 million decrease to the Company's direct asbestos reserves and a \$97.2 million decrease to the Company's net of ceded reinsurance asbestos reserves.

NOTES TO FINANCIAL STATEMENTS

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	3,977,857,463	4,312,126,268
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	15,955,896	17,019,993
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 3,993,813,359	\$ 4,329,146,261
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

- 15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes No
- 15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes No
- If no, attach a description with this statement.

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

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 63,259,067
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 63,259,067
- 16.3 Total payable for securities lending reported on the liability page: \$ 63,259,067

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citibank Futures	1 S Wacker, 10th Fl, Chicago, IL 60606	Futures account
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

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 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	31,701,131	31,701,131	0	0	179,982	179,982
Total	XXX	XXX	0	0	31,701,131	31,701,131	0	0	179,982	179,982

- 5.1 Operating Percentages:

5.1 A&H loss percent 0.000%

5.2 A&H cost containment percent 0.000%

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

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

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

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

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

**TRAVELERS CASUALTY AND SURETY COMPANY
SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
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NONE

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		2,720,511	2,897,605	2,646,163	2,755,784	47,924,688	47,509,253
2. Alaska.....AK.....L.....		222,797	344,180	24,669	57,876	494,797	542,570
3. Arizona.....AZ.....L.....		4,132,871	3,936,030	1,220,811	1,897,162	12,303,278	13,690,159
4. Arkansas.....AR.....L.....		2,951,322	2,986,130	(131,249)	979,552	9,042,902	9,980,910
5. California.....CA.....L.....		8,151,041	14,526,956	12,352,512	16,162,521	107,112,074	124,507,851
6. Colorado.....CO.....L.....		1,185,598	833,201	506,426	460,792	8,499,751	8,942,230
7. Connecticut.....CT.....L.....		11,087,721	10,949,749	9,171,946	6,508,734	206,854,934	210,631,112
8. Delaware.....DE.....L.....		137,152	263,070	123,385	566,440	20,546,418	22,024,239
9. District of Columbia.....DC.....L.....		1,731,308	5,211,867	677,641	465,665	18,408,910	17,167,373
10. Florida.....FL.....L.....		16,036,395	13,437,644	7,669,455	7,949,348	108,476,967	113,940,285
11. Georgia.....GA.....L.....		5,564,112	7,089,440	2,987,999	3,190,478	39,085,871	41,837,609
12. Hawaii.....HI.....L.....		1,741,856	593,448	325,740	77,584	1,392,499	1,609,225
13. Idaho.....ID.....L.....		925,037	826,013	768,748	639,794	4,497,151	4,994,989
14. Illinois.....IL.....L.....		14,848,362	13,067,111	6,799,394	4,576,914	53,507,568	49,140,685
15. Indiana.....IN.....L.....		2,723,444	2,253,962	1,271,129	2,518,159	10,299,228	11,591,250
16. Iowa.....IA.....L.....		2,866,873	1,682,972	1,567,677	1,705,056	11,935,329	11,954,238
17. Kansas.....KS.....L.....		4,747,311	5,986,063	2,070,535	3,124,442	19,161,413	19,740,484
18. Kentucky.....KY.....L.....		1,347,956	1,440,557	1,164,243	1,008,582	21,996,232	23,937,928
19. Louisiana.....LA.....L.....		6,557,221	6,603,922	2,018,952	2,560,105	47,801,636	50,892,365
20. Maine.....ME.....L.....		459,864	498,637	501,830	439,766	14,253,015	15,938,274
21. Maryland.....MD.....L.....		4,266,104	9,499,133	3,932,415	6,326,987	80,348,259	72,311,636
22. Massachusetts.....MA.....L.....		15,501,322	16,737,442	11,038,925	10,061,075	123,808,464	129,256,851
23. Michigan.....MI.....L.....		5,110,049	5,751,293	14,059,869	5,520,649	234,519,550	225,121,654
24. Minnesota.....MN.....L.....		5,384,988	6,295,255	3,403,956	8,957,823	34,451,655	33,887,220
25. Mississippi.....MS.....L.....		3,249,056	3,700,275	2,270,943	1,170,766	12,605,636	11,820,911
26. Missouri.....MO.....L.....		2,769,204	2,394,420	3,800,859	4,045,008	30,429,196	32,509,600
27. Montana.....MT.....L.....		386,766	524,877	386,470	244,786	2,013,555	2,411,379
28. Nebraska.....NE.....L.....		715,609	1,065,488	1,071,994	1,433,782	11,245,609	12,110,659
29. Nevada.....NV.....L.....		1,252,879	1,259,428	601,260	701,802	3,279,551	3,131,869
30. New Hampshire.....NH.....L.....		583,796	834,348	1,307,588	1,329,963	15,960,002	16,650,786
31. New Jersey.....NJ.....L.....		1,537,875	2,837,814	4,597,181	13,693,356	187,790,813	174,036,608
32. New Mexico.....NM.....L.....		668,218	1,025,788	490,643	367,795	4,186,290	6,069,051
33. New York.....NY.....L.....		18,074,033	18,531,116	24,051,262	23,520,574	244,193,098	248,176,999
34. North Carolina.....NC.....L.....		5,885,018	7,601,956	2,201,229	2,757,879	34,833,680	37,264,041
35. North Dakota.....ND.....L.....		64,429	35,275	(1,573)	(2,979)	130,039	137,759
36. Ohio.....OH.....L.....		481,289	516,189	4,096,312	2,380,853	83,904,372	90,152,335
37. Oklahoma.....OK.....L.....		1,120,876	739,589	173,566	120,689	12,037,657	12,479,654
38. Oregon.....OR.....L.....		5,033,789	4,788,520	1,467,964	1,154,386	9,058,315	7,717,388
39. Pennsylvania.....PA.....L.....		9,805,532	11,463,686	13,743,437	15,892,378	199,827,388	188,339,728
40. Rhode Island.....RI.....L.....		577,950	318,422	3,553,308	1,162,545	29,228,895	32,070,524
41. South Carolina.....SC.....L.....		2,219,553	1,746,482	6,801,527	830,522	13,934,841	15,954,377
42. South Dakota.....SD.....L.....		192,319	159,289	102,995	85,029	1,056,072	1,083,892
43. Tennessee.....TN.....L.....		9,087,912	11,350,026	5,220,135	3,819,841	56,537,705	59,483,195
44. Texas.....TX.....L.....		43,172,939	43,042,808	6,356,996	10,962,838	101,773,946	103,133,302
45. Utah.....UT.....L.....		1,433,075	1,429,975	424,812	379,118	4,589,902	4,487,449
46. Vermont.....VT.....L.....		710,503	681,941	932,285	411,006	5,043,342	5,947,307
47. Virginia.....VA.....L.....		19,234,472	20,758,803	7,561,209	6,763,879	48,692,649	49,932,166
48. Washington.....WA.....L.....		728,994	628,130	633,332	1,226,508	9,573,166	10,164,726
49. West Virginia.....WV.....L.....		1,823,843	1,390,503	1,205,850	865,225	8,030,772	8,197,970
50. Wisconsin.....WI.....L.....		3,441,940	3,749,141	2,790,781	3,145,328	33,584,109	34,482,290
51. Wyoming.....WY.....L.....		43,015	35,524	10,622	14,988	235,646	241,739
52. American Samoa.....AS.....N.....		250	1,000	0	0	0	0
53. Guam.....GU.....L.....		77,752	26,853	0	0	0	0
54. Puerto Rico.....PR.....L.....		1,554,206	2,897,084	(650,300)	(37,374)	1,475,105	198,586
55. US Virgin Islands.....VI.....L.....		161,065	303,097	195,000	(987)	155,000	0
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CAN.....N.....		0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....		575,781	1,109,038	0	0	0	293,506
59. Totals.....(a).....54.....		257,065,152	280,658,564	181,570,858	186,950,790	2,402,128,940	2,429,830,186

DETAILS OF WRITE-INS

58001. BMU Bermuda.....XXX.....		965,141	884,278	0	0	0	293,506
58002. BRB Barbados.....XXX.....		4,308	0	0	0	0	0
58003. CHE Switzerland.....XXX.....		197	960	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....		(393,865)	223,800	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		575,781	1,109,038	0	0	0	293,506

(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
...	JMalucelli 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				

Notes:

* Denotes affiliated insurer

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

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000..	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.....	RE.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41483..	06-1067463..				Farmington Casualty Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					8527512 Canada Inc.....	CAN.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...77.520	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	98-1246060..				The Dominion of Canada General Insurance Company	CAN.....	DS.....	8527512 Canada Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Insurance Company of Canada.....	CAN.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	31194..	06-0907370..				Travelers Casualty and Surety Company of America	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Global, Inc.....	DE.....	DS.....	Travelers Casualty and Surety Company of America	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Brazil Holding LLC.....	DE.....	DS.....	Travelers Global, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Brazil Acquisition LLC.....	DE.....	DS.....	Travelers Brazil Holding, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BRA.....	DS.....	Travelers Brazil Acquisition LLC.....	O/B.....	...49.500	The Travelers Companies, Inc.....	0107....

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.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Controle de Riscos Ltda.....	BRA.....	DS.....	J. Malucelli Resseguradora S.A.....	O/B.....	0.010	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Seguradora S.A.....	BRA.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Controle de Riscos Ltda.....	BRA.....	DS.....	J. Malucelli Seguradora S.A.....	O/B.....	99.990	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Seguros S.A.....	BRA.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Latam, S.A.....	BRA.....	DS.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	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.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36170..	06-1286266..				Travelers Casualty Company of Connecticut.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033504..				Travelers Casualty UK Investments LLC.....	DE.....	DS.....	Travelers Casualty and Surety Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36137..	06-1286268..				Travelers Commercial Insurance Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	29696..	06-1203698..				Travelers Excess and Surplus Lines Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41564..	75-1732040..				Travelers Lloyds of Texas Insurance Company.....	TX.....	DS.....	Travelers Casualty and Surety Company.....	O/M/A.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	75-2676034..				Travelers MGA, Inc.....	TX.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25658..	06-0566050..				The Travelers Indemnity Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Arch Street North LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25615..	06-0291290..				The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Travelers Real Estate, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10647..	59-3372141..				First Floridian Auto and Home Insurance Company	FL.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	42811..	56-1371361..				Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	22233..	75-6013697..				Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Casualty and Surety Company of Europe Limited	GBR.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38385..	75-1679830..				Commercial Guaranty Insurance Company.....	DE.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Cadet Limited, LLC.....	DE.....	NIA.....	Sutton Holdco, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Arrowhead Company, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Eastern Asset, LLC.....	DE.....	NIA.....	Arrowhead Company, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1769846..				Jupiter Holdings, Inc.....	MN.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	

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.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10819...	86-0868106..				American Equity Specialty Insurance Company.....	CT.....	IA.....	American Equity Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24015...	41-6009967..				Northland Insurance Company.....	CT.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27987...	41-0983992..				Northfield Insurance Company.....	IA.....	IA.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24031...	94-6051964..				Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..				Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..				TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25623...	06-0303275..				The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25666...	58-6020487..				The Travelers Indemnity Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25682...	06-0336212..				The Travelers Indemnity Company of Connecticut..	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25674...	36-2719165..				Travelers Property Casualty Company of America..	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	13-2743602..				American Marine Management Services, Inc.....	NY.....	OTH.....	Travelers Property Casualty Company of America	O/B.....	...47.500	The Travelers Companies, Inc.....	0108.....
3548.....	The Travelers Companies, Inc.....	00000...	06-1501229..				Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	06-0303275..				Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	12850...	04-3175569..				The Premier Insurance Company of Massachusetts	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	28188...	35-1838077..				TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	20-4403403..				TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	40282...	95-3634110..				Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	62-1657094..				Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..				Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..				Tiercel, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..				Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27998...	35-1838079..				The Travelers Home and Marine Insurance Company	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41262...	76-0002592..				The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..				Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	

Q12.4

Asterisk	Explanation
0100.	Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.
0101.	USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company 1% owned by USF&G Retail Associates GP, Inc.
0102.	Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.
0103.	English Turn LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.
0104.	Fidelity English Turn Club LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.
0105.	Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.
0106.	Lone Rock Timber Investments I, LLC's other 25% member and manager are unaffiliated with Travelers

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12.5

TRAVELERS CASUALTY AND SURETY COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	2,525,973	1,213,581	48.0	43.3
2. Allied lines.....	1,235,510	617,098	49.9	32.0
3. Farmowners multiple peril.....	0	0	0.0	0.0
4. Homeowners multiple peril.....	28,419,624	13,522,621	47.6	30.6
5. Commercial multiple peril.....	28,848	845,027	2,929.2	8,013.9
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	1,831	36	2.0	(0.2)
9. Inland marine.....	175,260	46,204	26.4	19.5
10. Financial guaranty.....	36,981	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	0	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	0	0.0	0.0
12. Earthquake.....	29,646	6	0.0	0.3
13. Group accident and health.....	0	0	0.0	0.0
14. Credit accident and health.....	0	0	0.0	0.0
15. Other accident and health.....	0	0	0.0	0.0
16. Workers' compensation.....	185,862,316	108,815,209	58.5	55.6
17.1. Other liability-occurrence.....	995,098	31,652,838	3,180.9	7,105.8
17.2. Other liability-claims made.....	1,292,622	(471,218)	(36.5)	(579.1)
17.3. Excess workers' compensation.....	0	947,768	0.0	0.0
18.1. Products liability-occurrence.....	357,995	(1,210,011)	(338.0)	2,505,606.3
18.2. Products liability-claims made.....	0	0	0.0	0.0
19.1, 19.2. Private passenger auto liability.....	0	5,542,360	0.0	0.0
19.3, 19.4. Commercial auto liability.....	0	2,963,260	0.0	9,347.8
21. Auto physical damage.....	0	(12,270)	0.0	0.0
22. Aircraft (all perils).....	0	793,524	0.0	0.0
23. Fidelity.....	125,340	(90,644)	(72.3)	(101.3)
24. Surety.....	40,919,853	1,792,504	4.4	(9.2)
26. Burglary and theft.....	39,120	(17,213)	(44.0)	12.5
27. Boiler and machinery.....	0	0	0.0	0.0
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	262,046,019	166,950,680	63.7	(127.7)
DETAILS OF WRITE-INS				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	944,623	2,698,417	2,706,839
2. Allied lines.....	426,912	1,235,368	1,298,433
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	9,363,232	27,106,249	29,656,129
5. Commercial multiple peril.....	8,489	27,731	31,993
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	883	1,612	2,103
9. Inland marine.....	58,787	168,996	184,781
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	9,078	28,356	30,919
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.....	55,828,316	185,058,384	194,005,429
17.1. Other liability-occurrence.....	597,084	1,003,795	775,465
17.2. Other liability-claims made.....	645,981	1,131,527	1,394,167
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	348,035	357,995	(19,127)
18.2. Products liability-claims made.....	0	0	0
19.1 19.2. Private passenger auto liability.....	0	0	0
19.3 19.4. Commercial auto liability.....	0	0	25,446
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	24,379	88,997	162,171
24. Surety.....	17,497,179	38,125,844	50,370,182
26. Burglary and theft.....	3,840	31,882	33,635
27. Boiler and machinery.....	0	0	0
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	85,756,818	257,065,152	280,658,564
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

TRAVELERS CASUALTY AND SURETY COMPANY

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2015 Loss and LAE Payments on Claims Reported as of Prior Year-End	2015 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2015 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2012 + Prior.....	2,166,865	2,686,235	4,853,100	469,541	162,579	632,120	1,871,184	31,278	2,281,914	4,184,376	173,861	(210,464)	(36,604)
2. 2013.....	405,757	610,268	1,016,025	186,680	16,318	202,998	327,319	16,050	441,883	785,252	108,243	(136,018)	(27,775)
3. Subtotals 2013 + Prior.....	2,572,621	3,296,503	5,869,125	656,221	178,896	835,118	2,198,504	47,328	2,723,797	4,969,628	282,104	(346,482)	(64,379)
4. 2014.....	482,769	1,037,051	1,519,820	333,247	63,106	396,353	383,423	43,332	682,448	1,109,203	233,900	(248,164)	(14,264)
5. Subtotals 2014 + Prior.....	3,055,390	4,333,554	7,388,944	989,468	242,002	1,231,471	2,581,926	90,660	3,406,245	6,078,831	516,004	(594,647)	(78,643)
6. 2015.....	XXX	XXX	XXX	XXX	707,939	707,939	XXX	388,073	835,086	1,223,159	XXX	XXX	XXX
7. Totals.....	3,055,390	4,333,554	7,388,944	989,468	949,941	1,939,409	2,581,926	478,733	4,241,331	7,301,990	516,004	(594,647)	(78,643)
8. Prior Year-End's Surplus As Regards Policyholders	6,469,471										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....16.9 %	2. ....(13.7)%	3. ....(1.1)%
													Col. 13, Line 7 Line 8
													4. ....(1.2)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



TRAVELERS CASUALTY AND SURETY COMPANY Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State surcharges receivable.....	9,177,893	0	9,177,893	9,647,065
2505. Other assets	1,348,597	0	1,348,597	3,529,674
2506. Deferred compensation funds.....	212,557	0	212,557	269,334
2507. Other assets nonadmitted.....	387,255	387,255	0	0
2508. Assumed reinsurance receivable and payable.....	(89,761)	0	(89,761)	(45,703)
2597. Summary of remaining write-ins for Line 25.....	11,036,542	387,255	10,649,286	13,400,371

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve ceded.....	(15,699,835)	(17,621,519)
2597. Summary of remaining write-ins for Line 25.....	(15,699,835)	(17,621,519)

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. IOT British Indian Ocean Territory.....	XXX	0	13,820	0	0	0	0
58005. ISR Israel.....	XXX	(393,865)	209,980	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	(393,865)	223,800	0	0	0	0

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

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	0	0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	0	0
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	0	0

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	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.....	859,747,419	838,785,311
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	60,732,143	80,596,534
2.2 Additional investment made after acquisition.....	56,833,211	40,391,805
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(7,388,559)	7,911,828
6. Total gain (loss) on disposals.....	(4,957,190)	(129,946)
7. Deduct amounts received on disposals.....	77,066,810	96,575,516
8. Deduct amortization of premium and depreciation.....	8,392	10,646
9. Total foreign exchange change in book/adjusted carrying value.....	(6,218,763)	(11,158,515)
10. Deduct current year's other than temporary impairment recognized.....	3,080,755	63,436
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	878,592,303	859,747,419
12. Deduct total nonadmitted amounts.....	34,994,105	38,461,527
13. Statement value at end of current period (Line 11 minus Line 12).....	843,598,198	821,285,892

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	13,127,148,500	13,134,625,996
2. Cost of bonds and stocks acquired.....	1,423,071,555	1,800,257,345
3. Accrual of discount.....	7,055,309	9,977,532
4. Unrealized valuation increase (decrease).....	326,248,013	263,619,345
5. Total gain (loss) on disposals.....	19,386,635	8,239,938
6. Deduct consideration for bonds and stocks disposed of.....	1,880,336,435	2,025,791,606
7. Deduct amortization of premium.....	39,563,279	57,408,651
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	2,531,818	6,371,399
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	12,980,478,478	13,127,148,500
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	12,980,478,478	13,127,148,500

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	7,698,497,432	1,627,324,561	1,742,282,861	(29,736,950)	7,804,460,144	7,698,497,432	7,553,802,182	8,147,819,340
2. NAIC 2 (a).....	1,271,884,133	31,135,175	19,362,770	15,972,082	1,267,558,393	1,271,884,133	1,299,628,621	1,233,732,148
3. NAIC 3 (a).....	154,171,550	0	1,911,301	654,893	151,724,748	154,171,550	152,915,141	166,160,247
4. NAIC 4 (a).....	76,901,551	0	3,344,476	(11,584,769)	93,371,328	76,901,551	61,972,306	95,797,206
5. NAIC 5 (a).....	9,605,380	0	468,497	5,480,245	10,004,710	9,605,380	14,617,128	10,009,635
6. NAIC 6 (a).....	27,100	0	0	202,071	225,211	27,100	229,170	186,282
7. Total Bonds.....	9,211,087,146	1,658,459,736	1,767,369,905	(19,012,429)	9,327,344,534	9,211,087,146	9,083,164,548	9,653,704,857
PREFERRED STOCK								
8. NAIC 1.....	132,000	0	0	(1,250)	133,300	132,000	130,750	135,500
9. NAIC 2.....	33,407,839	0	0	(299,462)	33,709,584	33,407,839	33,108,376	33,962,920
10. NAIC 3.....	1,160,000	0	0	0	1,160,000	1,160,000	1,160,000	1,160,000
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	34,699,839	0	0	(300,712)	35,002,884	34,699,839	34,399,126	35,258,420
15. Total Bonds and Preferred Stock.....	9,245,786,985	1,658,459,736	1,767,369,905	(19,313,142)	9,362,347,418	9,245,786,985	9,117,563,674	9,688,963,277

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

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

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	455,950,106	XXX.....	455,950,106	67,169	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	541,934,038	629,706,071
2. Cost of short-term investments acquired.....	3,561,120,633	4,372,694,643
3. Accrual of discount.....	18	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	(18)	0
6. Deduct consideration received on disposals.....	3,647,104,565	4,460,466,677
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	455,950,106	541,934,038
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	455,950,106	541,934,038

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

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

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	0
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges:	
3.11	Section 1, Column 15, current year to date minus.....	0
3.12	Section 1, Column 15, prior year.....	0
	Change in variation margin on open contracts - All Other:	
3.13	Section 1, Column 18, current year to date minus.....	(7,382,835)
3.14	Section 1, Column 18, prior year.....	(2,497,515)
		(4,885,320)
		(4,885,320)
3.2	Add:	
	Change in adjustment to basis of hedged item:	
3.21	Section 1, Column 17, current year to date minus.....	0
3.22	Section 1, Column 17, prior year.....	0
	Change in amount recognized:	
3.23	Section 1, Column 19, current year to date minus.....	(7,382,835)
3.24	Section 1, Column 19, prior year.....	(2,497,515)
		(4,885,320)
		(4,885,320)
3.3	Subtotal (Line 3.1 minus Line 3.2).....	0
4.1	Cumulative variation margin on terminated contracts during the year.....	(10,043,217)
4.2	Less:	
4.21	Amount used to adjust basis of hedged item.....	0
4.22	Amount recognized.....	(10,043,217)
		(10,043,217)
4.3	Subtotal (Line 4.1 minus Line 4.2).....	0
5.	Dispositions gains (losses) on contracts terminated in prior year:	
5.1	Total gain (loss) recognized for terminations in prior year.....	0
5.2	Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7.	Deduct nonadmitted assets.....	0
8.	Statement value at end of current period (Line 6 minus Line 7).....	0

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE DB - VERIFICATION

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	0
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2).....	0
4.	Part D, Section 1, Column 5.....	0
5.	Part D, Section 1, Column 6.....	0
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	0
8.	Part B, Section 1, Column 13.....	(7,382,835)
9.	Total (Line 7 plus Line 8).....	(7,382,835)
10.	Part D, Section 1, Column 8.....	0
11.	Part D, Section 1, Column 9.....	(7,382,835)
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	0
14.	Part B, Section 1, Column 20.....	(6,075,000)
15.	Part D, Section 1, Column 11.....	(6,075,000)
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	20,000,000
2. Cost of cash equivalents acquired.....	34,800,000	109,900,000
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	34,800,000	129,900,000
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	0

Sch. A-Pt 2
NONE

Sch. A-Pt 3
NONE

Sch. B-Pt 2
NONE

Sch. B-Pt 3
NONE

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	American Securities Partners V, L.P.....	New York.....	NY.....	American Securities Partners.....		01/01/2010....	3	0	54,113	0	4,546,781	0.8
	Aquiline Financial Services Fund III L.P.....	New York.....	NY.....	Aquiline Capital Partners.....		12/22/2014....	3	0	380,210	0	8,590,401	1.4
	Brockway Moran & Partners Fund III, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		03/31/2006....	3	0	25,616	0	2,806,112	1.8
	Catterton Partners VI, L.P.....	Greenwich.....	CT.....	Catterton Partners.....		06/21/2006....	3	0	24,259	0	1,204,953	1.2
	CIP Capital Fund, L.P.....	New York.....	NY.....	CIP Capital.....		04/30/2014....	3	0	3,136,368	0	7,921,752	8.2
	EQT V (No. 2) Limited Partnership.....	Stockholm.....	SWE.....	EQT Partners.....		01/01/2010....	3	0	148,794	0	353,109	0.3
	Herkules Private Equity IV (Jersey-II) LP.....	Oslo.....	NOR.....	Herkules Capital.....		09/30/2014....	3	0	861,156	0	3,658,611	3.5
	JLL Partners Fund V, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		05/04/2005....	3	0	25,121	0	814,324	1.6
	JLL Partners Fund VII, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		08/20/2014....	3	0	2,671,421	0	13,966,748	3.6
	Lee Equity Partners Fund, L.P.....	New York.....	NY.....	Lee Equity Partners.....		01/01/2010....	3	0	2,317,657	0	4,215,369	2.4
	Providence Equity Partners VI, L.P.....	Providence.....	RI.....	Providence Equity Partners.....		12/05/2006....	3	0	346,001	0	1,844,059	0.2
	Public Pension Capital, LLC.....	New York.....	NY.....	Public Pension Capital.....		05/16/2014....	3	0	1,269,751	0	47,348,485	10.8
	Silverfleet Capital Partners Fund LP.....	London.....	GBR.....	Silverfleet Capital Partners.....		01/01/2010....	3	0	443,749	0	1,065,055	4.8
	Rally Ventures Fund II, L.P.....	Menlo Park.....	CA.....	Rally Ventures.....		09/01/2015....	1	350,000	0	0	9,650,000	11.8
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								350,000	11,704,216	0	107,985,760	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
QE03	AEW Partners VII, LP.....	Boston.....	MA.....	AEW.....		08/29/2014....	0	0	688,574	0	9,010,621	2.0
	Amstar Partners Office Fund-I, L.P.....	Thousand Oaks.....	CA.....	Amstar.....		10/13/2006....	0	0	70,743	0	16,685,872	49.0
	PCCP Credit VI, LP.....	Los Angeles.....	CA.....	PCCP Credit VI GP, LLC.....		01/14/2015....	0	0	(361,784)	0	19,775,340	9.9
	Prime Finance Partners IV, LP.....	Wilmington.....	DE.....	Prime Finance Partners.....		10/03/2014....	0	0	3,774,000	0	11,200,000	3.4
	Rescore Feeder, LP.....	Boca Raton.....	FL.....	Rescore GP, LLC.....		12/18/2014....	0	0	185,507	0	11,273,642	7.7
	Rialto Mezzanine Partners Fund, LP.....	Miami.....	FL.....	Rialto Partners GP II, LLC.....		09/17/2014....	0	0	3,333,334	0	0	6.7
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								0	7,690,373	0	67,945,475	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Cohesive Capital Partners II, LP.....	New York.....	NY.....	Cohesive Capital Partners.....		09/23/2014....	3	0	65,784	0	14,829,771	4.7
	Excellere Capital Fund, L.P.....	Denver.....	CO.....	Excellere Partners.....		02/02/2007....	3	0	97,488	0	2,129,162	4.5
	Goldentree Distressed Fund 2014 LP.....	New York.....	NY.....	Goldentree Asset Management.....		07/15/2014....	0	0	1,700,000	0	13,500,000	14.1
	Haddington Energy Partners III LP.....	Houston.....	TX.....	Haddington Ventures.....		01/01/2010....	0	0	22,968	0	5,421	4.8
	Herkules Private Equity III (Jersey-II) LP.....	Oslo.....	NOR.....	Herkules Capital.....		01/01/2010....	3	0	(824,317)	0	1,165,084	1.5
	K2 Private Investors, L.P.....	El Segundo.....	CA.....	K1 Capital Advisors.....		06/16/2014....	0	0	1,000,000	0	11,500,000	6.7
	Matin Patterson Global Opportunities Partners III L.P.....	New York.....	NY.....	Matin Patterson Global Advisors.....		01/01/2010....	0	0	120,000	0	904,245	0.4
	Monarch Capital Partners III LP.....	New York.....	NY.....	Monarch Alternative Capital.....		01/01/2015....	0	0	1,000,000	0	10,800,000	5.3
	NGP Natural Resources XI, L.P.....	Irving.....	TX.....	Natural Gas Partners.....		06/30/2014....	0	0	290,832	0	18,862,302	0.5
	Paine & Partners Capital Fund III, L.P.....	Foster City.....	CA.....	Paine & Partners.....		03/31/2006....	3	0	55,355	0	710,852	1.8
	Riverwood Capital Partners II L.P.....	Menlo Park.....	CA.....	Riverwood Capital Managment.....		08/13/2014....	0	0	928,038	0	11,474,103	1.6
	Staple Street Capital II, L.P.....	New York.....	NY.....	Staple Street Capital Partners.....		12/22/2014....	0	0	20,477	0	14,832,901	6.0
	ArcLight Energy Partners Fund VI, L.P.....	Boston.....	MA.....	ArcLight Capital Partners.....		04/15/2015....	0	3,669,641	0	0	16,330,359	0.4
	Global Infrastructure Partners Capital Solutions Fund, L.P.....	New York.....	NY.....	Global Infrastructure Partners.....		12/15/2014....	2	2,003,777	0	0	18,294,520	4.0
	Oaktree Opportunities Fund X, L.P.....	Los Angeles.....	CA.....	"Oaktree Capital Management.....		02/11/2015....	0	600,000	0	0	7,400,000	0.6
	Transom Capital Fund II, LP.....	Los Angeles.....	CA.....	Transom.....		07/30/2015....	0	2,611,127	0	0	7,388,873	15.4
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								8,884,545	4,476,625	0	150,127,593	XXX.....
4499999. Subtotal - Unaffiliated.....								9,234,545	23,871,214	0	326,058,828	XXX.....
4699999. Totals.....								9,234,545	23,871,214	0	326,058,828	XXX.....

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusting Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	American Securities Partners V, L.P.	New York	NY	Distribution	01/01/2010	07/08/2015	3,243	.0	.0	.0	.0	.0	.0	3,243	3,243	.0	.0	.0	.0
	Aquiline Financial Services Fund III L.P.	New York	NY	Distribution	12/22/2014	08/13/2015	393,197	.0	.0	.0	.0	.0	.0	393,197	393,197	.0	.0	.0	.0
	Blum Strategic Partners III, L.P.	San Francisco	CA	Distribution	01/01/2010	09/08/2015	886,363	.0	.0	.0	.0	.0	.0	886,363	886,363	.0	.0	.0	.0
	Bridgepoint Europe IV 'B' L.P.	London	GBR	Distribution	01/01/2010	08/31/2015	391,582	.0	.0	.0	.0	.0	.0	391,582	391,582	.0	.0	.0	.0
	Brockway Moran & Partners Fund III, L.P.	Boca Raton	FL	Distribution	03/31/2006	09/30/2015	74,265	.0	.0	.0	.0	.0	.0	74,265	74,265	.0	.0	.0	.0
	Fourth Cinven Fund (No. 1) Limited Partnership	London	GBR	Distribution	01/01/2010	07/31/2015	1,289,671	.0	.0	.0	.0	.0	.0	1,289,671	1,289,671	.0	.0	.0	.0
	JLL Partners Fund V, L.P.	New York	NY	Distribution	05/04/2005	08/25/2015	(21,617)	.0	.0	.0	.0	.0	.0	(21,617)	(21,617)	.0	.0	.0	.0
	JLL Partners Fund VII, L.P.	New York	NY	Distribution	08/20/2014	09/30/2015	2,473,541	.0	.0	.0	.0	.0	.0	2,473,541	2,473,541	.0	.0	.0	.0
	Morgan Stanley Capital Partners III, L.P.	New York	NY	Distribution	07/21/1994	09/21/2015	178,533	.0	.0	.0	.0	.0	.0	178,533	178,533	.0	.0	.0	.0
	OCM/GFI Power Opportunities Fund II, L.P.	Los Angeles	CA	Distribution	02/16/2005	08/12/2015	407,597	.0	.0	.0	.0	.0	.0	407,597	407,597	.0	.0	.0	.0
	Sentinel Capital Partners III, L.P.	New York	NY	Distribution	05/04/2005	09/23/2015	921,277	.0	.0	.0	.0	.0	.0	921,277	921,277	.0	.0	.0	.0
	Spire Capital Partners II, L.P.	New York	NY	Distribution	11/27/2006	09/22/2015	165,028	.0	.0	.0	.0	.0	.0	165,028	165,028	.0	.0	.0	.0
	Thompson Street Capital Partners II, L.P.	St. Louis	MO	Distribution	01/30/2007	09/08/2015	843,669	.0	.0	.0	.0	.0	.0	843,669	843,669	.0	.0	.0	.0
	Warburg Pincus Equity Partners, L.P.	New York	NY	Distribution	06/26/1998	09/25/2015	29,140	.0	.0	.0	.0	.0	.0	29,140	29,140	.0	.0	.0	.0
	Providence Equity Partners III L.P.	Providence	RI	Liquidation	01/25/1999	09/30/2015	5,958	2,651	.0	.0	.0	2,651	.0	8,609	5,645	.0	(2,964)	(2,964)	.0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							8,041,447	2,651	.0	.0	.0	2,651	.0	8,044,098	8,041,134	.0	(2,964)	(2,964)	.0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	AEW Partners VII, LP	Boston	MA	Distribution	08/29/2014	08/31/2015	473,654	.0	.0	.0	.0	.0	.0	473,654	473,654	.0	.0	.0	.0
	Blackstone Real Estate Partners VI	New York	NY	Distribution	03/29/2007	09/03/2015	581,596	.0	.0	.0	.0	.0	.0	581,596	581,596	.0	.0	.0	.0
	GTIS RE Opportunities Fund I LP	New York	NY	Distribution	09/17/2007	08/11/2015	722,238	.0	.0	.0	.0	.0	.0	722,238	722,238	.0	.0	.0	.0
	PCCP Credit VI, LP	Los Angeles	CA	Distribution	01/14/2015	09/23/2015	10,994,432	.0	.0	.0	.0	.0	.0	10,994,432	10,994,432	.0	.0	.0	.0
	RCG Longview Equity Fund, LP	New York	NY	Distribution	04/26/2007	08/31/2015	72,834	.0	.0	.0	.0	.0	.0	72,834	72,834	.0	.0	.0	.0
	Rescore Feeder, L.P.	Boca Raton	FL	Distribution	12/18/2014	09/30/2015	2,384,896	.0	.0	.0	.0	.0	.0	2,384,896	2,384,896	.0	.0	.0	.0
	Tri Continental Capital VII Limited Partnership	Toronto	CAN	Distribution	05/31/2005	07/06/2015	112,257	.0	.0	.0	.0	.0	.0	112,257	112,257	.0	.0	.0	.0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							15,341,906	.0	.0	.0	.0	.0	.0	15,341,906	15,341,906	.0	.0	.0	.0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	BlackRock Multi-Manager Partners LLC	Seattle	WA	Distribution	11/29/2010	08/26/2015	10,907	.0	.0	.0	.0	.0	.0	10,907	10,907	.0	.0	.0	.0
	CVC European Equity Partners V (B) L.P.	London	GBR	Distribution	01/01/2010	09/16/2015	373,765	.0	.0	.0	.0	.0	.0	373,765	373,765	.0	.0	.0	.0
	Dyal II US Investors LP	New York	NY	Distribution	09/30/2014	08/07/2015	72,456	.0	.0	.0	.0	.0	.0	72,456	72,456	.0	.0	.0	.0
	Excellere Capital Fund, L.P.	Denver	CO	Distribution	02/02/2007	08/31/2015	60,266	.0	.0	.0	.0	.0	.0	60,266	60,266	.0	.0	.0	.0
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Distribution	12/15/2014	08/07/2015	116,393	.0	.0	.0	.0	.0	.0	116,393	116,393	.0	.0	.0	.0
	Herkules Private Equity III (Jersey-II) L.P.	Oslo	NOR	Distribution	01/01/2010	08/31/2015	1,334,577	.0	.0	.0	.0	.0	.0	1,334,577	1,334,577	.0	.0	.0	.0
	Madison Dearborn Capital Partners V-A, L.P.	Chicago	IL	Distribution	01/01/2010	08/24/2015	303,113	.0	.0	.0	.0	.0	.0	303,113	303,113	.0	.0	.0	.0
	Madison Dearborn Capital Partners V-B, L.P.	Chicago	IL	Distribution	01/01/2010	07/13/2015	20,739	.0	.0	.0	.0	.0	.0	20,739	20,739	.0	.0	.0	.0
	OCM Opportunities Fund VII, L.P.	Los Angeles	CA	Distribution	01/01/2010	08/07/2015	228,945	.0	.0	.0	.0	.0	.0	228,945	228,945	.0	.0	.0	.0
	Paine & Partners Capital Fund III, L.P.	Foster City	CA	Distribution	03/31/2006	09/30/2015	1,291,004	.0	.0	.0	.0	.0	.0	1,291,004	1,291,004	.0	.0	.0	.0
	Reservoir Capital Partners, L.P.	New York	NY	Distribution	10/01/1999	07/31/2015	1,409	.0	.0	.0	.0	.0	.0	1,409	1,409	.0	.0	.0	.0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							3,813,573	.0	.0	.0	.0	.0	.0	3,813,573	3,813,573	.0	.0	.0	.0
4499999. Subtotal - Unaffiliated							27,196,926	2,651	.0	.0	.0	2,651	.0	27,199,577	27,196,613	.0	(2,964)	(2,964)	.0
4699999. Totals							27,196,926	2,651	.0	.0	.0	2,651	.0	27,199,577	27,196,613	.0	(2,964)	(2,964)	.0

QE03.1

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										
912810	EQ	7		09/17/2015	BAS-MERRILL LYNCH		26,278,986	20,000,000	115,489	1
912828	VB	3		09/29/2015	NOMURA SECURITIES INTL		26,768,077	27,000,000	177,188	1
912828	VS	6		09/15/2015	BAS-MERRILL LYNCH		53,669,896	52,000,000	113,043	1
38375B	SH	6		09/20/2015	PAR WRITE-UP		122,734	122,734	0	1
38375B	B7	6		09/20/2015	PAR WRITE-UP		51,899	51,899	0	1
0599999. Total Bonds - U.S. Government							106,891,591	99,174,633	405,720	XXX
Bonds - U.S. States, Territories and Possessions										
97705M	BC	8		09/01/2015	BAS-MERRILL LYNCH		30,602,795	26,570,000	0	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions							30,602,795	26,570,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions										
194740	HN	9		07/07/2015	CITIGROUP GLOBAL MARKETS		1,270,080	1,225,000	0	1FE
236091	6W	9		09/17/2015	PIPER JAFFRAY		1,275,663	1,250,000	0	1FE
37970P	HG	0		08/27/2015	CITIGROUP GLOBAL MARKETS		4,098,901	3,975,000	0	1FE
498531	FT	4		06/25/2015	RAYMOND JAMES & ASSOC		0	0	10,088	1FE
514014	PM	5		08/12/2015	AMERITAS INVESTMENT CORP		7,324,442	7,170,000	0	1FE
591852	ZD	3		07/08/2015	BAS-MERRILL LYNCH		5,729,075	5,500,000	0	1FE
644800	2K	9		08/04/2015	CITIGROUP GLOBAL MARKETS		4,334,512	4,160,000	0	1FE
681181	UM	3		06/23/2015	BAS-MERRILL LYNCH		0	0	536	1FE
725769	JP	9		08/12/2015	FIDELITY CAPITAL MARKETS SERVICES		3,298,206	3,285,000	0	1FE
752142	FL	8		07/28/2015	PIPER JAFFRAY		1,506,315	1,500,000	0	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions							28,837,193	28,065,000	10,623	XXX
Bonds - U.S. Special Revenue and Special Assessment										
172311	KW	1		07/29/2015	MORGAN STANLEY		2,523,609	2,185,000	0	1FE
545904	ML	5		08/05/2015	J P MORGAN CHASE SECURITIES INC		6,385,791	6,090,000	0	1FE
64711N	ZG	3		07/28/2015	MORGAN STANLEY		5,000,414	4,265,000	0	1FE
64985H	UP	0		08/04/2015	CITIGROUP GLOBAL MARKETS		12,443,712	10,555,000	0	1FE
92817T	FV	3		07/14/2015	MORGAN STANLEY		5,006,641	4,920,000	0	1FE
3199999. Total Bonds - U.S. Special Revenue and Special Assessment							31,360,168	28,015,000	0	XXX
Bonds - Industrial and Miscellaneous										
0010EP	AN	8		09/15/2015	SUNTRUST		990,210	1,000,000	0	2FE
03040W	AL	9		08/10/2015	J P MORGAN CHASE SECURITIES INC		996,670	1,000,000	15,300	1FE
031162	BG	4		09/03/2015	JEFFERIES & CO INC		632,028	596,000	5,702	2FE
038222	AH	8		09/21/2015	J P MORGAN CHASE SECURITIES INC		1,998,600	2,000,000	0	1FE
053015	AD	5		09/10/2015	BAS-MERRILL LYNCH		1,003,300	1,000,000	0	1FE
053015	AE	3		09/16/2015	VARIOUS		2,004,780	2,000,000	563	1FE
06051G	EE	5		09/03/2015	BAS-MERRILL LYNCH		1,145,010	1,000,000	10,444	1FE
07330M	AB	3		09/09/2015	DEUTSCHE BANC		999,330	1,000,000	0	1FE
12505B	AD	2		08/06/2015	J P MORGAN CHASE SECURITIES INC		992,400	1,000,000	0	2FE
195869	AP	7		09/16/2015	MIZUHO INTERNATIONAL PLC		997,260	1,000,000	0	1FE
126650	CL	2		07/13/2015	BARCLAYS CAPITAL INC		989,940	1,000,000	0	2FE

QE04

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
235851 AQ 5	DANAHER CORP	3.350 2025 09		09/10/2015	CITIGROUP GLOBAL MARKETS		998,570	1,000,000	.0	1FE
340711 AW 0	FLORIDA GAS TRANSMISSION	4.350 2025 07		07/07/2015	J P MORGAN CHASE SECURITIES INC		997,750	1,000,000	.0	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
37045X AZ 9	GENERAL MOTORS FINANCIAL	4.300 2025 07		07/08/2015	BARCLAYS CAPITAL INC		998,630	1,000,000	.0	2FE
38141G VP 6	GOLDMAN SACHS GROUP	2.750 2020 09		09/10/2015	GOLDMAN SACHS & CO		1,000,050	1,000,000	.0	1FE
412822 AD 0	HARLEY-DAVIDSON	3.500 2025 07		08/27/2015	CANTOR FITZGERALD		2,012,260	2,000,000	6,417	1FE
428291 AM 0	HEXCEL CORP	4.700 2025 08		07/29/2015	BAS-MERRILL LYNCH		997,130	1,000,000	.0	2FE
437076 BK 7	HOME DEPOT INC	3.350 2025 09		09/10/2015	VARIOUS		3,007,390	3,000,000	.0	1FE
44107T AV 8	HOST HOTELS & RESORTS	4.000 2025 06		08/27/2015	U S BANCORP		976,570	1,000,000	8,444	2FE
458140 AS 9	INTEL CORP	3.700 2025 07		09/22/2015	DAIWA CAPITAL MARKET		2,056,360	2,000,000	11,511	1FE
445658 CE 5	JB HUNT TRANSPORT	3.300 2022 08		08/03/2015	GOLDMAN SACHS & CO		997,510	1,000,000	.0	2FE
485134 BP 4	KANSAS CITY POWER & LIGH	3.650 2025 08		08/13/2015	J P MORGAN CHASE SECURITIES INC		1,992,880	2,000,000	.0	2FE
491674 BK 2	KENTUCKY UTILITIES	3.300 2025 10		09/21/2015	J P MORGAN CHASE SECURITIES INC		1,999,140	2,000,000	.0	1FE
49326E EF 6	KEYCORP	2.900 2020 09		09/08/2015	KEYBANC CAPITAL MARK		999,820	1,000,000	.0	2FE
500255 AU 8	KOHL'S CORP	4.250 2025 07		07/14/2015	GOLDMAN SACHS & CO		999,760	1,000,000	.0	2FE
546676 AW 7	LOUISVILLE GAS & ELECTRI	3.300 2025 10		09/21/2015	J P MORGAN CHASE SECURITIES INC		1,999,140	2,000,000	.0	1FE
548661 DH 7	LOWES COMPANIES	3.375 2025 09		09/11/2015	J P MORGAN CHASE SECURITIES INC		2,994,550	3,000,000	.0	1FE
571903 AP 8	MARRIOTT INTERNATIONAL	3.750 2025 10		09/09/2015	J P MORGAN CHASE SECURITIES INC		988,760	1,000,000	.0	2FE
585055 AZ 9	MEDTRONIC INC	2.750 2023 04		09/15/2015	J P MORGAN CHASE SECURITIES INC		968,830	1,000,000	12,757	1FE
608190 AJ 3	MOHAWK INDUSTRIES	3.850 2023 02		09/15/2015	JEFFERIES & CO INC		250,636	248,000	1,247	2FE
666807 BE 1	NORTHROP GRUMMAN	3.500 2021 03		09/21/2015	GOLDMAN SACHS & CO		1,033,400	1,000,000	.875	2FE
67103H AD 9	O'REILLY AUTOMOTIVE	3.850 2023 06		08/25/2015	BARCLAYS CAPITAL INC		2,045,000	2,000,000	15,614	2FE
68389X AU 9	ORACLE CORP	3.400 2024 07		09/23/2015	CITIGROUP GLOBAL MARKETS		2,031,880	2,000,000	15,111	1FE
68389X BA 2	ORACLE CORP	2.800 2021 07		09/21/2015	RBC CAPITAL MARKETS		1,011,200	1,000,000	5,911	1FE
690742 AD 3	OWENS CORNING INC	4.200 2022 12		09/16/2015	MORGAN STANLEY		999,950	1,000,000	11,200	2FE
69371R M7 8	PACCAR FINANCIAL CORP	2.500 2020 08		08/10/2015	J P MORGAN CHASE SECURITIES INC		999,070	1,000,000	.0	1FE
713448 CY 2	PEPSICO INC	3.500 2025 07		07/14/2015	J P MORGAN CHASE SECURITIES INC		995,320	1,000,000	.0	1FE
718172 BQ 1	PHILIP MORRIS INTERNATIO	3.375 2025 08		09/18/2015	VARIOUS		4,989,320	5,000,000	12,938	1FE
74251V AK 8	PRINCIPAL FINANCIAL	3.400 2025 05		09/15/2015	WELLS FARGO SECURITIES		1,949,660	2,000,000	24,744	2FE
74456Q BL 9	PUBLIC SERVICE ELECTRIC	3.000 2025 05		08/12/2015	WELLS FARGO SECURITIES		696,815	700,000	5,542	1FE
751212 AB 7	RALPH LAUREN	2.625 2020 08		08/13/2015	GOLDMAN SACHS & CO		997,950	1,000,000	.0	1FE
75884R AU 7	REGENCY CENTERS LP	3.900 2025 11		08/10/2015	J P MORGAN CHASE SECURITIES INC		1,488,960	1,500,000	.0	2FE
75913M AB 5	REGIONS BANK ALABAMA	7.500 2018 05		08/14/2015	STIFEL NICOLAUS & CO INC		409,828	360,000	7,050	2FE
761713 BG 0	REYNOLDS AMERICAN	4.450 2025 06		09/11/2015	J P MORGAN CHASE SECURITIES INC		1,037,150	1,000,000	11,619	2FE
771196 BB 7	ROCHE HOLDINGS INC (144A	2.875 2021 09	R	09/23/2015	JEFFERIES & CO INC		1,019,500	1,000,000	14,295	1FE
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
824348 AR 7	SHERWIN-WILLIAMS CO	3.450 2025 08		07/28/2015	CITIGROUP GLOBAL MARKETS		999,410	1,000,000	.0	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		09/15/2015	BAS-MERRILL LYNCH		1,819,914	1,770,000	28,738	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)	
790849 AM 5	ST JUDE MEDICAL	2.800 2020 09		09/14/2015	BAS-MERRILL LYNCH		999,540	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	
854502 AD 3	STANLEY BLACK & DECKER	2.900 2022 11		09/01/2015	MESIROW FINANCIAL		785,592	800,000	7,927	1FE	
904764 AS 6	UNILEVER CAPITAL	3.100 2025 07	R	08/26/2015	BAS-MERRILL LYNCH		1,004,060	1,000,000	2,583	1FE	
92277G AG 2	VENTAS REALTY LP	4.125 2026 01		07/09/2015	UBS AG		992,180	1,000,000	0	2FE	
984121 CM 3	XEROX CORP	3.500 2020 08		08/17/2015	CITIGROUP GLOBAL MARKETS		991,130	1,000,000	0	2FE	
13645R AT 1	CANADIAN PACIFIC RAILWAY	3.700 2026 02	A	09/08/2015	BARCLAYS CAPITAL INC		1,411,043	1,410,000	5,507	2FE	
559222 AR 5	MAGNA INTERNATIONAL INC	4.150 2025 10	A	09/16/2015	BAS-MERRILL LYNCH		996,100	1,000,000	0	2FE	
23636A AD 3	DANSKE BANK A/S (144A)	2.750 2020 09	F	09/10/2015	BAS-MERRILL LYNCH		1,995,920	2,000,000	0	1FE	
25152R 2U 6	DEUTSCHE BANK AG	2.950 2020 08	F	08/17/2015	DEUTSCHE BANC		998,290	1,000,000	0	2FE	
453140 AF 2	IMPERIAL TOBACCO FINANCE	4.250 2025 07	F	07/15/2015	BAS-MERRILL LYNCH		978,860	1,000,000	0	2FE	
44987C AG 3	ING BANK NV (144A)	2.700 2020 08	F	08/10/2015	HSBC		999,300	1,000,000	0	1FE	
63859U AY 9	NATIONWIDE BUILDING (144	6.250 2020 02	F	08/28/2015	HSBC		1,092,641	935,000	1,136	1FE	
638602 BP 6	NATIONWIDE BUILDING (144	3.900 2025 07	F	09/11/2015	BARCLAYS CAPITAL INC		2,042,480	2,000,000	11,917	1FE	
65557C AR 4	NORDEA BANK NA (144A)	2.500 2020 09	F	09/09/2015	CREDIT SUISSE FIRST BOSTON		1,995,240	2,000,000	0	1FE	
83368R AF 9	SOCIETE GENERALE (144A)	2.625 2020 09	F	09/09/2015	SOCIETY GENERALE AMERICAS		995,630	1,000,000	0	1FE	
902118 BS 6	TYCO INTERNATIONAL FINAN	3.900 2026 02	E	09/09/2015	GOLDMAN SACHS & CO		1,985,680	2,000,000	0	1FE	
90351D AA 5	UBS GROUP FUNDING (144A)	2.950 2020 09	F	09/21/2015	UBS AG		998,290	1,000,000	0	1FE	
02006Y AA 3	ALLYA 2015-1 A1	.390 2016 08		07/15/2015	BAS-MERRILL LYNCH		20,000,000	20,000,000	0	1FE	
14313K AD 0	CARMX 2012-3 A4	.790 2018 04		09/14/2015	CREDIT SUISSE FIRST BOSTON		2,994,023	3,000,000	132	1FE	
14313V AA 2	CARMX 2015-3 A1	.400 2016 08		08/06/2015	RBC CAPITAL MARKETS		22,500,000	22,500,000	0	1FE	
26876J AA 2	ENGS 2015-1A A1 (144A)	.700 2016 08		08/11/2015	CREDIT SUISSE FIRST BOSTON		11,000,000	11,000,000	0	1	
44918L AA 0	HART 2015-C A1	.390 2016 09		09/10/2015	SOCIETY GENERALE AMERICAS		36,000,000	36,000,000	0	1FE	
58772P AA 6	MBART 2015-1 A1	.390 2016 08		07/15/2015	MITSUBISHI SECURITIES (USA) INC		44,000,000	44,000,000	0	1FE	
90290X AA 5	USAOT 2015-1 A1	.380 2016 08		07/21/2015	RBC CAPITAL MARKETS		12,000,000	12,000,000	0	1FE	
3899999	Total Bonds - Industrial and Miscellaneous							239,254,321	238,819,000	255,223	XXX
8399997	Total Bonds - Part 3							436,946,067	420,643,633	671,566	XXX
8399999	Total Bonds							436,946,067	420,643,633	671,566	XXX
9999999	Total Bonds, Preferred and Common Stocks							436,946,067	XXX	671,566	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
Bonds - U.S. Government																					
797224	AA 0 SAN CLEMENTE 3.585		08/27/2015	REDEEMED		102,890	102,890	102,890	102,890	0	0	0	0	0	102,890	0	0	0	2,766	08/27/2021	1
912828	WE 6 U S TREASURY NOTES 2.750		09/29/2015	NOMURA SECURITIES INTL		105,472,256	100,000,000	97,891,025	98,076,557	0	137,644	0	137,644	0	98,214,200	0	7,258,056	7,258,056	2,331,522	11/15/2023	1
36202F	2L 9 GNMA II PASS #00005279 3.500		09/20/2015	PAID ON PRINCIPAL		841,650	841,650	875,711	873,405	0	(31,755)	0	(31,755)	0	841,650	0	0	0	19,400	01/20/2042	1
36202F	3M 6 GNMA II PASS #00005304 3.500		09/20/2015	PAID ON PRINCIPAL		906,413	906,413	955,558	953,106	0	(46,693)	0	(46,693)	0	906,413	0	0	0	20,934	02/20/2042	1
36202F	4Q 6 GNMA II PASS #00005331 3.500		09/20/2015	PAID ON PRINCIPAL		909,006	909,006	954,172	951,854	0	(42,848)	0	(42,848)	0	909,006	0	0	0	20,970	03/20/2042	1
36202D	6D 8 GNMA II PASS #3568 5.000		09/20/2015	PAID ON PRINCIPAL		263,177	263,177	252,593	255,749	0	7,428	0	7,428	0	263,177	0	0	0	8,640	06/20/2034	1
36202E	CM 9 GNMA II PASS #3676 4.500		09/20/2015	PAID ON PRINCIPAL		487,206	487,206	462,465	467,257	0	19,950	0	19,950	0	487,206	0	0	0	14,181	02/20/2035	1
36202E	EU 9 GNMA II PASS #3747 5.000		09/20/2015	PAID ON PRINCIPAL		211,867	211,867	205,909	207,464	0	4,404	0	4,404	0	211,867	0	0	0	7,040	08/20/2035	1
36202E	FM 6 GNMA II PASS #3772 5.000		09/20/2015	PAID ON PRINCIPAL		154,368	154,368	150,967	151,828	0	2,540	0	2,540	0	154,368	0	0	0	5,133	10/20/2035	1
36213C	YY 0 GNMA PASS TH #550727 5.000		09/15/2015	PAID ON PRINCIPAL		127,279	127,279	125,290	125,760	0	1,519	0	1,519	0	127,279	0	0	0	4,146	11/15/2035	1
36290R	U6 8 GNMA PASS TH #615405 4.500		09/15/2015	PAID ON PRINCIPAL		226,584	226,584	219,716	220,687	0	5,898	0	5,898	0	226,584	0	0	0	7,193	08/15/2033	1
36291A	DH 9 GNMA PASS TH #622104 4.500		09/15/2015	PAID ON PRINCIPAL		88,445	88,445	85,764	86,218	0	2,227	0	2,227	0	88,445	0	0	0	2,500	09/15/2033	1
36292F	H6 7 GNMA PASS TH #647453 5.000		09/15/2015	PAID ON PRINCIPAL		20,820	20,820	20,495	20,585	0	236	0	236	0	20,820	0	0	0	695	10/15/2035	1
36225A	ER 7 GNMA PASS TH #780144 7.000		09/15/2015	PAID ON PRINCIPAL		21,858	21,858	20,854	21,270	0	588	0	588	0	21,858	0	0	0	1,047	07/15/2024	1
38373R	SY 6 GNR 2001-40 Z CMO 6.000		09/20/2015	PAID ON PRINCIPAL		146,351	146,351	127,884	139,468	0	6,883	0	6,883	0	146,351	0	0	0	5,715	08/20/2031	1
38375B	SH 6 GNR 2012-H11 CA CMO 1.750		09/20/2015	PAID ON PRINCIPAL		446,540	446,540	456,657	452,335	0	(5,795)	0	(5,795)	0	446,540	0	0	0	4,913	04/20/2062	1
38375B	B7 6 GNR 2012-H30 VA CMO 1.750		09/20/2015	PAID ON PRINCIPAL		549,657	549,657	545,534	545,920	0	3,736	0	3,736	0	549,657	0	0	0	7,156	12/20/2062	1
36225C	BX 3 G2 (ARM) #80053 1.750		09/20/2015	PAID ON PRINCIPAL		32	32	33	32	0	0	0	0	0	32	0	0	0	0	03/20/2027	1
36225C	CN 4 G2 (ARM) #80076 1.750		09/20/2015	PAID ON PRINCIPAL		109	109	110	108	0	1	0	1	0	109	0	0	0	1	05/20/2027	1
000000	00 0 FHA AMER SAV BANK 88-4 6.930		09/25/2015	PAID ON PRINCIPAL		183,960	183,960	171,083	181,953	0	2,007	0	2,007	0	183,960	0	0	0	8,471	11/25/2016	1
52517#	AD 5 FHA LEHMAN 92-A PROJ L 6.930		09/25/2015	PAID ON PRINCIPAL		9,481	9,481	8,894	9,450	0	31	0	31	0	9,481	0	0	0	437	07/25/2017	1
000000	00 0 FHA MERRILL LYNCH 185- 6.810		09/25/2015	PAID ON PRINCIPAL		35,786	35,786	32,208	34,750	0	1,036	0	1,036	0	35,786	0	0	0	1,619	10/25/2018	1
38378X	P6 2 GNR 2014-166 PL 2.500		09/16/2015	PAID ON PRINCIPAL		74,304	74,304	74,258	74,252	0	52	0	52	0	74,304	0	0	0	1,155	05/16/2055	1
83162C	UP 6 SBAP 2012-20B 1 2.630		08/01/2015	PAID ON PRINCIPAL		260,175	260,175	260,175	260,172	0	3	0	3	0	260,175	0	0	0	7,204	02/01/2032	1
83162C	WA 7 SBAP 2014-20A 1 3.460		07/01/2015	PAID ON PRINCIPAL		367,566	367,566	367,566	367,804	0	(238)	0	(238)	0	367,566	0	0	0	13,074	01/01/2034	1
059999	Total Bonds - U.S. Government					111,907,781	106,435,525	104,367,808	104,580,873	0	68,853	0	68,853	0	104,649,725	0	7,258,056	7,258,056	2,495,911	XXX	XXX

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Bonds - U.S. States, Territories and Possessions																					
341150	TU 4 FLORIDA DEPT TRANS-RGH 5.000		09/02/2015	REDEEMED		1,515,000	1,500,000	1,571,760	1,512,710	0	(5,661)	0	(5,661)	0	1,507,049	0	7,951	7,951	87,708	07/01/2022	1FE
574192	TR 1 MARYLAND GENERAL OBLIG 5.500		08/01/2015	MATURED		2,000,000	2,000,000	2,288,600	2,016,845	0	(16,845)	0	(16,845)	0	2,000,000	0	0	0	110,000	08/01/2015	1FE
709141	R2 3 PENNSYLVANIA GO REF TH 5.000		07/16/2015	REDEEMED		35,000,000	35,000,000	38,142,300	35,000,000	0	0	0	0	0	35,000,000	0	0	0	1,531,250	09/01/2017	1FE
924258	NE 2 VERMONT GENERAL OBLIGA 5.000		07/15/2015	REDEEMED		2,250,000	2,250,000	2,380,455	2,258,736	0	(8,736)	0	(8,736)	0	2,250,000	0	0	0	112,500	07/15/2021	1FE
924258	NF 9 VERMONT GENERAL OBLIGA 5.000		07/15/2015	REDEEMED		2,250,000	2,250,000	2,373,165	2,258,259	0	(8,259)	0	(8,259)	0	2,250,000	0	0	0	112,500	07/15/2022	1FE
924258	NG 7 VERMONT GENERAL OBLIGA 5.000		07/15/2015	REDEEMED		2,250,000	2,250,000	2,365,898	2,257,783	0	(7,783)	0	(7,783)	0	2,250,000	0	0	0	112,500	07/15/2023	1FE
924258	NH 5 VERMONT GENERAL OBLIGA 5.000		07/15/2015	REDEEMED		2,250,000	2,250,000	2,358,675	2,257,306	0	(7,306)	0	(7,306)	0	2,250,000	0	0	0	112,500	07/15/2024	1FE
924258	NJ 1 VERMONT GENERAL OBLIGA 5.000		07/15/2015	REDEEMED		2,250,000	2,250,000	2,351,453	2,256,830	0	(6,830)	0	(6,830)	0	2,250,000	0	0	0	112,500	07/15/2025	1FE
93974B	HE 5 WASHINGTON GO MOTOR VE 5.000		07/01/2015	REDEEMED		6,675,000	6,675,000	7,022,100	6,696,855	0	(21,855)	0	(21,855)	0	6,675,000	0	0	0	333,750	07/01/2021	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
1799999	Total Bonds - U.S. States, Territories and Possessions.....					56,440,000	56,425,000	60,854,405	56,515,324	0	(83,275)	0	(83,275)	0	56,432,049	0	7,951	7,951	2,625,208	XXX	XXX

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

085311	LU 0		07/15/2015	BERNARDS TWP SD GO S20 4.500.....		4,750,000	4,750,000	4,699,508	4,741,194	0	8,806	0	8,806	0	4,750,000	0	0	0	213,750	07/15/2026	1FE.....
085311	LV 8		07/15/2015	BERNARDS TWP SD GO S20 4.500.....		4,970,000	4,970,000	4,888,840	4,913,624	0	1,906	0	1,906	0	4,915,530	0	54,470	54,470	223,650	07/15/2027	1FE.....
355694	G3 8		08/01/2015	FREDERICK CO GO REF S2 5.000.....		4,000,000	4,000,000	4,374,160	4,025,461	0	(25,461)	0	(25,461)	0	4,000,000	0	0	0	200,000	08/01/2019	1FE.....
528827	6U 7		08/15/2015	LEWISVILLE ISD GO REF --.....		6,000,000	6,000,000	2,674,440	5,818,432	0	181,568	0	181,568	0	6,000,000	0	0	0	0	08/15/2015	1FE.....
54438C	TP 7		08/01/2015	LOS ANGELES CCD GO REF 5.000.....		80,000	80,000	83,630	80,261	0	(261)	0	(261)	0	80,000	0	0	0	4,000	08/01/2021	1FE.....
54438C	TS 1		08/01/2015	LOS ANGELES CCD GO REF 5.000.....		200,000	200,000	211,658	200,855	0	(855)	0	(855)	0	200,000	0	0	0	10,000	08/01/2024	1FE.....
54438C	UA 8		08/01/2015	LOS ANGELES CCD GO REF 5.000.....		3,025,000	3,025,000	3,162,244	3,034,880	0	(10,561)	0	(10,561)	0	3,024,319	0	681	681	151,250	08/01/2021	1FE.....
54438C	UD 2		08/01/2015	LOS ANGELES CCD GO REF 5.000.....		7,470,000	7,470,000	7,905,426	7,501,929	0	(33,035)	0	(33,035)	0	7,468,894	0	1,106	1,106	373,500	08/01/2024	1FE.....
545896	C2 6		07/01/2015	LOUDOUN CO GENERAL OBL 5.000.....		6,840,000	6,840,000	7,383,575	6,873,866	0	(33,866)	0	(33,866)	0	6,840,000	0	0	0	342,000	07/01/2016	1FE.....
567219	UH 1		07/01/2015	MARICOPA CO USD #41 GO 5.000.....		3,000,000	3,000,000	3,192,210	3,012,048	0	(12,048)	0	(12,048)	0	3,000,000	0	0	0	150,000	07/01/2019	1FE.....
567219	UJ 7		07/01/2015	MARICOPA CO USD #41 GO 5.000.....		3,000,000	3,000,000	3,182,490	3,011,458	0	(11,458)	0	(11,458)	0	3,000,000	0	0	0	150,000	07/01/2020	1FE.....
567288	PE 9		07/01/2015	MARICOPA CO USD #48 GO 5.000.....		8,250,000	8,250,000	9,003,308	8,295,728	0	(45,728)	0	(45,728)	0	8,250,000	0	0	0	412,500	07/01/2019	1FE.....
613341	8T 6		07/01/2015	MONTGOMERY CO GENERAL 5.000.....		8,000,000	8,000,000	8,675,770	8,041,098	0	(38,106)	0	(38,106)	0	8,002,992	0	(2,992)	(2,992)	400,000	07/01/2020	1FE.....
613341	8U 3		07/01/2015	MONTGOMERY CO GENERAL 5.000.....		7,700,000	7,700,000	8,456,525	7,744,959	0	(41,631)	0	(41,631)	0	7,703,328	0	(3,328)	(3,328)	385,000	07/01/2021	1FE.....
64966C	F3 0		08/01/2015	NEW YORK CITY GENERAL 5.250.....		25,000	25,000	27,411	25,000	0	0	0	0	0	25,000	0	0	0	1,313	08/01/2015	1FE.....
659154	4U 9		08/01/2015	NORTH EAST ISD GO REF 5.000.....		4,130,000	4,130,000	4,398,244	4,148,932	0	(18,932)	0	(18,932)	0	4,130,000	0	0	0	206,500	02/01/2024	1FE.....
659154	5H 7		08/01/2015	NORTH EAST ISD GO REF 5.000.....		3,640,000	3,640,000	3,876,418	3,656,686	0	(17,141)	0	(17,141)	0	3,639,544	0	456	456	182,000	02/01/2024	1FE.....
690275	L7 5		09/01/2015	OVERLAND PARK CITY GO 4.000.....		1,340,000	1,340,000	1,370,887	1,342,656	0	(2,656)	0	(2,656)	0	1,340,000	0	0	0	53,600	09/01/2015	1FE.....
712838	MA 6		07/01/2015	PEORIA GENERAL OBLIGAT 4.000.....		3,595,000	3,595,000	3,653,383	3,599,058	0	(4,058)	0	(4,058)	0	3,595,000	0	0	0	143,800	07/01/2015	1FE.....
779239	8H 8		08/01/2015	ROUND ROCK ISD GO REF 5.000.....		7,825,000	7,825,000	8,361,873	7,863,474	0	(39,255)	0	(39,255)	0	7,824,220	0	780	780	391,250	08/01/2017	1FE.....
779239	8K 1		08/01/2015	ROUND ROCK ISD GO REF 5.000.....		5,000,000	5,000,000	5,395,450	5,027,226	0	(27,526)	0	(27,526)	0	4,999,701	0	299	299	250,000	08/01/2019	1FE.....
797355	XW 9		07/01/2015	SAN DIEGO USD GO S2005 5.000.....		2,880,000	2,880,000	3,121,430	2,894,685	0	(14,685)	0	(14,685)	0	2,880,000	0	0	0	144,000	07/01/2019	1FE.....
835569	DT 8		08/01/2015	SONOMA CO JR COLL DIST 5.000.....		6,190,000	6,190,000	6,573,842	6,217,310	0	(27,310)	0	(27,310)	0	6,190,000	0	0	0	309,500	08/01/2024	1FE.....
923040	CB 3		08/01/2015	VENTURA CO CCD GO S200 5.000.....		2,875,000	2,875,000	3,040,456	2,886,860	0	(11,860)	0	(11,860)	0	2,875,000	0	0	0	143,750	08/01/2020	1FE.....
923040	CC 1		08/01/2015	VENTURA CO CCD GO S200 5.000.....		3,250,000	3,250,000	3,429,075	3,262,848	0	(12,848)	0	(12,848)	0	3,250,000	0	0	0	162,500	08/01/2021	1FE.....
923040	CD 9		08/01/2015	VENTURA CO CCD GO S200 5.000.....		3,650,000	3,650,000	3,839,253	3,663,593	0	(13,593)	0	(13,593)	0	3,650,000	0	0	0	182,500	08/01/2022	1FE.....
923040	CE 7		08/01/2015	VENTURA CO CCD GO S200 5.000.....		4,080,000	4,080,000	4,281,634	4,094,494	0	(14,494)	0	(14,494)	0	4,080,000	0	0	0	204,000	08/01/2023	1FE.....
923040	CF 4		08/01/2015	VENTURA CO CCD GO S200 5.000.....		4,545,000	4,545,000	4,758,615	4,560,365	0	(15,365)	0	(15,365)	0	4,545,000	0	0	0	227,250	08/01/2024	1FE.....
2499999	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....					120,310,000	120,310,000	124,021,753	120,538,981	0	(280,454)	0	(280,454)	0	120,258,527	0	51,473	51,473	5,617,613	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

040580	FC 1		07/01/2015	ARIZONA SCH FACS BRD R 5.000.....		10,000,000	10,000,000	10,881,100	10,053,948	0	(53,948)	0	(53,948)	0	10,000,000	0	0	0	500,000	01/01/2016	1FE.....
040580	FM 9		07/01/2015	ARIZONA SCH FACS BRD R 5.000.....		9,270,000	9,270,000	9,955,702	9,311,789	0	(41,789)	0	(41,789)	0	9,270,000	0	0	0	463,500	07/01/2020	1FE.....
05053*	AA 3		09/15/2015	AUBURN HSG DEV CORP S7 7.400.....		12,173	12,173	12,173	12,173	0	0	0	0	0	12,173	0	0	0	601	04/15/2021	5*.....
575577	GF 2		07/01/2015	MASSACHUSETTS BAY TRAN 5.000.....		6,000,000	6,000,000	6,377,400	6,023,388	0	(23,388)	0	(23,388)	0	6,000,000	0	0	0	300,000	07/01/2021	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)
575577 GH 8	MASSACHUSETTS BAY TRAN 5.000		07/01/2015	REDEEMED		10,000,000	10,000,000	10,563,600	10,035,049	0	(35,049)	0	(35,049)	0	10,000,000	0	0	0	500,000	07/01/2023	1FE
57604P D4 3	MASSACHUSETTS WATER PO 5.250		08/01/2015	REDEEMED		3,320,000	3,320,000	3,614,451	3,338,212	0	(18,212)	0	(18,212)	0	3,320,000	0	0	0	174,300	08/01/2018	1FE
60636P 6N 5	MISSOURI ENV IMP & ENE 5.000		07/01/2015	REDEEMED		3,290,000	3,290,000	3,527,406	3,304,184	0	(14,184)	0	(14,184)	0	3,290,000	0	0	0	164,500	07/01/2023	1
60636P 6P 0	MISSOURI ENV IMP & ENE 5.000		07/01/2015	REDEEMED		3,520,000	3,520,000	3,758,973	3,534,310	0	(14,310)	0	(14,310)	0	3,520,000	0	0	0	176,000	07/01/2024	1
64465M 3H 6	NEW HAMPSHIRE MUN BOND 5.000		08/15/2015	REDEEMED		2,540,000	2,540,000	2,968,346	2,598,111	0	(58,111)	0	(58,111)	0	2,540,000	0	0	0	127,000	08/15/2017	1FE
64605L VV 7	NEW JERSEY EDL FACS (P 5.000		07/01/2015	REDEEMED		3,635,000	3,635,000	3,999,445	3,656,583	0	(21,583)	0	(21,583)	0	3,635,000	0	0	0	181,750	07/01/2021	1FE
684517 HC 2	ORANGE CO SCH BRD COP 5.000		08/01/2015	REDEEMED		10,000,000	10,000,000	10,230,100	10,026,313	0	(29,039)	0	(29,039)	0	9,997,273	0	2,727	2,727	500,000	08/01/2020	1FE
684517 HD 0	ORANGE CO SCH BRD COP 5.000		08/01/2015	REDEEMED		7,500,000	7,500,000	7,685,550	7,525,312	0	(26,937)	0	(26,937)	0	7,498,375	0	1,625	1,625	375,000	08/01/2021	1FE
812728 MD 2	SEATTLE WATER SYS REF 5.000		09/01/2015	REDEEMED		8,130,000	8,130,000	8,549,752	8,164,402	0	(32,604)	0	(32,604)	0	8,131,798	0	(1,798)	(1,798)	406,500	09/01/2023	1FE
812728 ME 0	SEATTLE WATER SYS REF 5.000		09/01/2015	REDEEMED		8,540,000	8,540,000	8,960,253	8,574,462	0	(32,682)	0	(32,682)	0	8,541,780	0	(1,780)	(1,780)	427,000	09/01/2024	1FE
81533P HG 8	SEDGWICK CO PUB BLDG T 5.000		08/01/2015	MATURED		1,775,000	1,775,000	1,919,041	1,789,061	0	(14,061)	0	(14,061)	0	1,775,000	0	0	0	88,750	08/01/2015	1FE
915137 TQ 6	TEXAS UNIV REF FING SY 5.250		08/01/2015	MATURED		7,170,000	7,170,000	7,884,921	7,224,197	0	(54,197)	0	(54,197)	0	7,170,000	0	0	0	376,425	08/15/2015	1FE
938865 BM 3	WASHINGTON HSG DEV COR 7.250		09/01/2015	REDEEMED		34,614	34,614	34,614	34,614	0	0	0	0	0	34,614	0	0	0	1,674	03/01/2020	1
977123 TW 8	WISCONSIN TRANSN REF S 5.000		07/01/2015	REDEEMED		13,975,000	13,975,000	15,026,060	14,039,376	0	(64,376)	0	(64,376)	0	13,975,000	0	0	0	698,750	07/01/2024	1FE
3128QG CC 4	FH (3/1 ARM) #1N0067 2.515		09/15/2015	PAID ON PRINCIPAL		349,745	349,745	351,001	348,157	0	1,587	0	1,587	0	349,745	0	0	0	6,596	12/15/2035	1
3128JR G4 2	FH (3/1 ARM) #847419 2.474		09/15/2015	PAID ON PRINCIPAL		9,640	9,640	9,598	9,572	0	68	0	68	0	9,640	0	0	0	155	03/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #847503 2.441		09/15/2015	PAID ON PRINCIPAL		150,877	150,877	148,178	148,237	0	2,640	0	2,640	0	150,877	0	0	0	2,350	12/15/2035	1
31296S DY 9	FHLMC GOLD PASSTHRU 5.000		09/15/2015	PAID ON PRINCIPAL		35,680	35,680	35,568	35,576	0	104	0	104	0	35,680	0	0	0	1,166	01/15/2034	1
31292H AK 0	FHLMC GOLD PASSTHRU 7.500		09/15/2015	PAID ON PRINCIPAL		1,102	1,102	1,156	1,231	0	(129)	0	(129)	0	1,102	0	0	0	57	01/15/2030	1
31292H NH 3	FHLMC GOLD PASSTHRU 6.000		09/15/2015	PAID ON PRINCIPAL		2,022	2,022	2,076	2,094	0	(72)	0	(72)	0	2,022	0	0	0	81	02/15/2032	1
31293J ZX 0	FHLMC GOLD PASSTHRU 6.000		09/15/2015	PAID ON PRINCIPAL		8,804	8,804	9,003	9,098	0	(294)	0	(294)	0	8,804	0	0	0	318	04/15/2029	1
31298S UJ 1	FHLMC GOLD PASSTHRU 7.500		09/15/2015	PAID ON PRINCIPAL		5,118	5,118	5,355	5,501	0	(383)	0	(383)	0	5,118	0	0	0	256	08/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU 7.500		09/15/2015	PAID ON PRINCIPAL		404	404	422	440	0	(36)	0	(36)	0	404	0	0	0	20	09/15/2031	1
31287R S7 5	FHLMC GOLD PASSTHRU 7.500		09/15/2015	PAID ON PRINCIPAL		687	687	720	746	0	(59)	0	(59)	0	687	0	0	0	34	04/15/2032	1
31287S GA 9	FHLMC GOLD PASSTHRU 6.000		09/15/2015	PAID ON PRINCIPAL		1,535	1,535	1,570	1,596	0	(61)	0	(61)	0	1,535	0	0	0	66	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU 6.000		09/15/2015	PAID ON PRINCIPAL		52,843	52,843	54,244	54,666	0	(1,823)	0	(1,823)	0	52,843	0	0	0	2,113	09/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU 6.000		09/15/2015	PAID ON PRINCIPAL		2,296	2,296	2,361	2,422	0	(126)	0	(126)	0	2,296	0	0	0	82	10/15/2032	1
31288E 6E 2	FHLMC GOLD PASSTHRU 6.000		09/15/2015	PAID ON PRINCIPAL		13,557	13,557	13,943	14,101	0	(544)	0	(544)	0	13,557	0	0	0	542	02/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU 6.000		09/15/2015	PAID ON PRINCIPAL		5,516	5,516	5,663	5,684	0	(168)	0	(168)	0	5,516	0	0	0	221	03/15/2033	1
31335H TT 0	FHLMC GOLD PASSTHRU 6.000		09/15/2015	PAID ON PRINCIPAL		6,244	6,244	6,397	6,413	0	(169)	0	(169)	0	6,244	0	0	0	246	07/15/2022	1
3128GK RX 4	FHLMC GOLD PASSTHRU 5.500		09/15/2015	PAID ON PRINCIPAL		3,122	3,122	3,124	3,117	0	5	0	5	0	3,122	0	0	0	115	05/15/2016	1
3128GK TP 9	FHLMC GOLD PASSTHRU 5.500		09/15/2015	PAID ON PRINCIPAL		6,249	6,249	6,253	6,239	0	10	0	10	0	6,249	0	0	0	214	04/15/2016	1
3128H4 H9 3	FHLMC GOLD PASSTHRU 5.000		09/15/2015	PAID ON PRINCIPAL		12,975	12,975	13,173	13,023	0	(49)	0	(49)	0	12,975	0	0	0	429	05/15/2018	1
3128H4 UX 5	FHLMC GOLD PASSTHRU 5.000		09/15/2015	PAID ON PRINCIPAL		1,080	1,080	1,097	1,084	0	(4)	0	(4)	0	1,080	0	0	0	36	06/15/2018	1
3128H4 5W 5	FHLMC GOLD PASSTHRU 5.000		09/15/2015	PAID ON PRINCIPAL		781	781	793	786	0	(4)	0	(4)	0	781	0	0	0	26	06/15/2018	1
3128H5 AQ 9	FHLMC GOLD PASSTHRU 5.000		09/15/2015	PAID ON PRINCIPAL		4,499	4,499	4,568	4,519	0	(21)	0	(21)	0	4,499	0	0	0	136	06/15/2018	1

QE05.2

SCHEDULE D - PART 4

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

QE05.3

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3128H6 BH 6	FHLMC GOLD PASSTHRU 5.000		09/15/2015	PAID ON PRINCIPAL		17,298	17,298	17,563	17,368	0	(70)	0	(70)	0	17,298	0	0	0	573	07/15/2018	1
3128H6 BP 8	FHLMC GOLD PASSTHRU 5.000		09/15/2015	PAID ON PRINCIPAL		12,773	12,773	12,968	12,814	0	(41)	0	(41)	0	12,773	0	0	0	426	07/15/2018	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		09/15/2015	PAID ON PRINCIPAL		613,102	613,102	611,639	611,512	0	1,589	0	1,589	0	613,102	0	0	0	22,403	06/15/2033	1
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000		09/15/2015	PAID ON PRINCIPAL		64,006	64,006	65,653	65,724	0	(1,718)	0	(1,718)	0	64,006	0	0	0	2,550	04/15/2033	1
31283H W9 2	FHLMC GOLD PASSTHRU 6.000		09/15/2015	PAID ON PRINCIPAL		4,590	4,590	4,694	4,733	0	(144)	0	(144)	0	4,590	0	0	0	182	05/15/2033	1
31283H ZZ 4	FHLMC GOLD PASSTHRU 6.000		09/15/2015	PAID ON PRINCIPAL		135,500	135,500	138,821	138,934	0	(3,434)	0	(3,434)	0	135,500	0	0	0	5,384	11/15/2033	1
31283H Z5 7	FHLMC GOLD PASSTHRU 6.000		09/15/2015	PAID ON PRINCIPAL		88,057	88,057	90,211	90,360	0	(2,303)	0	(2,303)	0	88,057	0	0	0	3,321	02/15/2034	1
3128MJ SY 7	FHLMC GOLD PASSTHRU 3.000		09/15/2015	PAID ON PRINCIPAL		123,937	123,937	117,638	117,960	0	5,977	0	5,977	0	123,937	0	0	0	2,460	06/15/2043	1
3128MJ S3 5	FHLMC GOLD PASSTHRU 3.000		09/15/2015	PAID ON PRINCIPAL		120,316	120,316	115,414	115,784	0	4,532	0	4,532	0	120,316	0	0	0	2,402	07/15/2043	1
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000		09/15/2015	PAID ON PRINCIPAL		353,281	353,281	335,392	336,716	0	16,565	0	16,565	0	353,281	0	0	0	7,033	08/15/2043	1
3133TG NU 9	FHR 2093 Z CMO 6.000		09/15/2015	PAID ON PRINCIPAL		96,967	96,967	88,716	93,033	0	3,934	0	3,934	0	96,967	0	0	0	3,857	11/15/2028	1
3133TK SJ 0	FHR 2151 JZ CMO 6.000		09/15/2015	PAID ON PRINCIPAL		164,873	164,873	150,730	160,281	0	4,593	0	4,593	0	164,873	0	0	0	6,942	05/15/2029	1
3133TM 7G 5	FHR 2182 ZC CMO 7.500		09/15/2015	PAID ON PRINCIPAL		37,721	37,721	38,796	37,610	0	111	0	111	0	37,721	0	0	0	1,857	09/15/2029	1
3133TN JY 1	FHR 2223 Z CMO 8.000		09/15/2015	PAID ON PRINCIPAL		2,428	2,428	2,371	2,382	0	46	0	46	0	2,428	0	0	0	129	03/15/2030	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		09/15/2015	PAID ON PRINCIPAL		22,850	22,850	22,801	22,789	0	62	0	62	0	22,850	0	0	0	929	01/15/2031	1
3133TR LB 9	FHR 2284 Z CMO 6.500		09/15/2015	PAID ON PRINCIPAL		43,911	43,911	41,511	42,655	0	1,256	0	1,256	0	43,911	0	0	0	1,888	02/15/2031	1
3133TR GX 7	FHR 2288 Z CMO 6.500		09/15/2015	PAID ON PRINCIPAL		118,515	118,515	111,303	114,681	0	3,834	0	3,834	0	118,515	0	0	0	5,236	02/15/2031	1
3133TR SR 7	FHR 2297 KZ CMO 6.000		09/15/2015	PAID ON PRINCIPAL		115,208	115,208	103,878	111,211	0	3,997	0	3,997	0	115,208	0	0	0	4,506	03/15/2031	1
31339W Q2 5	FHR 2433 NH CMO 6.500		09/15/2015	PAID ON PRINCIPAL		545,911	545,911	548,982	545,240	0	671	0	671	0	545,911	0	0	0	23,521	04/15/2032	1
31392K FP 6	FHR 2451 JH CMO 6.500		09/15/2015	PAID ON PRINCIPAL		161,920	161,920	160,743	160,962	0	958	0	958	0	161,920	0	0	0	7,134	05/15/2032	1
31392K AA 4	FHR 2454 BK CMO 6.500		09/15/2015	PAID ON PRINCIPAL		236,095	236,095	237,903	235,521	0	574	0	574	0	236,095	0	0	0	10,155	05/15/2032	1
31394K NK 6	FHR 2686 NY CMO 5.000		09/15/2015	PAID ON PRINCIPAL		397,733	397,733	384,372	393,513	0	4,221	0	4,221	0	397,733	0	0	0	13,250	10/15/2023	1
31394M SG 6	FHR 2719 WC CMO 4.500		09/15/2015	PAID ON PRINCIPAL		162,150	162,150	149,406	156,661	0	5,489	0	5,489	0	162,150	0	0	0	4,808	12/15/2023	1
31394N L3 0	FHR 2729 CE CMO 4.500		09/15/2015	PAID ON PRINCIPAL		617,795	617,795	574,902	605,024	0	12,771	0	12,771	0	617,795	0	0	0	18,451	01/15/2024	1
3137B8 DA 2	FHR 4302 CA 3.000		09/15/2015	PAID ON PRINCIPAL		174,139	174,139	175,608	175,550	0	(1,412)	0	(1,412)	0	174,139	0	0	0	3,450	06/15/2040	1
3137BB QB 9	FHR 4351 LC CMO 3.000		09/15/2015	PAID ON PRINCIPAL		286,568	286,568	290,206	290,131	0	(3,563)	0	(3,563)	0	286,568	0	0	0	5,687	11/15/2040	1
31282X A8 4	FHS 146 75 CMO 7.500		09/15/2015	PAID ON PRINCIPAL		8,324	8,324	8,394	8,357	0	(33)	0	(33)	0	8,324	0	0	0	424	01/15/2023	1
31403D AC 3	FN (5/1 ARM) #745303 2.359		09/25/2015	PAID ON PRINCIPAL		89,086	89,086	88,202	88,870	0	216	0	216	0	89,086	0	0	0	1,313	01/25/2036	1
3138A1 V5 7	FNMA PASS TH #AH0635 3.500		09/25/2015	PAID ON PRINCIPAL		103,830	103,830	103,493	103,469	0	360	0	360	0	103,830	0	0	0	2,352	01/25/2026	1
3138A6 ZA 1	FNMA PASS TH #AH5236 3.500		09/25/2015	PAID ON PRINCIPAL		87,586	87,586	87,302	87,307	0	280	0	280	0	87,586	0	0	0	2,019	01/25/2026	1
3138X5 PC 5	FNMA PASS TH #AU5818 2.500		09/25/2015	PAID ON PRINCIPAL		95,711	95,711	94,955	95,025	0	686	0	686	0	95,711	0	0	0	1,598	08/25/2028	1
31417A P8 6	FNMA PASS TH #00AB4046 3.500		09/25/2015	PAID ON PRINCIPAL		280,270	280,270	289,138	288,863	0	(8,594)	0	(8,594)	0	280,270	0	0	0	6,207	12/25/2041	1
31371J 5D 2	FNMA PASS TH #253844 5.500		09/25/2015	PAID ON PRINCIPAL		8,499	8,499	8,430	8,457	0	42	0	42	0	8,499	0	0	0	316	06/25/2016	1
31371K RC 7	FNMA PASS TH #254383 7.500		09/25/2015	PAID ON PRINCIPAL		902	902	943	984	0	(83)	0	(83)	0	902	0	0	0	45	06/25/2032	1
31371K 2V 2	FNMA PASS TH #254688 5.500		09/25/2015	PAID ON PRINCIPAL		47,191	47,191	48,393	47,907	0	(716)	0	(716)	0	47,191	0	0	0	1,723	03/25/2023	1
31371K 2X 8	FNMA PASS TH #254690 5.500		09/25/2015	PAID ON PRINCIPAL		69,442	69,442	70,928	70,303	0	(862)	0	(862)	0	69,442	0	0	0	2,535	04/25/2023	1

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

QE054

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
31371K 5X 5	FNMA PASS TH #254762		09/25/2015	PAID ON PRINCIPAL		21,094	21,094	21,048	21,034	0	59	0	59	0	21,094	0	0	0	693	05/25/2023	1
31371L A8 2	FNMA PASS TH #254831		09/25/2015	PAID ON PRINCIPAL		18,905	18,905	18,863	18,851	0	54	0	54	0	18,905	0	0	0	616	08/25/2023	1
31371L A9 0	FNMA PASS TH #254832		09/25/2015	PAID ON PRINCIPAL		192,793	192,793	197,131	195,275	0	(2,482)	0	(2,482)	0	192,793	0	0	0	7,127	08/25/2023	1
31371L DM 8	FNMA PASS TH #254908		09/25/2015	PAID ON PRINCIPAL		63,125	63,125	63,539	63,243	0	(117)	0	(117)	0	63,125	0	0	0	2,104	09/25/2023	1
31371L EZ 8	FNMA PASS TH #254952		09/25/2015	PAID ON PRINCIPAL		21,384	21,384	21,430	21,352	0	31	0	31	0	21,384	0	0	0	642	11/25/2018	1
31371L F3 8	FNMA PASS TH #254986		09/25/2015	PAID ON PRINCIPAL		49,076	49,076	50,119	49,667	0	(590)	0	(590)	0	49,076	0	0	0	1,819	11/25/2023	1
31371L HY 8	FNMA PASS TH #255047		09/25/2015	PAID ON PRINCIPAL		66,732	66,732	68,150	67,505	0	(773)	0	(773)	0	66,732	0	0	0	2,486	01/25/2024	1
31371L JU 4	FNMA PASS TH #255075		09/25/2015	PAID ON PRINCIPAL		94,998	94,998	97,418	96,344	0	(1,346)	0	(1,346)	0	94,998	0	0	0	3,490	02/25/2024	1
31372Q CQ 8	FNMA PASS TH #279179		09/25/2015	PAID ON PRINCIPAL		1,985	1,985	1,869	1,929	0	56	0	56	0	1,985	0	0	0	93	05/25/2024	1
31372R LH 6	FNMA PASS TH #280328		09/25/2015	PAID ON PRINCIPAL		833	833	795	810	0	23	0	23	0	833	0	0	0	39	04/25/2024	1
31373U F3 6	FNMA PASS TH #303586		09/25/2015	PAID ON PRINCIPAL		1,592	1,592	1,492	1,526	0	66	0	66	0	1,592	0	0	0	69	09/25/2024	1
31375F AZ 8	FNMA PASS TH #333940		09/25/2015	PAID ON PRINCIPAL		2,269	2,269	2,172	2,212	0	57	0	57	0	2,269	0	0	0	98	06/25/2024	1
31376R 6H 9	FNMA PASS TH #363672		09/25/2015	PAID ON PRINCIPAL		2,332	2,332	2,251	2,215	0	117	0	117	0	2,332	0	0	0	117	11/25/2026	1
31376U MV 3	FNMA PASS TH #365872		09/25/2015	PAID ON PRINCIPAL		466	466	450	444	0	22	0	22	0	466	0	0	0	23	12/25/2026	1
31376Y LA 2	FNMA PASS TH #369421		08/25/2015	PAID ON PRINCIPAL		40,647	40,647	40,879	41,035	0	(388)	0	(388)	0	40,647	0	0	0	2,031	01/25/2027	1
31378R S5 9	FNMA PASS TH #406540		09/25/2015	PAID ON PRINCIPAL		46	46	46	46	0	(0)	0	(0)	0	46	0	0	0	2	12/25/2027	1
31378R S8 3	FNMA PASS TH #406543		09/25/2015	PAID ON PRINCIPAL		708	708	710	711	0	(3)	0	(3)	0	708	0	0	0	31	12/25/2027	1
31379F J3 9	FNMA PASS TH #417982		09/25/2015	PAID ON PRINCIPAL		698	698	709	714	0	(16)	0	(16)	0	698	0	0	0	33	03/25/2028	1
31379T BL 7	FNMA PASS TH #428543		09/25/2015	PAID ON PRINCIPAL		582	582	579	579	0	3	0	3	0	582	0	0	0	25	06/25/2028	1
31379T G5 7	FNMA PASS TH #428720		09/25/2015	PAID ON PRINCIPAL		939	939	935	934	0	4	0	4	0	939	0	0	0	41	06/25/2028	1
313615 L4 6	FNMA PASS TH #50747		09/25/2015	PAID ON PRINCIPAL		1,390	1,390	1,298	1,341	0	49	0	49	0	1,390	0	0	0	66	06/25/2023	1
31384V L7 5	FNMA PASS TH #535050		09/25/2015	PAID ON PRINCIPAL		5,256	5,256	5,486	5,780	0	(524)	0	(524)	0	5,256	0	0	0	264	12/25/2029	1
31385H YA 4	FNMA PASS TH #545305		09/25/2015	PAID ON PRINCIPAL		917	917	955	926	0	(9)	0	(9)	0	917	0	0	0	36	11/25/2016	1
31385H 5H 1	FNMA PASS TH #545448		09/25/2015	PAID ON PRINCIPAL		968	968	1,008	1,072	0	(104)	0	(104)	0	968	0	0	0	46	02/25/2032	1
31385X M8 7	FNMA PASS TH #555783		09/25/2015	PAID ON PRINCIPAL		149,254	149,254	147,220	147,818	0	1,437	0	1,437	0	149,254	0	0	0	4,452	10/25/2033	1
31386Y 6U 3	FNMA PASS TH #577883		09/25/2015	PAID ON PRINCIPAL		7,982	7,982	7,917	7,943	0	39	0	39	0	7,982	0	0	0	293	04/25/2016	1
31387C VM 0	FNMA PASS TH #580320		09/25/2015	PAID ON PRINCIPAL		10,249	10,249	10,218	10,211	0	38	0	38	0	10,249	0	0	0	373	05/25/2016	1
31387S 5E 2	FNMA PASS TH #593145		09/25/2015	PAID ON PRINCIPAL		8,744	8,744	8,742	8,717	0	27	0	27	0	8,744	0	0	0	321	08/25/2016	1
31387X JK 2	FNMA PASS TH #597066		09/25/2015	PAID ON PRINCIPAL		3,012	3,012	3,012	3,003	0	9	0	9	0	3,012	0	0	0	111	09/25/2016	1
31387X UC 7	FNMA PASS TH #597379		09/25/2015	PAID ON PRINCIPAL		11,816	11,816	12,326	11,967	0	(151)	0	(151)	0	11,816	0	0	0	500	09/25/2016	1
31388D ZE 1	FNMA PASS TH #602041		09/25/2015	PAID ON PRINCIPAL		6,269	6,269	6,268	6,251	0	18	0	18	0	6,269	0	0	0	230	08/25/2016	1
31388D 5H 7	FNMA PASS TH #602148		09/25/2015	PAID ON PRINCIPAL		2,019	2,019	2,003	2,009	0	10	0	10	0	2,019	0	0	0	74	09/25/2016	1
31388K CJ 9	FNMA PASS TH #606773		09/25/2015	PAID ON PRINCIPAL		9,203	9,203	9,200	9,176	0	27	0	27	0	9,203	0	0	0	338	10/25/2016	1
31388M J2 5	FNMA PASS TH #608781		09/25/2015	PAID ON PRINCIPAL		29,913	29,913	29,660	29,760	0	152	0	152	0	29,913	0	0	0	1,106	10/25/2016	1
31388M KG 2	FNMA PASS TH #608795		09/25/2015	PAID ON PRINCIPAL		16,221	16,221	16,125	16,149	0	73	0	73	0	16,221	0	0	0	593	10/25/2016	1
31388M T5 7	FNMA PASS TH #609072		09/25/2015	PAID ON PRINCIPAL		814	814	849	828	0	(13)	0	(13)	0	814	0	0	0	33	09/25/2016	1

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

QE05.5

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
31388N CT 1	FNMA PASS TH #609482	5.500	09/25/2015	PAID ON PRINCIPAL		8,863	8,863	8,863	8,839	0	25	0	25	0	8,863	0	0	0	321	10/25/2016	1
31388N EK 8	FNMA PASS TH #609538	5.500	09/25/2015	PAID ON PRINCIPAL		1,197	1,197	1,187	1,190	0	6	0	6	0	1,197	0	0	0	44	10/25/2016	1
31388N ET 9	FNMA PASS TH #609546	5.500	09/25/2015	PAID ON PRINCIPAL		19,248	19,248	19,191	19,178	0	70	0	70	0	19,248	0	0	0	705	10/25/2016	1
31388N EU 6	FNMA PASS TH #609547	6.000	09/25/2015	PAID ON PRINCIPAL		4,448	4,448	4,630	4,494	0	(46)	0	(46)	0	4,448	0	0	0	178	10/25/2016	1
31388P XP 1	FNMA PASS TH #610986	5.500	09/25/2015	PAID ON PRINCIPAL		5,069	5,069	5,039	5,046	0	23	0	23	0	5,069	0	0	0	186	10/25/2016	1
31388Q HX 0	FNMA PASS TH #611446	5.500	09/25/2015	PAID ON PRINCIPAL		7,273	7,273	7,230	7,239	0	33	0	33	0	7,273	0	0	0	267	11/25/2016	1
31388R 4L 8	FNMA PASS TH #612927	5.500	09/25/2015	PAID ON PRINCIPAL		910	910	920	911	0	(1)	0	(1)	0	910	0	0	0	33	12/25/2016	1
31388T KX 0	FNMA PASS TH #614210	5.500	09/25/2015	PAID ON PRINCIPAL		5,000	5,000	5,053	5,000	0	0	0	0	0	5,000	0	0	0	169	12/25/2016	1
31388T KY 8	FNMA PASS TH #614211	5.500	09/25/2015	PAID ON PRINCIPAL		20,448	20,448	20,667	20,445	0	3	0	3	0	20,448	0	0	0	746	12/25/2016	1
31388U S2 7	FNMA PASS TH #615337	5.500	09/25/2015	PAID ON PRINCIPAL		3,045	3,045	3,078	3,045	0	0	0	0	0	3,045	0	0	0	112	12/25/2016	1
31388V V4 7	FNMA PASS TH #616335	5.500	09/25/2015	PAID ON PRINCIPAL		2,966	2,966	2,998	2,968	0	(2)	0	(2)	0	2,966	0	0	0	109	12/25/2016	1
31388V XR 4	FNMA PASS TH #616388	5.500	09/25/2015	PAID ON PRINCIPAL		17,564	17,564	17,752	17,578	0	(14)	0	(14)	0	17,564	0	0	0	642	12/25/2016	1
31388V 5C 8	FNMA PASS TH #616543	5.000	09/25/2015	PAID ON PRINCIPAL		34,920	34,920	33,982	34,620	0	301	0	301	0	34,920	0	0	0	1,116	12/25/2016	1
31389E FJ 9	FNMA PASS TH #623069	6.000	09/25/2015	PAID ON PRINCIPAL		2,046	2,046	2,134	2,073	0	(27)	0	(27)	0	2,046	0	0	0	82	12/25/2016	1
31389J B7 8	FNMA PASS TH #626562	6.000	09/25/2015	PAID ON PRINCIPAL		13,110	13,110	13,648	13,297	0	(187)	0	(187)	0	13,110	0	0	0	542	02/25/2017	1
31389Y M7 3	FNMA PASS TH #639482	7.500	09/25/2015	PAID ON PRINCIPAL		43,212	43,212	45,173	48,165	0	(4,953)	0	(4,953)	0	43,212	0	0	0	2,160	01/25/2032	1
31390K RG 5	FNMA PASS TH #648587	7.500	09/25/2015	PAID ON PRINCIPAL		135	135	141	151	0	(16)	0	(16)	0	135	0	0	0	7	05/25/2032	1
31391E HS 3	FNMA PASS TH #664541	6.000	09/25/2015	PAID ON PRINCIPAL		7,352	7,352	7,669	7,515	0	(163)	0	(163)	0	7,352	0	0	0	294	10/25/2017	1
31391F DW 5	FNMA PASS TH #665317	6.000	09/25/2015	PAID ON PRINCIPAL		16,022	16,022	16,709	16,254	0	(232)	0	(232)	0	16,022	0	0	0	629	10/25/2017	1
31400E QQ 6	FNMA PASS TH #685463	5.000	09/25/2015	PAID ON PRINCIPAL		18,463	18,463	18,916	18,560	0	(98)	0	(98)	0	18,463	0	0	0	622	03/25/2018	1
31401B QB 4	FNMA PASS TH #703450	5.000	09/25/2015	PAID ON PRINCIPAL		116,415	116,415	119,272	117,235	0	(819)	0	(819)	0	116,415	0	0	0	3,920	06/25/2018	1
31401C KL 6	FNMA PASS TH #704199	5.000	09/25/2015	PAID ON PRINCIPAL		43,893	43,893	44,971	44,186	0	(293)	0	(293)	0	43,893	0	0	0	1,534	06/25/2018	1
31401H NK 4	FNMA PASS TH #708794	5.000	09/25/2015	PAID ON PRINCIPAL		17,928	17,928	18,368	18,045	0	(116)	0	(116)	0	17,928	0	0	0	597	06/25/2018	1
31401M BR 1	FNMA PASS TH #712048	5.500	09/25/2015	PAID ON PRINCIPAL		5,669	5,669	5,791	5,765	0	(96)	0	(96)	0	5,669	0	0	0	197	07/25/2033	1
31401X LS 4	FNMA PASS TH #721337	5.000	09/25/2015	PAID ON PRINCIPAL		257,282	257,282	263,547	258,623	0	(1,341)	0	(1,341)	0	257,282	0	0	0	8,586	06/25/2018	1
31402C QM 7	FNMA PASS TH #725060	6.000	09/25/2015	PAID ON PRINCIPAL		497	497	508	509	0	(13)	0	(13)	0	497	0	0	0	20	01/25/2034	1
31402D VH 0	FNMA PASS TH #726116	5.000	09/25/2015	PAID ON PRINCIPAL		118,866	118,866	121,768	119,554	0	(687)	0	(687)	0	118,866	0	0	0	4,029	08/25/2018	1
31402J ER 4	FNMA PASS TH #730144	5.000	09/25/2015	PAID ON PRINCIPAL		12,754	12,754	12,680	12,692	0	63	0	63	0	12,754	0	0	0	417	07/25/2033	1
31402J 2D 8	FNMA PASS TH #730772	5.000	09/25/2015	PAID ON PRINCIPAL		30,813	30,813	31,569	31,040	0	(227)	0	(227)	0	30,813	0	0	0	1,073	08/25/2018	1
31402N D5 4	FNMA PASS TH #733724	5.000	09/25/2015	PAID ON PRINCIPAL		55,479	55,479	56,841	55,832	0	(352)	0	(352)	0	55,479	0	0	0	1,711	08/25/2018	1
31402Q LF 6	FNMA PASS TH #734826	4.500	09/25/2015	PAID ON PRINCIPAL		31,331	31,331	30,195	30,618	0	713	0	713	0	31,331	0	0	0	909	08/25/2033	1
31403F Q6 4	FNMA PASS TH #747577	5.000	09/25/2015	PAID ON PRINCIPAL		55,015	55,015	54,732	54,760	0	255	0	255	0	55,015	0	0	0	1,943	11/25/2033	1
31403G RL 8	FNMA PASS TH #748491	5.000	09/25/2015	PAID ON PRINCIPAL		54,707	54,707	54,423	54,450	0	256	0	256	0	54,707	0	0	0	1,754	10/25/2033	1
31403L LR 0	FNMA PASS TH #751936	5.500	09/25/2015	PAID ON PRINCIPAL		124,123	124,123	126,780	125,423	0	(1,300)	0	(1,300)	0	124,123	0	0	0	5,076	11/25/2023	1
31403N CD 7	FNMA PASS TH #753468	4.500	09/25/2015	PAID ON PRINCIPAL		3,612	3,612	3,624	3,609	0	3	0	3	0	3,612	0	0	0	108	11/25/2018	1
31404B SY 9	FNMA PASS TH #763835	5.000	09/25/2015	PAID ON PRINCIPAL		314	314	312	313	0	2	0	2	0	314	0	0	0	11	01/25/2034	1

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

QE05.6

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31404J MA 0	FNMA PASS TH #769953 5.000		09/25/2015	PAID ON PRINCIPAL		31,054	31,054	31,034	31,002	0	52	0	52	0	31,054	0	0	0	1,035	03/25/2034	1
31404J YQ 2	FNMA PASS TH #770319 5.000		09/25/2015	PAID ON PRINCIPAL		66,456	66,456	66,067	66,120	0	336	0	336	0	66,456	0	0	0	2,215	04/25/2034	1
31404N 2P 0	FNMA PASS TH #773982 5.000		09/25/2015	PAID ON PRINCIPAL		8,497	8,497	8,447	8,455	0	42	0	42	0	8,497	0	0	0	285	03/25/2034	1
31404N 2S 4	FNMA PASS TH #773985 5.000		09/25/2015	PAID ON PRINCIPAL		4,160	4,160	4,136	4,139	0	21	0	21	0	4,160	0	0	0	139	03/25/2034	1
31404W GW 0	FNMA PASS TH #780613 5.000		09/25/2015	PAID ON PRINCIPAL		2,568	2,568	2,453	2,483	0	85	0	85	0	2,568	0	0	0	86	05/25/2034	1
31404W R9 9	FNMA PASS TH #780912 5.000		09/25/2015	PAID ON PRINCIPAL		54,637	54,637	52,400	53,170	0	1,467	0	1,467	0	54,637	0	0	0	1,982	06/25/2029	1
31406V 2P 0	FNMA PASS TH #821682 5.000		09/25/2015	PAID ON PRINCIPAL		134,612	134,612	133,867	133,934	0	677	0	677	0	134,612	0	0	0	4,487	06/25/2035	1
31407X A8 4	FNMA PASS TH #843431 5.000		09/25/2015	PAID ON PRINCIPAL		245,622	245,622	234,953	238,798	0	6,824	0	6,824	0	245,622	0	0	0	8,295	07/25/2035	1
31358F 3N 7	FNR G-5 Z CMO 8.250		09/25/2015	PAID ON PRINCIPAL		8,336	8,336	8,462	8,360	0	(24)	0	(24)	0	8,336	0	0	0	449	03/25/2021	1
31358T 3G 2	FNR G93-10 J CMO 5.000		09/25/2015	PAID ON PRINCIPAL		29,287	29,287	25,536	27,721	0	1,566	0	1,566	0	29,287	0	0	0	973	03/25/2023	1
31359U 2Q 7	FNR 1998-64 ZB CMO 6.500		09/25/2015	PAID ON PRINCIPAL		262,551	262,551	250,846	256,808	0	5,743	0	5,743	0	262,551	0	0	0	11,701	09/25/2028	1
31359W AW 1	FNR 1999-28 ZB CMO 6.500		09/25/2015	PAID ON PRINCIPAL		68,380	68,380	64,864	66,679	0	1,701	0	1,701	0	68,380	0	0	0	3,041	06/25/2029	1
31359V S5 3	FNR 1999-29 ZB CMO 6.500		09/25/2015	PAID ON PRINCIPAL		21,073	21,073	20,043	20,315	0	758	0	758	0	21,073	0	0	0	930	06/25/2029	1
31392D NT 5	FNR 2002-40 MG CMO 6.500		09/25/2015	PAID ON PRINCIPAL		71,154	71,154	70,520	70,705	0	449	0	449	0	71,154	0	0	0	3,122	06/25/2032	1
31392G EK 7	FNR 2002-90 A1 CMO 6.500		09/25/2015	PAID ON PRINCIPAL		15,184	15,184	15,798	16,076	0	(892)	0	(892)	0	15,184	0	0	0	650	06/25/2042	1
31393U LU 5	FNR 2003-122 TG CMO 5.000		09/25/2015	PAID ON PRINCIPAL		366,003	366,003	351,992	361,425	0	4,578	0	4,578	0	366,003	0	0	0	12,131	12/25/2023	1
3136AJ G4 2	FNR 2014-26 W 3.000		09/25/2015	PAID ON PRINCIPAL		369,187	369,187	373,571	373,468	0	(4,281)	0	(4,281)	0	369,187	0	0	0	7,387	04/25/2040	1
3136AJ 6A 9	FNR 2014-27 NA CMO 3.000		09/25/2015	PAID ON PRINCIPAL		362,165	362,165	367,484	367,297	0	(5,132)	0	(5,132)	0	362,165	0	0	0	7,300	04/25/2040	1
3199999 Total Bonds - U.S. Special Revenue and Special Assessment						119,021,193	119,021,193	126,133,253	119,504,032	0	(483,613)	0	(483,613)	0	119,020,419	0	774	774	5,791,543	XXX	XXX
Bonds - Industrial and Miscellaneous																					
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
02209S AK 9	ALTRIA GROUP INC 4.125		09/11/2015	MATURED		4,000,000	4,000,000	3,982,960	3,997,357	0	2,643	0	2,643	0	4,000,000	0	0	0	165,000	09/11/2015	2FE
037411 AS 4	APACHE CORP 5.625		09/01/2015	REDEEMED		1,067,650	1,000,000	999,040	999,744	0	26	0	26	0	999,769	0	67,880	67,880	63,438	01/15/2017	2FE
039380 AG 5	ARCH COAL INC 7.250		07/14/2015	IMPERIAL CAPITAL		389,688	3,250,000	455,000	946,563	0	26,695	516,934	(490,239)	0	456,324	0	(66,636)	(66,636)	137,448	06/15/2021	5FE
00206R AJ 1	AT&T INC 5.500		09/29/2015	BARCLAYS CAPITAL INC.		2,164,460	2,000,000	1,995,600	1,998,272	0	308	0	308	0	1,998,580	0	165,880	165,880	110,000	02/01/2018	2FE
05523U AD 2	BAE SYSTEMS HOLDINGS (5.200	R.	08/15/2015	MATURED		1,030,000	1,030,000	1,027,055	1,029,791	0	209	0	209	0	1,030,000	0	0	0	53,560	08/15/2015	2FE
06050S BS 2	BANK OF AMERICA CORP 4.750		08/01/2015	MATURED		1,000,000	1,000,000	937,530	994,200	0	5,800	0	5,800	0	1,000,000	0	0	0	47,500	08/01/2015	1FE
06406H CQ 0	BANK OF NEW YORK MELLO 3.950		09/28/2015	MIZUHO INTERNATIONAL PLC		1,050,640	1,000,000	997,630	997,774	0	120	0	120	0	997,893	0	52,747	52,747	19,750	11/18/2025	1FE
071813 BL 2	BAXTER INTERNATIONAL 3.200		07/21/2015	TENDERED		1,050,170	1,000,000	996,850	997,272	0	147	0	147	0	997,418	0	52,752	52,752	19,200	06/15/2023	2FE
15200D AD 9	CENTERPOINT ENERGY 200 5.170		08/01/2015	REDEEMED		406,763	406,763	406,660	406,712	0	52	0	52	0	406,763	0	0	0	21,030	08/01/2019	1FE
166764 AH 3	CHEVRON CORP 3.191		09/28/2015	CITIGROUP GLOBAL MARKET		1,010,900	1,000,000	968,380	971,259	0	2,168	0	2,168	0	973,427	0	37,473	37,473	15,955	06/24/2023	1FE
166764 AN 0	CHEVRON CORP 2.193		09/25/2015	SOCIETY GENERALE AMERICAS		1,009,470	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	9,470	9,470	19,006	11/15/2019	1FE
17275R AH 5	CISCO SYSTEMS 4.450		09/25/2015	WELLS FARGO SECURITIES		1,097,180	1,000,000	998,520	999,178	0	66	0	66	0	999,244	0	97,936	97,936	53,771	01/15/2020	1FE
459284 AA 3	COCA-COLA ENTERPRISES 2.125		09/15/2015	MATURED		3,000,000	3,000,000	2,988,960	2,998,328	0	1,672	0	1,672	0	3,000,000	0	0	0	63,750	09/15/2015	2FE
126410 LM 9	CSX TRANS 6.251		07/15/2015	REDEEMED		110,502	110,502	113,417	113,207	0	(2,705)	0	(2,705)	0	110,502	0	0	0	6,907	01/15/2023	1FE
126650 BC 3	CVS LEASE PASS THRU CE 5.880		09/10/2015	REDEEMED		52,582	52,582	47,009	47,907	0	4,676	0	4,676	0	52,582	0	0	0	2,062	01/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		09/10/2015	REDEEMED		20,365	20,365	19,095	19,265	0	1,100	0	1,100	0	20,365	0	0	0	943	01/10/2030	2FE

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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	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12665U AA 2	CVS LEASE PASS THRU CE 4.704		09/10/2015	REDEEMED		20,925	20,925	20,925	20,925	0	0	0	0	0	20,925	0	0	0	656	01/10/2036	2FE
261608 AD 5	DRESSER-RAND GROUP 6.500		07/30/2015	REDEEMED		2,842,907	2,645,000	2,660,150	2,654,402	0	(2,823)	0	(2,823)	0	2,651,580	0	191,327	191,327	128,466	05/01/2021	4FE
28932M AG 0	ELM RD GENERATING STAT 4.673		07/19/2015	REDEEMED		63,376	63,376	63,667	63,628	0	(252)	0	(252)	0	63,376	0	0	0	2,959	01/19/2031	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
437076 AW 2	HOME DEPOT INC 4.400		09/30/2015	BARCLAYS CAPITAL INC.		1,102,490	1,000,000	998,240	998,750	0	185	0	185	0	998,934	0	103,556	103,556	22,000	04/01/2021	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	1,998,700	1,999,001	0	89	0	89	0	1,999,091	0	150,589	150,589	87,000	08/15/2021	1FE
521615 AA 2	LEA POWER PARTNERS (14 6.595		09/15/2015	REDEEMED		13,760	13,760	13,760	13,760	0	0	0	0	0	13,760	0	0	0	681	06/15/2033	3FE
538034 AF 6	LIVE NATION ENTERTAINM 7.000		09/11/2015	SUNTRUST		291,500	275,000	295,625	289,404	0	(2,554)	0	(2,554)	0	286,850	0	4,650	4,650	20,052	09/01/2020	4FE
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		537,760	500,000	497,285	498,160	0	210	0	210	0	498,370	0	39,390	39,390	20,797	03/15/2021	1FE
58933Y AA 3	MERCK & CO INC 3.875		09/25/2015	ROBERT W BAIRD & CO		1,073,240	1,000,000	996,980	998,067	0	182	0	182	0	998,249	0	74,991	74,991	46,823	01/15/2021	1FE
594918 AG 9	MICROSOFT CORP 1.625		09/25/2015	MATURED		1,000,000	1,000,000	995,610	999,324	0	676	0	676	0	1,000,000	0	0	0	16,250	09/25/2015	1FE
674599 BY 0	OCCIDENTAL PETROLEUM 4.100		09/30/2015	BAS-MERRILL LYNCH		2,152,540	2,000,000	1,999,540	1,999,729	0	(10)	0	(10)	0	1,999,718	0	152,822	152,822	82,000	02/01/2021	1FE
68389X AK 1	ORACLE CORP 3.875		09/21/2015	RBC CAPITAL MARKETS		1,073,640	1,000,000	978,680	986,404	0	1,587	0	1,587	0	987,991	0	85,649	85,649	46,177	07/15/2020	1FE
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
742741 AA 9	PROCTER & GAMBLE CO 9.360		07/01/2015	REDEEMED		108,660	108,660	136,135	123,093	0	(14,433)	0	(14,433)	0	108,660	0	0	0	10,171	01/01/2021	1FE
771196 AS 1	ROCHE HOLDINGS INC (14 6.000	R.	09/24/2015	TENDERED		1,519,110	1,331,000	1,458,670	1,397,543	0	(10,850)	0	(10,850)	0	1,386,692	0	132,418	132,418	84,962	03/01/2019	1FE
832696 C* 7	SMUCKER (J.M.) COMPANY 5.550		06/30/2015	PRIOR PERIOD ADJUSTMENT		0	0	0	(505,550)	0	0	0	0	0	(505,550)	0	505,550	505,550	0	04/01/2022	2
854403 AB 8	STANFORD UNIVERSITY (T 4.250		07/08/2015	REDEEMED		2,059,860	2,000,000	1,994,480	1,998,720	0	447	0	447	0	1,999,166	0	60,694	60,694	58,319	05/01/2016	1FE
863667 AB 7	STRYKER CORP 4.375		09/29/2015	MIZUHO INTERNATIONAL PLC		1,091,680	1,000,000	993,280	996,229	0	464	0	464	0	996,693	0	94,987	94,987	43,750	01/15/2020	1FE
871829 AU 1	SYSCO CORP 3.500		07/14/2015	REDEEMED		3,030,000	3,000,000	3,042,830	3,042,156	0	(2,098)	0	(2,098)	0	3,040,057	0	(10,057)	(10,057)	82,250	10/02/2024	1FE
904764 AK 3	UNILEVER CAPITAL 4.800	R.	09/30/2015	WELLS FARGO SECURITIES		1,104,100	1,000,000	1,048,560	1,023,742	0	(4,018)	0	(4,018)	0	1,019,724	0	84,376	84,376	48,000	02/15/2019	1FE
90783W AA 1	UNION PACIFIC PASS THR 5.866		07/02/2015	REDEEMED		57,744	57,744	57,744	57,744	0	0	0	0	0	57,744	0	0	0	3,387	07/02/2030	1FE
92553P AF 9	VIACOM INC 4.250		09/15/2015	MATURED		2,000,000	2,000,000	1,996,280	1,999,409	0	591	0	591	0	2,000,000	0	0	0	85,000	09/15/2015	2FE
931142 DD 2	WAL-MART STORES 4.250		09/29/2015	CREDIT SUISSE FIRST BOSTO		1,107,840	1,000,000	993,490	995,527	0	503	0	503	0	996,030	0	111,810	111,810	21,250	04/15/2021	1FE
931422 AE 9	WALGREEN CO 5.250		08/10/2015	REDEEMED		839,124	751,000	747,072	749,147	0	240	0	240	0	749,387	0	89,737	89,737	42,166	01/15/2019	2FE
94973B AA 9	WELLS ENTERPRISE (144A 6.750		09/16/2015	REDEEMED		410,970	399,000	410,721	407,369	0	(1,322)	0	(1,322)	0	406,047	0	4,923	4,923	30,299	02/01/2020	4FE
067901 AF 5	BARRICK GOLD CORP 2.900	A.	09/09/2015	REDEEMED		1,018,011	1,000,000	999,120	999,724	0	115	0	115	0	999,839	0	18,172	18,172	22,475	05/30/2016	2FE
6325C0 BN 0	NATIONAL AUSTRALIA BAN 2.750	F.	09/28/2015	MATURED		1,000,000	1,000,000	998,240	999,619	0	381	0	381	0	1,000,000	0	0	0	27,576	09/28/2015	1FE
893830 AS 8	TRANSOCEAN INC 6.000	E.	08/06/2015	BARCLAYS CAPITAL INC.		1,915,000	2,000,000	1,885,000	1,997,311	0	12,862	112,632	(99,770)	0	1,897,541	0	17,459	17,459	108,667	03/15/2018	3FE
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		09/21/2015	PAID ON PRINCIPAL		92,172	92,172	96,205	91,813	0	360	0	360	0	92,172	0	0	0	4,497	03/21/2029	1FM
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750		09/25/2015	PAID ON PRINCIPAL		23,145	23,145	23,013	21,840	(0)	1,305	0	1,305	0	23,145	0	0	0	792	03/25/2036	1FM
07386H NQ 0	BALTA 2004-12 1A1 CMO .893		09/25/2015	PAID ON PRINCIPAL		272,625	272,625	212,647	212,533	0	60,092	0	60,092	0	272,625	0	0	0	1,580	01/25/2035	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.788		09/25/2015	PAID ON PRINCIPAL		37,538	37,538	36,426	36,412	0	1,125	0	1,125	0	37,538	0	0	0	686	05/25/2033	1FM
05948X EB 3	BOAMS 2003-E 2A1 CMO 2.825		09/25/2015	PAID ON PRINCIPAL		19,382	19,382	18,679	18,670	0	712	0	712	0	19,382	0	0	0	360	06/25/2033	1FM

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		09/25/2015	PAID ON PRINCIPAL		70,680	70,680	71,462	70,465	0	216	0	216	0	70,680	0	0	0	2,236	09/25/2018	1FM
05948X WL 1	BOAMS 2003-8 2A5 CMO 5.000		09/25/2015	PAID ON PRINCIPAL		82,490	82,490	80,613	81,515	0	976	0	976	0	82,490	0	0	0	2,673	11/25/2018	1FM
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		09/25/2015	PAID ON PRINCIPAL		48,410	48,410	47,313	47,821	0	589	0	589	0	48,410	0	0	0	1,614	12/25/2018	1FM
16162T V5 2	CHASE 2002-S6 2A1 CMO 6.000		09/25/2015	PAID ON PRINCIPAL		955	955	955	952	0	4	0	4	0	955	0	0	0	38	05/25/2017	1FM
17315M AJ 4	CMLTI 2009-7 5A1 CMO (5.500		09/25/2015	PAID ON PRINCIPAL		876,421	876,421	887,650	817,652	0	58,768	0	58,768	0	876,421	0	0	0	32,001	12/25/2035	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		09/25/2015	PAID ON PRINCIPAL		204,282	204,282	211,917	214,543	(0)	(10,261)	0	(10,261)	0	204,282	0	0	0	8,152	12/25/2033	1FM
2254W0 JY 2	CSFB 2004-7 3A1 CMO 5.000		09/25/2015	PAID ON PRINCIPAL		120,356	120,356	121,466	120,463	0	(107)	0	(107)	0	120,356	0	0	0	4,023	10/25/2019	1FM
12646X AJ 1	CSMC 2013-IVR3 A2 CMO 3.000		09/25/2015	PAID ON PRINCIPAL		220,559	220,559	208,152	208,590	0	11,968	0	11,968	0	220,559	0	0	0	4,469	05/25/2043	1FM
12647M AM 7	CSMC 2013-6 1A1 CMO 2.500		09/25/2015	PAID ON PRINCIPAL		306,082	306,082	298,909	299,443	0	6,640	0	6,640	0	306,082	0	0	0	5,244	07/25/2028	1FM
12667F A4 7	CWALT 2004-33 3A1 (CMO 2.402		09/25/2015	PAID ON PRINCIPAL		101,884	101,884	73,102	60,122	0	41,762	0	41,762	0	101,884	0	0	0	1,553	12/25/2034	1FM
36242D KV 4	GSR 2004-12 2A2 CMO 2.558		09/25/2015	PAID ON PRINCIPAL		7,994	7,994	6,606	5,507	0	2,487	0	2,487	0	7,994	0	0	0	135	12/25/2034	1FM
46640M AX 8	JPMMT 2013-3 A10 (CMO) 3.456		09/25/2015	PAID ON PRINCIPAL		638,112	638,112	622,757	623,060	0	15,052	0	15,052	0	638,112	0	0	0	13,841	07/25/2043	1FM
576455 AC 3	MABS 2006-HE5 A3 .353		09/25/2015	PAID ON PRINCIPAL		247,131	247,131	122,938	110,878	0	136,252	0	136,252	0	247,131	0	0	0	551	11/25/2036	1FM
55275R AD 4	MABS 2006-NC3 A4 .353		09/25/2015	PAID ON PRINCIPAL		286,012	286,012	127,333	112,812	0	173,200	0	173,200	0	286,012	0	0	0	648	10/25/2036	1FM
55265K A7 4	MASTR 2003-7 2A3 CMO 5.000		09/25/2015	PAID ON PRINCIPAL		67,144	67,144	67,815	66,950	0	194	0	194	0	67,144	0	0	0	2,301	08/25/2018	1FM
55265K K2 4	MASTR 2003-8 2A1 CMO 4.500		09/25/2015	PAID ON PRINCIPAL		13,693	13,693	13,747	13,658	0	35	0	35	0	13,693	0	0	0	435	09/25/2018	1FM
55265K M6 3	MASTR 2003-8 8A1 CMO 5.500		09/25/2015	PAID ON PRINCIPAL		236,316	236,316	230,925	231,504	0	4,812	0	4,812	0	236,316	0	0	0	9,568	09/25/2033	1FM
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		08/25/2015	PAID ON PRINCIPAL		129,516	129,516	128,848	128,964	0	552	0	552	0	129,516	0	0	0	4,186	10/25/2018	1FM
61744C BD 7	MSAC 2004-SD1 A .993		09/25/2015	PAID ON PRINCIPAL		236,249	236,249	212,070	210,956	0	25,294	0	25,294	0	236,249	0	0	0	1,579	08/25/2034	1FM
76110H M6 3	RALI 2005-QA1 A1 CMO .493		09/25/2015	PAID ON PRINCIPAL		236,586	236,586	197,550	199,585	0	37,001	0	37,001	0	236,586	0	0	0	695	01/25/2035	1FM
76112B WV 8	RAMP 2005-RS7 A3 .563		09/25/2015	PAID ON PRINCIPAL		210,482	210,482	147,863	164,877	0	45,605	0	45,605	0	210,482	0	0	0	780	07/25/2035	1FM
76110W UX 2	RASC 2003-KS10 A16 4.540		09/25/2015	PAID ON PRINCIPAL		12,901	12,901	12,899	12,869	0	32	0	32	0	12,901	0	0	0	392	12/25/2033	1FM
76110W UP 9	RASC 2003-KS9 A1B (AM .833		09/25/2015	PAID ON PRINCIPAL		7,893	7,893	5,735	4,859	0	3,035	0	3,035	0	7,893	0	0	0	46	11/25/2033	1FM
76111X EA 7	RFMSI 2003-S20 2A1 CMO 4.750		09/25/2015	PAID ON PRINCIPAL		220,779	220,779	212,965	216,942	0	3,837	0	3,837	0	220,779	0	0	0	7,362	12/25/2018	1FM
81377N AA 2	SABR 2007-BR3 A2A .263		09/25/2015	PAID ON PRINCIPAL		104,605	104,605	35,808	30,166	0	74,439	0	74,439	0	104,605	0	0	0	179	04/25/2037	1FM
81375F CX 9	SASI 1993-7 B1 CMO 6.250		09/25/2015	PAID ON PRINCIPAL		1,068	1,068	1,032	1,050	0	19	0	19	0	1,068	0	0	0	45	12/25/2023	1FM
79549A XJ 3	SBM7 2003-HE1 M1 1.468		09/25/2015	PAID ON PRINCIPAL		163,788	163,788	129,866	133,094	0	30,693	0	30,693	0	163,788	0	0	0	1,552	04/25/2033	1FM
81745E AA 7	SEMT 2013-8 A1 (CMO) 3.000		09/25/2015	PAID ON PRINCIPAL		458,936	458,936	448,398	448,674	0	10,262	0	10,262	0	458,936	0	0	0	8,849	06/25/2043	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.154		09/25/2015	PAID ON PRINCIPAL		5,497	5,497	4,962	4,979	0	518	0	518	0	5,497	0	0	0	79	03/25/2033	1FM
92922F GA 0	WAMU 2003-S10 A2 CMO 5.000		09/25/2015	PAID ON PRINCIPAL		226,692	226,692	225,842	225,874	0	818	0	818	0	226,692	0	0	0	7,655	10/25/2018	1FM
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500		09/25/2015	PAID ON PRINCIPAL		24,498	24,498	24,131	24,329	0	169	0	169	0	24,498	0	0	0	737	12/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		09/25/2015	PAID ON PRINCIPAL		11,728	11,728	11,764	11,690	0	37	0	37	0	11,728	0	0	0	371	07/25/2018	1FM
94979W AA 7	WFMB 2003-G A1 CMO 2.615		09/25/2015	PAID ON PRINCIPAL		34,171	34,171	32,550	29,762	0	4,409	0	4,409	0	34,171	0	0	0	576	06/25/2033	1FM
94980D AB 4	WFMB 2003-M A2 CMO 2.624		09/25/2015	PAID ON PRINCIPAL		34,531	34,531	33,590	30,774	0	3,757	0	3,757	0	34,531	0	0	0	598	12/25/2033	1FM
94981Y AB 7	WFMB 2004-BB A2 (CMO) 2.622		09/25/2015	PAID ON PRINCIPAL		75,166	75,166	64,878	60,984	0	14,182	0	14,182	0	75,166	0	0	0	1,281	01/25/2035	1FM
94981N AH 8	WFMB 2005-AR4 2A2 CMO 2.639		09/25/2015	PAID ON PRINCIPAL		185,695	185,695	163,411	156,006	0	29,688	0	29,688	0	185,695	0	0	0	3,238	04/25/2035	1FM

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
97652P AA 9	WIN 2014-1 A1 CMO (144 4.000.....		09/20/2015	PAID ON PRINCIPAL.....		162,383	162,383	167,864	168,029	461	(6,106)	0	(5,645)	0	162,383	0	0	0	4,373	06/20/2044	1FM.....
92977Y BR 1	WMLT 2005-B 4A1 CMO 3.999.....		09/20/2015	PAID ON PRINCIPAL.....		107,093	107,093	94,907	86,722	0	20,370	0	20,370	0	107,093	0	0	0	3,359	10/20/2035	1FM.....
46361T AA 0	ICOT 2013-IRV A1 2.068.....		09/15/2015	PAID ON PRINCIPAL.....		136,187	136,187	137,543	137,235	0	(1,049)	0	(1,049)	0	136,187	0	0	0	1,874	05/15/2048	1FM.....
52108H YK 4	LBUBS 2004-C1 A4 4.568.....		09/15/2015	PAID ON PRINCIPAL.....		120,397	120,397	120,991	120,474	0	(77)	0	(77)	0	120,397	0	0	0	4,063	01/15/2031	1FM.....
61757L AE 0	MSC 2008-T29 A4 6.460.....		09/11/2015	PAID ON PRINCIPAL.....		22,695	22,695	22,920	22,680	0	16	0	16	0	22,695	0	0	0	956	01/11/2043	1FM.....
02006Y AA 3	ALLYA 2015-1 A1 390.....		08/17/2015	PAID ON PRINCIPAL.....		3,218,761	3,218,761	3,218,761	3,218,761	0	0	0	0	0	3,218,761	0	0	0	907	08/15/2016	1FE.....
02006Y AA 3	ALLYA 2015-1 A1 390.....		08/24/2015	TRAVELERS MMLP.....		16,781,239	16,781,239	16,781,239	16,781,239	0	(49)	0	(49)	0	16,781,190	0	49	49	5,999	08/15/2016	1FE.....
14313V AA 2	CARMX 2015-3 A1 400.....		08/24/2015	TRAVELERS MMLP.....		22,500,000	22,500,000	22,500,000	22,500,000	0	60	0	60	0	22,500,060	0	(60)	(60)	3,000	08/15/2016	1FE.....
26876J AA 2	ENGS 2015-1A A1 (144A) 700.....		08/24/2015	TRAVELERS MMLP.....		11,000,000	11,000,000	11,000,000	11,000,000	0	71	0	71	0	11,000,071	0	(71)	(71)	1,283	08/22/2016	1.....
44918L AA 0	HART 2015-C A1 390.....		09/25/2015	TRAVELERS MMLP.....		36,000,000	36,000,000	36,000,000	36,000,000	0	38	0	38	0	36,000,038	0	(38)	(38)	3,510	09/15/2016	1FE.....
58772P AA 6	MBART 2015-1 A1 390.....		08/17/2015	PAID ON PRINCIPAL.....		11,929,525	11,929,525	11,929,525	11,929,525	0	0	0	0	0	11,929,525	0	0	0	3,360	08/15/2016	1FE.....
58772P AA 6	MBART 2015-1 A1 390.....		08/24/2015	TRAVELERS MMLP.....		32,070,475	32,070,475	32,070,475	32,070,475	0	(87)	0	(87)	0	32,070,388	0	87	87	11,465	08/15/2016	1FE.....
90290X AA 5	USAOT 2015-1 A1 380.....		08/17/2015	PAID ON PRINCIPAL.....		1,906,960	1,906,960	1,906,960	1,906,960	0	0	0	0	0	1,906,960	0	0	0	381	08/15/2016	1FE.....
90290X AA 5	USAOT 2015-1 A1 380.....		08/27/2015	TRAVELERS MMLP.....		10,093,040	10,093,040	10,093,040	10,093,040	0	(72)	0	(72)	0	10,092,969	0	72	72	3,160	08/15/2016	1FE.....
3899999. Total Bonds - Industrial and Miscellaneous.....						205,672,845	206,438,596	202,925,381	202,917,198	461	828,001	629,566	198,896	0	203,116,095	0	2,556,750	2,556,750	2,324,728	XXX	XXX
8399997. Total Bonds - Part 4.....						613,351,819	608,630,314	618,302,600	604,056,408	461	49,511	629,566	(579,594)	0	603,476,814	0	9,875,005	9,875,005	18,855,003	XXX	XXX
8399999. Total Bonds.....						613,351,819	608,630,314	618,302,600	604,056,408	461	49,511	629,566	(579,594)	0	603,476,814	0	9,875,005	9,875,005	18,855,003	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
38173M 10 2	GOLUB CAPITAL BDC INC.....		09/25/2015	CITIGROUP GLOBAL MKTS.....	35,229,000	585,753	XXX	561,903	631,656	(69,753)	0	0	(69,753)	0	561,903	0	23,850	23,850	22,736	XXX	L.....
62913F 50 8	NII HOLDINGS INC CL B.....		07/15/2015	SELL FRACTIONAL SHARE.....	0.240	4	XXX	4	0	0	0	0	0	4	0	0	0	0	0	XXX	L.....
9099999. Total Common Stocks - Industrial and Miscellaneous.....						585,756	XXX	561,906	631,656	(69,753)	0	0	(69,753)	0	561,906	0	23,850	23,850	22,736	XXX	XXX
9799997 Total Common Stocks - Part 4.....						585,756	XXX	561,906	631,656	(69,753)	0	0	(69,753)	0	561,906	0	23,850	23,850	22,736	XXX	XXX
9799999. Total Common Stocks.....						585,756	XXX	561,906	631,656	(69,753)	0	0	(69,753)	0	561,906	0	23,850	23,850	22,736	XXX	XXX
9899999. Total Preferred and Common Stocks.....						585,756	XXX	561,906	631,656	(69,753)	0	0	(69,753)	0	561,906	0	23,850	23,850	22,736	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks.....						613,937,575	XXX	618,864,506	604,688,064	(69,292)	49,511	629,566	(649,347)	0	604,038,720	0	9,898,855	9,898,855	18,877,739	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Carrying Value	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Tickers Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
TYZ5	(4,500)	(4,500,000)	US 10YR NOTE (CBT) DEC15	Portfolio Hedge	D-1	Interest	12/31/2015	CBT	08/27/2015	127.0938	128.7344	(7,382,835)	0	0	0	(7,382,835)	(7,382,835)	(6,075,000)	0001	(1,000)	
13429999. Total-Short Futures-Hedging Other													0	0	0	(7,382,835)	(7,382,835)	(6,075,000)	XXX	XXX	
1389999. Total-Short Futures													0	0	0	(7,382,835)	(7,382,835)	(6,075,000)	XXX	XXX	
1409999. Total-Hedging Other													0	0	0	(7,382,835)	(7,382,835)	(6,075,000)	XXX	XXX	
1449999. TOTAL													0	0	0	(7,382,835)	(7,382,835)	(6,075,000)	XXX	XXX	

QE07

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	.....0	.....0	.....0	.....0	.....(7,382,835)	.....0	.....(6,075,000)	.....(6,075,000)
0999999. Gross Totals.....			.0	.....0	.....0	.....0	.....0	.....(7,382,835)	.....0	.....(6,075,000)	.....(6,075,000)
1. Offset per SSAP No. 64				.....0	.....0						
2. Net after right of offset per SSAP No. 64				.....0	.....0						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
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NONE

QE09

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
	REPO - CREDIT A TREASURY.....		1.....	21,033,673	21,033,673	10/01/2015...
	REPO - HSBC A TREASURY.....		1.....	158,048	158,048	10/01/2015...
	REPO - MERRILL A TREASURY.....		1.....	21,033,673	21,033,673	10/01/2015...
	REPO - ROYAL A TREASURY.....		1.....	21,033,673	21,033,673	10/01/2015...
0199999	U.S. Government - Issuer Obligations.....			63,259,067	63,259,067	XXX
0599999	Total - U.S. Government.....			63,259,067	63,259,067	XXX
6199999	Total - Issuer Obligations.....			63,259,067	63,259,067	XXX
6599999	Subtotal - Bonds.....			63,259,067	63,259,067	XXX
9999999	Totals.....			63,259,067	63,259,067	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....21,750,298 Book/Adjusted Carrying Value \$.....21,750,298
- Average balance for the year: Fair Value \$.....54,114,668 Book/Adjusted Carrying Value \$.....54,114,668
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....63,259,067 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

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A..... Hartford,CT.....		.....0.000	.....0	.....0	.....1,003,435	.....1,429,074	.....1,117,988	XXX
Citibank, N.A..... New Castle,DE.....		.....0.000	.....0	.....0	.....(33)	.....(5,000)	.....0	XXX
Citibank, N.A. - China..... Shanghai,CH.....		.....0.000	.....0	.....0	.....19,753	.....62,440	.....55,457	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....1,023,155	.....1,486,514	.....1,173,445	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....1,023,155	.....1,486,514	.....1,173,445	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	.....389	.....299	.....86	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....1,023,544	.....1,486,813	.....1,173,531	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	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	21,534
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	0	0	0	21,534

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

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

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

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

DETAILS OF WRITE-INS

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

**Supplement A to Sch. T
NONE**

**Overflow Page
NONE**



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2015

NAIC Group Code.....3548

NAIC Company Code.....19038

Company Name: TRAVELERS CASUALTY AND SURETY COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....1,002,786	.....1,172,484	.....0

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [] No [X]
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [] No []
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
 - 2.31 Amount quantified: \$.....0
 - 2.32 Amount estimated using reasonable assumptions: \$.....0
- 2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverages provided in CMP packaged policies: \$.....0