



QUARTERLY STATEMENT
AS OF MARCH 31, 2015
OF THE CONDITION AND AFFAIRS OF
THE TRAVELERS
INDEMNITY COMPANY

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

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

INCORPORATED/ORGANIZED, MARCH 25, 1903

COMMENCED BUSINESS, MAY 12, 1906

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

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

DIRECTORS

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

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of said reporting entity, and that on the reporting period stated above, all of the herein described assets were the absolute property of the said reporting entity, free and clear from any liens or claims thereon, except as herein stated, and that this statement, together with related exhibits, schedules and explanations therein contained, annexed or referred to, is a full and true statement of all the assets and liabilities and of the condition and affairs of the said reporting entity as of the reporting period stated above, and of its income and deductions therefrom for the period ended, and have been completed in accordance with the NAIC Annual Statement Instructions and Accounting Practices and Procedures manual except to the extent that: (1) state law may differ; or, (2) that state rules or regulations require differences in reporting not related to accounting practices and procedures, according to the best of their information, knowledge and belief, respectively. Furthermore, the scope of this attestation by the described officers also includes the related corresponding electronic filing with the NAIC, when required, that is an exact copy (except for formatting differences due to electronic filing) of the enclosed statement. The electronic filing may be requested by various regulators in lieu of or in addition to the enclosed statement.

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

Subscribed and sworn to before me this

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



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

THE TRAVELERS INDEMNITY COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	11,329,572,681	0	11,329,572,681	11,616,564,824
2. Stocks:				
2.1 Preferred stocks.....	44,674,169	0	44,674,169	44,187,904
2.2 Common stocks.....	3,747,608,628	2,072,097	3,745,536,531	3,644,370,292
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	239,422,718	0	239,422,718	241,647,581
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(434,149,368)), cash equivalents (\$.....0) and short-term investments (\$.....1,215,388,668).....	781,239,300	0	781,239,300	686,225,012
6. Contract loans (including \$.....0 premium notes).....	1,813,003	1,813,003	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	1,019,491,836	238,628,885	780,862,951	745,696,577
9. Receivables for securities.....	31,706,262	0	31,706,262	0
10. Securities lending reinvested collateral assets.....	32,466,502	0	32,466,502	63,378,059
11. Aggregate write-ins for invested assets.....	(3,258,313)	0	(3,258,313)	(3,356,553)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	17,224,736,786	242,513,985	16,982,222,802	17,038,713,697
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	123,112,272	0	123,112,272	135,549,289
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	405,569,250	36,780,160	368,789,090	320,498,835
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....26,046,236 earned but unbilled premiums).....	1,027,038,763	5,671,290	1,021,367,473	961,010,163
15.3 Accrued retrospective premiums.....	21,659,019	1,142,449	20,516,570	19,532,263
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	1,330,371,902	0	1,330,371,902	1,384,279,989
16.2 Funds held by or deposited with reinsured companies.....	1,356,160	0	1,356,160	1,458,460
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	24,189,098	0	24,189,098	0
18.2 Net deferred tax asset.....	694,125,006	323,584,138	370,540,868	472,415,829
19. Guaranty funds receivable or on deposit.....	1,170,563	0	1,170,563	1,333,584
20. Electronic data processing equipment and software.....	57,336,583	0	57,336,583	46,548,723
21. Furniture and equipment, including health care delivery assets (\$.....0).....	170,752,718	170,752,718	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	1,273,127,465	851,061,469	422,065,996	343,124,769
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	22,354,545,584	1,631,506,208	20,723,039,376	20,724,465,599
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	22,354,545,584	1,631,506,208	20,723,039,376	20,724,465,599

DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(3,258,313)	0	(3,258,313)	(3,356,553)
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	(3,258,313)	0	(3,258,313)	(3,356,553)
2501. COLI supplemental benefits trust.....	133,850,755	0	133,850,755	132,401,115
2502. Suspense, undistributed payments.....	123,419,147	0	123,419,147	33,525,563
2503. Other assets.....	58,156,896	0	58,156,896	60,767,558
2598. Summary of remaining write-ins for Line 25 from overflow page.....	957,700,667	851,061,469	106,639,198	116,430,533
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,273,127,465	851,061,469	422,065,996	343,124,769

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....481,357,557).....	6,851,155,469	6,803,744,952
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,047,457,021	1,112,050,482
3. Loss adjustment expenses.....	1,505,009,296	1,658,228,404
4. Commissions payable, contingent commissions and other similar charges.....	72,308,829	144,151,660
5. Other expenses (excluding taxes, licenses and fees).....	98,708,591	146,261,520
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	77,675,969	77,053,988
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	45,968,243
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....7,759,904,616 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act.....)	2,147,833,674	2,125,708,319
10. Advance premium.....	100,665,121	91,158,881
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	10,927,258	10,831,590
12. Ceded reinsurance premiums payable (net of ceding commissions).....	87,089,691	60,424,950
13. Funds held by company under reinsurance treaties.....	123,891,290	122,895,559
14. Amounts withheld or retained by company for account of others.....	1,128,007,412	1,092,406,373
15. Remittances and items not allocated.....	289,038,899	234,154,567
16. Provision for reinsurance (including \$....1,746,087 certified).....	83,045,889	83,045,889
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	240,517,560	121,418,463
20. Derivatives.....	0	0
21. Payable for securities.....	67,128,893	26,785,017
22. Payable for securities lending.....	32,466,502	63,378,059
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	76,696,633	71,392,489
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	14,039,623,998	14,091,059,403
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	14,039,623,998	14,091,059,403
29. Aggregate write-ins for special surplus funds.....	19,215,996	19,578,587
30. Common capital stock.....	10,790,700	10,790,700
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	4,234,154,921	4,234,154,921
35. Unassigned funds (surplus).....	2,419,253,760	2,368,881,988
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	6,683,415,378	6,633,406,196
38. Totals (Page 2, Line 28, Col. 3).....	20,723,039,376	20,724,465,599

DETAILS OF WRITE-INS

2501. Escheat liability.....	96,010,223	90,853,373
2502. Retroactive reinsurance reserve assumed.....	561,405	520,688
2503. Other statutory provisions.....	181,238	181,238
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(20,056,234)	(20,162,811)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	76,696,633	71,392,489
2901. Special surplus from retroactive reinsurance.....	19,215,996	19,578,587
2902.	0	0
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	19,215,996	19,578,587
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

**THE TRAVELERS INDEMNITY COMPANY
STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$....462,447,053).....	443,971,320	398,863,268	1,700,434,152
1.2 Assumed..... (written \$....5,115,722,590).....	4,943,160,802	4,915,943,870	19,887,748,070
1.3 Ceded..... (written \$....4,390,113,481).....	4,216,672,728	4,170,103,594	16,932,708,425
1.4 Net..... (written \$....1,188,056,162).....	1,170,459,395	1,144,703,544	4,655,473,796
DEDUCTIONS:			
2. Losses incurred (current accident year \$....606,796,268):			
2.1 Direct.....	197,902,569	178,782,483	883,845,506
2.2 Assumed.....	2,463,266,319	2,409,453,355	9,060,991,298
2.3 Ceded.....	2,081,997,315	2,026,738,661	7,796,556,531
2.4 Net.....	579,171,573	561,497,177	2,148,280,274
3. Loss adjustment expenses incurred.....	112,520,997	106,315,029	666,153,022
4. Other underwriting expenses incurred.....	359,719,070	329,926,359	1,414,181,600
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,051,411,640	997,738,565	4,228,614,896
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	119,047,755	146,964,979	426,858,901
INVESTMENT INCOME			
9. Net investment income earned.....	125,308,047	145,032,789	781,464,083
10. Net realized capital gains (losses) less capital gains tax of \$....2,013,856.....	5,246,270	575,655	(15,143,857)
11. Net investment gain (loss) (Lines 9 + 10).....	130,554,316	145,608,444	766,320,225
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....606,312 amount charged off \$....2,949,623).....	(2,343,311)	(3,314,469)	(10,556,380)
13. Finance and service charges not included in premiums.....	4,455,872	4,774,713	18,116,437
14. Aggregate write-ins for miscellaneous income.....	5,637,668	8,095,520	28,282,173
15. Total other income (Lines 12 through 14).....	7,750,229	9,555,763	35,842,230
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	257,352,300	302,129,186	1,229,021,356
17. Dividends to policyholders.....	1,732,209	1,934,666	7,328,336
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	255,620,091	300,194,519	1,221,693,019
19. Federal and foreign income taxes incurred.....	(24,560,655)	(1,140,474)	279,508,777
20. Net income (Line 18 minus Line 19) (to Line 22).....	280,180,746	301,334,993	942,184,243
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	6,633,406,196	6,706,125,470	6,706,125,470
22. Net income (from Line 20).....	280,180,746	301,334,993	942,184,243
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....(2,889,242).....	92,001,356	131,338,085	204,790,254
25. Change in net unrealized foreign exchange capital gain (loss).....	(876,469)	114,680	(900,145)
26. Change in net deferred income tax.....	(101,792,409)	(113,348,423)	9,245,375
27. Change in nonadmitted assets.....	13,495,958	82,933,438	(24,647,046)
28. Change in provision for reinsurance.....	0	0	36,759,994
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(233,000,000)	(280,000,000)	(1,242,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	1,848,052	1,848,052
38. Change in surplus as regards policyholders (Lines 22 through 37).....	50,009,182	124,220,825	(72,719,274)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,683,415,378	6,830,346,295	6,633,406,196
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	5,806,868	7,208,388	23,585,852
1402. Change in COLI cash values.....	1,449,640	794,780	6,163,404
1403. Other assets tri-party/tax credit bond income.....	77,000	67,016	265,963
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(1,695,840)	25,336	(1,733,045)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	5,637,668	8,095,520	28,282,173
3701. Prior period adjustment.....	0	1,848,052	1,848,052
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	1,848,052	1,848,052

THE TRAVELERS INDEMNITY COMPANY CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	1,118,660,598	1,174,460,398	4,713,068,326
2. Net investment income.....	152,573,402	167,330,427	855,091,408
3. Miscellaneous income.....	7,750,229	9,555,763	35,842,230
4. Total (Lines 1 through 3).....	1,278,984,229	1,351,346,589	5,604,001,964
5. Benefit and loss related payments.....	542,344,131	511,966,043	2,306,737,199
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	741,955,276	590,291,716	1,946,144,909
8. Dividends paid to policyholders.....	1,636,541	1,954,690	7,438,426
9. Federal and foreign income taxes paid (recovered) net of \$.....8,380,985 tax on capital gains (losses).....	47,610,541	(11,612,706)	232,072,706
10. Total (Lines 5 through 9).....	1,333,546,489	1,092,599,743	4,492,393,240
11. Net cash from operations (Line 4 minus Line 10).....	(54,562,260)	258,746,846	1,111,608,723
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	735,313,995	514,538,000	2,275,786,744
12.2 Stocks.....	285,491	2,530,768	35,548,986
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	17,020,717	22,681,573	95,440,546
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	71,255,434	97,486,588	27,016,299
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	823,875,637	637,236,930	2,433,792,575
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	451,592,016	313,694,216	1,334,455,948
13.2 Stocks.....	47,791	788,792	2,197,695
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	8,955,622	33,064,870
13.5 Other invested assets.....	66,393,203	56,701,590	217,615,886
13.6 Miscellaneous applications.....	31,706,262	8,108,840	14,024,849
13.7 Total investments acquired (Lines 13.1 to 13.6).....	549,739,273	388,249,060	1,601,359,249
14. Net increase or (decrease) in contract loans and premium notes.....	3,069,434	(924,780)	(4,797,631)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	271,066,930	249,912,650	837,230,957
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	233,000,000	280,000,000	1,242,000,000
16.6 Other cash provided (applied).....	111,509,619	36,417,989	(24,267,597)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(121,490,381)	(243,582,011)	(1,266,267,597)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	95,014,288	265,077,485	682,572,083
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	686,225,012	3,652,929	3,652,929
19.2 End of period (Line 18 plus Line 19.1).....	781,239,300	268,730,414	686,225,012
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Interest payment received in securities.....	326,328	332,886	1,320,639
20.0002 Stock distribution from limited partnerships.....	47,791	788,792	2,197,695
20.0003 Exchange of bonds.....	0	9,673,228	9,673,228
20.0004 Prior period return of capital.....	0	3,500,000	3,500,000
20.0005 Stock converted to bonds.....	0	0	22,043

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices:

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

<u>Net Income</u>	<u>State of Domicile</u>	<u>March 31, 2015</u>	<u>December 31, 2014</u>
1. The Travelers Indemnity Company state basis	CT	\$ 280,180,746	\$ 942,184,243
2. State prescribed practices that increase/(decrease) NAIC SAP		-	-
3. State permitted practices that increase/(decrease) NAIC SAP		-	-
4. NAIC SAP (1-2-3=4)		<u>\$ 280,180,746</u>	<u>\$ 942,184,243</u>
<u>Surplus</u>			
5. The Travelers Indemnity Company state basis	CT	\$ 6,683,415,378	\$ 6,633,406,196
6. State prescribed practices that increase/(decrease) NAIC SAP		-	-
7. State permitted practices that increase/(decrease) NAIC SAP		-	-
8. NAIC SAP (5-6-7=8)		<u>\$ 6,683,415,378</u>	<u>\$ 6,633,406,196</u>

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

No significant change.

C. Accounting Policy:

No significant change.

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

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A. Mortgage Loans including Mezzanine Real Estate Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

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

- (2) Not applicable.

- (3) Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:			
	1. Less than 12 Months	\$	13,680
	2. 12 Months or Longer	\$	2,394,550
b. The aggregate related fair values of securities with unrealized losses:			
	1. Less than 12 Months	\$	9,381,039
	2. 12 Months or Longer	\$	52,359,161

(5) The Company determines an other-than-temporary impairment by utilizing discounted cash flow modeling to determine the present value of the security and comparing the present value with the amortized cost of the security. If the amortized cost is greater than the present value of the expected cash flows, the difference is considered a credit loss and recognized in net realized capital gains (losses). The Company estimates the present value of the security by projecting future cash flows of the assets underlying the securitization, allocating the flows to the various tranches based on the structure of the securitization, and determining the present value of the cash flows using the effective yield of the security at the date of acquisition (or the most recent implied rate used to accrete the security if the implied rate has changed as a result of a previous impairment or changes in expected cash flows). The Company incorporates levels of delinquencies, defaults and severities as well as credit attributes of the remaining assets in the securitization, along with other economic data, to arrive at its best estimate of the parameters applied to the assets underlying the securitization.

E. Repurchase Agreements and/or Securities Lending Transactions:

No significant change.

(3)b: Not applicable.

F. Real Estate:

No significant change.

G. Investments in Low-Income Housing Tax Credits (LIHTC):

No significant change.

H. Restricted Assets:

No significant change.

I. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

J. Offsetting and Netting of Assets and Liabilities:

Not applicable.

K. Structured Notes:

No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

Note 10 – Information Concerning Parent, Subsidiaries and Affiliates

No significant change.

Note 11 – Debt

A. No significant change.

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

A. – D. Defined Benefit Plans:

No significant change.

A(4): Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act of Postretirement Benefits:

No significant change.

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

On March 20, 2015, the Company paid extraordinary dividends of \$233 million to its parent company, Travelers Insurance Group Holdings Inc.

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2)a: Not applicable.

(2)b: Not applicable.

(2)c: Not applicable.

(4)a: Not applicable.

(4)b: Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

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

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

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

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

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	\$ -	\$ 74,400,458	\$ -	\$ 74,400,458
Preferred stock				
Non-redeemable preferred stock	5,586,623	19,904,990	-	25,491,613
Common stock	6,641,759	-	-	6,641,759
Total securities at fair value	\$ 12,228,382	\$ 94,305,448	\$ -	\$ 106,533,830

Non-redeemable preferred stock in the amount of \$1,359,500 transferred from level 1 to level 2 due to the security having no trade volume on March 31, 2015.

Non-redeemable preferred stock in the amount of \$5,586,623 transferred from level 2 to level 1 due to the security having trade volume on March 31, 2015.

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

Description	Beginning Balance at 1/1/2015	Transfers in to Level 3	Transfers out of Level 3	Total gains & (losses) included in Net Income	Total gains & (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2015
Bonds	\$ 9,276,206	\$ -	\$ (1,671,747)	\$ (17,543)	\$ 353,972	\$ -	\$ -	\$ -	\$ (7,940,888)	\$ -

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

(3) The Company holds NAIC designation 3 - 6 securities at the lower of cost or market as defined in SSAP No. 26, *Bonds, Excluding Loan-backed and Structured Securities*. Market fluctuations cause securities to change from being held at cost to fair value or vice versa. These changes result in a transfer in or out of level 3.

The Company transfers securities out of level 3 when it is able to obtain market observable data. The Company recognizes these transfers at the end of the period.

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

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

(5) Not applicable.

B. Not applicable.

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

(At March 31, 2015)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Description						
Short term bonds	\$ 1,215,388,668	\$ 1,215,388,668	\$ 309,028,969	\$ 906,359,699	\$ -	\$ -
Long term bonds	11,950,547,104	11,329,572,681	471,791,270	11,437,314,643	41,441,191	-
Preferred stock	49,067,435	44,674,169	13,000,323	36,067,112	-	-
Common stock	6,641,759	6,641,759	6,641,759	-	-	-

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

D. Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

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

Note 23 – Reinsurance

No significant change.

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 March 31, 2015, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$42,934,000, resulting from better than expected loss and defense and cost containment development primarily in the homeowners, other liability – occurrence and private passenger auto liability lines, and from lower estimates for adjusting and other (AO) expenses.

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

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

In January 2015, pursuant to an order issued by the federal bankruptcy court, Travelers Property Casualty Corp. made a payment in the amount of \$579 million for the settlement of litigation that had commenced in 2001 related to the handling and settlement of asbestos claims which was comprised of the \$502 million settlement amounts, plus pre- and post-judgment interest totaling \$77 million. The Company's allocable share of this payment was fully accrued in its financial statements at December 31, 2014. The Company's allocable share of the payment of the settlement amounts resulted in a \$117.0 million decrease to the Company's direct asbestos reserves and a \$111.2 million decrease to the Company's net of ceded reinsurance asbestos reserves.

Note 34 – Subscriber Savings Accounts

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes No
- 1.2 If yes, has the report been filed with the domiciliary state? Yes No
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes No
- 2.2 If yes, date of change: _____
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes No
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes No
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes No
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

- 5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes No N/A
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2009
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 03/14/2011
- 6.4 By what department or departments?
Connecticut
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with the Department? Yes No N/A
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes No N/A
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes No
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes No
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

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

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

FINANCIAL

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

INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [] No [X]
 11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
 13. Amount of real estate and mortgages held in short-term investments: \$ 0
 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No []

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	3,642,514,272	3,740,966,869
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	420,534,315	442,177,385
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 4,063,048,587	\$ 4,183,144,254
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

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

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

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 32,466,502
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 32,466,502
 16.3 Total payable for securities lending reported on the liability page: \$ 32,466,502

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citigroup Global Markets Inc.	Special Equity Transactions Group 390 Greenwich Street, 1st Fl, New York, NY 10013	Brokerage account

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

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

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

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

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

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

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

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

- 3.2 If yes, give full and complete information thereto:

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

- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.000	5.000%	0	0	36,674,996	36,674,996	0	0	205,884	205,884
Total	XXX	XXX	0	0	36,674,996	36,674,996	0	0	205,884	205,884

- 5.1 Operating Percentages:

5.1 A&H loss percent 34.590%

5.2 A&H cost containment percent 6.250%

5.3 A&H expense percent excluding cost containment expenses 11.200%

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

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.....		7,314,698	7,707,607	2,371,977	3,382,150	55,234,113	59,517,487
2. Alaska.....AK.....L.....		1,733,318	1,010,605	270,675	66,181	4,590,184	4,065,257
3. Arizona.....AZ.....L.....		10,789,185	9,463,634	5,802,322	3,770,469	85,547,150	73,511,651
4. Arkansas.....AR.....L.....		8,856,710	8,405,743	1,340,321	1,157,766	71,175,633	73,858,970
5. California.....CA.....L.....		65,323	66,950	1,274,572	1,427,972	71,251,993	74,463,582
6. Colorado.....CO.....L.....		13,954,551	10,883,132	11,032,132	4,289,081	91,517,140	81,836,245
7. Connecticut.....CT.....L.....		6,966,715	7,199,567	9,801,534	5,724,214	132,552,124	125,906,712
8. Delaware.....DE.....L.....		1,005,105	2,180,270	837,018	1,376,537	26,798,147	30,210,450
9. District of Columbia.....DC.....L.....		3,029,864	3,291,053	1,686,122	2,620,513	41,373,242	44,185,664
10. Florida.....FL.....L.....		9,107,428	8,057,125	3,871,828	5,182,089	203,765,451	203,693,597
11. Georgia.....GA.....L.....		8,282,854	7,632,882	3,564,242	4,276,272	69,370,739	73,560,996
12. Hawaii.....HI.....L.....		1,558,580	2,404,728	1,190,650	485,932	20,715,494	23,807,737
13. Idaho.....ID.....L.....		1,017,683	887,137	663,910	2,492,694	10,358,763	10,561,166
14. Illinois.....IL.....L.....		22,254,786	20,230,715	7,905,436	11,205,963	206,982,139	209,539,895
15. Indiana.....IN.....L.....		12,368,555	15,149,214	2,479,433	1,894,728	45,852,089	44,424,427
16. Iowa.....IA.....L.....		3,904,029	3,059,825	6,183,129	4,338,019	54,361,619	50,094,740
17. Kansas.....KS.....L.....		8,905,029	8,091,837	1,198,077	4,142,240	68,875,261	70,975,234
18. Kentucky.....KY.....L.....		4,985,734	4,572,191	1,563,034	1,707,707	74,670,313	80,112,631
19. Louisiana.....LA.....L.....		8,304,147	6,933,472	6,187,354	2,765,510	80,345,168	86,895,503
20. Maine.....ME.....L.....		1,047,077	880,930	539,199	305,474	15,529,079	16,805,646
21. Maryland.....MD.....L.....		10,291,331	9,511,429	3,949,110	3,852,122	82,434,696	77,403,274
22. Massachusetts.....MA.....L.....		26,458,984	28,421,415	11,687,107	11,981,596	274,314,406	259,780,512
23. Michigan.....MI.....L.....		17,164,998	13,301,616	6,669,603	5,969,081	122,057,971	131,998,255
24. Minnesota.....MN.....L.....		12,059,910	9,408,924	3,925,570	3,934,913	73,737,281	71,164,808
25. Mississippi.....MS.....L.....		8,261,128	8,067,555	4,865,892	2,532,306	61,863,132	61,476,998
26. Missouri.....MO.....L.....		8,431,064	7,692,973	4,885,528	5,697,686	87,822,638	91,929,641
27. Montana.....MT.....L.....		1,675,262	1,367,808	596,287	598,010	10,058,013	8,775,443
28. Nebraska.....NE.....L.....		4,461,513	10,869,499	4,628,978	3,538,707	75,764,467	61,454,619
29. Nevada.....NV.....L.....		3,144,928	3,831,693	317,458	692,571	24,585,301	24,360,900
30. New Hampshire.....NH.....L.....		2,923,509	2,679,995	995,421	848,440	39,505,745	39,092,413
31. New Jersey.....NJ.....L.....		25,265,063	19,372,784	9,821,598	13,224,341	344,851,197	349,050,564
32. New Mexico.....NM.....L.....		2,922,292	3,162,266	892,688	405,202	22,660,196	20,687,338
33. New York.....NY.....L.....		62,803,307	58,419,310	20,780,813	16,577,225	522,666,641	527,093,688
34. North Carolina.....NC.....L.....		11,288,472	11,684,216	4,085,282	2,683,381	100,675,797	98,070,704
35. North Dakota.....ND.....L.....		1,338,123	937,607	186,637	492,342	2,466,672	2,052,598
36. Ohio.....OH.....L.....		9,287,692	8,979,695	1,759,844	6,481,566	65,086,599	70,743,174
37. Oklahoma.....OK.....L.....		7,319,945	7,100,999	2,471,066	1,342,890	40,362,306	34,964,874
38. Oregon.....OR.....L.....		3,622,240	2,702,597	2,228,106	2,442,347	20,068,584	22,200,212
39. Pennsylvania.....PA.....L.....		29,171,997	27,634,089	8,654,052	8,702,635	276,512,562	270,384,958
40. Rhode Island.....RI.....L.....		1,403,238	839,271	456,132	499,128	13,501,976	15,489,753
41. South Carolina.....SC.....L.....		4,294,686	3,903,151	1,105,458	1,425,015	33,572,869	34,171,595
42. South Dakota.....SD.....L.....		2,564,666	1,679,896	2,330,213	203,182	19,534,053	14,675,562
43. Tennessee.....TN.....L.....		10,583,018	10,885,604	7,540,920	3,492,249	160,579,841	154,363,358
44. Texas.....TX.....L.....		29,817,014	25,071,417	7,460,355	6,033,896	349,302,219	337,866,837
45. Utah.....UT.....L.....		3,048,932	2,752,858	313,582	591,061	11,489,240	12,182,685
46. Vermont.....VT.....L.....		1,233,965	796,106	703,900	826,631	20,343,585	21,010,194
47. Virginia.....VA.....L.....		8,524,737	8,936,305	4,310,640	3,658,769	120,023,534	112,707,844
48. Washington.....WA.....L.....		5,614,907	6,943,255	1,473,067	1,890,961	37,739,577	37,837,536
49. West Virginia.....WV.....L.....		1,720,184	2,489,860	1,301,638	1,936,954	53,204,002	54,839,313
50. Wisconsin.....WI.....L.....		8,344,101	6,283,295	1,783,805	1,031,777	52,686,207	55,091,007
51. Wyoming.....WY.....L.....		1,078,961	929,753	246,282	62,993	4,084,697	3,511,763
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		5,388	62,445	0	2,181	221	8,119
54. Puerto Rico.....PR.....L.....		144,398	145,415	56,277	86,368	265,201	111,347
55. US Virgin Islands.....VI.....L.....		271	287	0	0	144,313	144,313
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CAN.....N.....		0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....		725,459	978,844	(1,036,454)	10,557	3,626,931	589,391
59. Totals.....(a).....54.....		462,447,053	435,952,849	191,209,819	176,360,594	4,558,458,513	4,515,313,179

DETAILS OF WRITE-INS

58001. MEX Mexico.....XXX.....		383,107	331,327	0	0	2,900,000	0
58002. GBR United Kingdom.....XXX.....		74,091	117,245	0	2,832	0	185,471
58003. BEL Belgium.....XXX.....		46,514	40,195	0	0	0	1,958
58998. Summary of remaining write-ins for Line 58 from overflow page....XXX.....		221,747	490,077	(1,036,454)	7,725	726,931	401,962
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		725,459	978,844	(1,036,454)	10,557	3,626,931	589,391

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

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

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

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

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. Windamere II, LLC (98.9%)	Minnesota	41-1963936
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... .. Windamere, LLC (90.2%)	Minnesota	41-1926305
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... Camperdown Corporation	Delaware	41-1762781
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... Aprilgrange Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... F&G U.K. Underwriters Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... Travelers Syndicate Management Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... St. Paul Surety Europe Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... Travelers London Limited	United Kingdom	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... St. Paul London Properties, Inc.	Minnesota	41-1880024
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Travelers Management Limited	United Kingdom	
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. USF&G Capital I	Delaware	52-1953822	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. USF&G Capital III	Delaware	52-2044075	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. Travelers Special Services Limited	United Kingdom		... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... .. Castle Pines Fidelity Realty, Inc.	Maryland	52-1735211	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. The Dominion of Canada General Insurance Company *	Canada	
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers Insurance Company of Canada *	Canada	
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. The Dominion of Canada General Insurance Company *	Canada		... .. Travelers Global, Inc.	Delaware	47-2215437
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. Travelers Brazil Holding, LLC	Delaware	47-2215437

Q11

Notes:

* Denotes affiliated insurer

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

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

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

Notes:

* Denotes affiliated insurer

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	41-0406690				Promenade Partners, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1953822				USF&G Capital I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-2044075				USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-0406690				350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Special Services Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-3033027				Yonkers Financing Corp	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1735211				Castle Pines Fidelity Realty, Inc.	MD	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1466734				English Turn Fidelity Realty, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000	52-1715225				English Turn Realty Management, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club LLC	MN	NIA	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000					8527512 Canada Inc.	CAN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1985480				Fog City Fund, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	0110
3548	The Travelers Companies, Inc.	00000	76-0753165				Symmetry Growth Capital II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	0110
3548	The Travelers Companies, Inc.	00000	41-1927945				Upper Lake Growth Capital, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.100	The Travelers Companies, Inc.	0110
3548	The Travelers Companies, Inc.	00000	20-1222630				Vesbridge Partners, LP	MN	NIA	St. Paul Fire and Marine Insurance Company	O	88.400	The Travelers Companies, Inc.	0110
3548	The Travelers Companies, Inc.	00000	41-1963936				Windamere II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	98.900	The Travelers Companies, Inc.	0110
3548	The Travelers Companies, Inc.	00000	41-2007089				Windamere III, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	0110
3548	The Travelers Companies, Inc.	00000	41-1926305				Windamere, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	90.200	The Travelers Companies, Inc.	0110
3548	The Travelers Companies, Inc.	00000	41-1762781				Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1888760				SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Aprigrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					F&G U.K. Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Asia Pte. Ltd.	SGP	NIA	Travelers Syndicate Management Limited	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					St. Paul Surety Europe Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Corporate Trustee Ltd.	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1880024				St. Paul London Properties, Inc.	MN	NIA	The Travelers Companies, Inc.	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1965525				TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	AA-1121375				Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	

Q12.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Professional Risks Limited.....	GBR.....	NIA.....	Travelers Insurance Company Limited.....	O/B.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-1008174..				Travelers Property Casualty Corp.....	CT.....	UIP.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566030..				Constitution Plaza, Inc.....	CT.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-1445591..				Travelers Insurance Group Holdings Inc.....	DE.....	UDP.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19070..	06-6033509..				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	94-3097171..				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	...50.000	The Travelers Companies, Inc.....	0105.....
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19062..	06-0848755..				The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0848755..				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36145..	06-1286264..				Travelers Personal Security Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36161..	06-1286274..				Travelers Property Casualty Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38130..	36-3703200..				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	27-4469564..				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	61-1639956..				Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...75.000	The Travelers Companies, Inc.....	0106.....
3548.....	The Travelers Companies, Inc.....	00000..	32-0447309..				Lone Rock Timber Investments II, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...90.000	The Travelers Companies, Inc.....	0111.....
3548.....	The Travelers Companies, Inc.....	00000..	98-0190863..				Travelers (Bermuda) Limited.....	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	20-4312440..				Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-1534005..				TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19038..	06-6033504..				Travelers Casualty and Surety Company.....	CT.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41483..	06-1067463..				Farmington Casualty Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					8527512 Canada Inc.....	CAN.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...77.520	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					The Dominion of Canada General Insurance Company	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Insurance Company of Canada.....	CAN.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	31194..	06-0907370..				Travelers Casualty and Surety Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Global, Inc.....	DE.....	NIA.....	Travelers Casualty and Surety Company of America	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Brazil Holding LLC.....	DE.....	NIA.....	Travelers Global, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Brazil Acquisition LLC.....	DE.....	NIA.....	Travelers Brazil Holding, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	...49.500	The Travelers Companies, Inc.....	0107.....

Q12.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Resseguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Resseguradora S.A.....	O/B.....	0.010	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Seguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Seguradora S.A.....	O/B.....	99.990	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Seguros S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Latam, S.A.....	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	19046..	06-0876835..				Travelers Casualty Insurance Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36170..	06-1286266..				Travelers Casualty Company of Connecticut.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033504..				Travelers Casualty UK Investments LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36137..	06-1286268..				Travelers Commercial Insurance Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	29696..	06-1203698..				Travelers Excess and Surplus Lines Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41564..	75-1732040..				Travelers Lloyds of Texas Insurance Company.....	TX.....	IA.....	Travelers Casualty and Surety Company.....	O/M/A.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	75-2676034..				Travelers MGA, Inc.....	TX.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25658..	06-0566050..				The Travelers Indemnity Company.....	CT.....	RE.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Arch Street North LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25615..	06-0291290..				The Charter Oak Fire Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Travelers Real Estate, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10647..	59-3372141..				First Floridian Auto and Home Insurance Company	FL.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	42811..	56-1371361..				Gulf Underwriters Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	22233..	75-6013697..				Select Insurance Company.....	TX.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Casualty and Surety Company of Europe, Limited	GBR.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38385..	75-1679830..				Commercial Guaranty Insurance Company.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Crystal Brook, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Durham Holding, LLC.....	DE.....	DS.....	Crystal Brook, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Sutton Holdco, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Cadet Limited, LLC.....	DE.....	DS.....	Sutton Holdco, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Arrowhead Company, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Eastern Asset, LLC.....	DE.....	DS.....	Arrowhead Company, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	41-1769846..				Jupiter Holdings, Inc.....	MN.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	43117..	86-0703220..				American Equity Insurance Company.....	AZ.....	DS.....	Jupiter Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	10819..	86-0868106..				American Equity Specialty Insurance Company.....	CT.....	DS.....	American Equity Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	

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.....	24015..	41-6009967..				Northland Insurance Company.....	CT.....	DS.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27987..	41-0983992..				Northfield Insurance Company.....	IA.....	DS.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24031..	94-6051964..				Northland Casualty Company.....	CT.....	DS.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Travelers Indemnity U.K. Investments LLC.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				TPC U.K. Investments LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25623..	06-0303275..				The Phoenix Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25666..	58-6020487..				The Travelers Indemnity Company of America.....	CT.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25682..	06-0336212..				The Travelers Indemnity Company of Connecticut.....	CT.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25674..	36-2719165..				Travelers Property Casualty Company of America..	CT.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	13-2743602..				American Marine Management Services, Inc.....	NY.....	OTH.....	Travelers Property Casualty Company of America	O/B.....	...47.500	The Travelers Companies, Inc.....	0108....
3548.....	The Travelers Companies, Inc.....	00000..	30-0510298..				American Marine Claims & Adjusting Services, Inc.	NY.....	OTH.....	American Marine Management Services, Inc.....	O/B.....	...100.000	The Travelers Companies, Inc.....	0108....
3548.....	The Travelers Companies, Inc.....	00000..	06-1501229..				Constitution State Services LLC.....	DE.....	DS.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0303275..				Phoenix UK Investments LLC.....	DE.....	DS.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	12850..	04-3175569..				The Premier Insurance Company of Massachusetts	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	28188..	35-1838077..				TravCo Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	20-4403403..				TINDY Foreign, Inc.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	40282..	95-3634110..				Travelers Commercial Casualty Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	62-1657094..				Travelers Distribution Alliance, Inc.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Travelers TLD, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Tiercel, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Redstart, LLC.....	DE.....	DS.....	Tiercel, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27998..	35-1838079..				The Travelers Home and Marine Insurance Company	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41262..	76-0002592..				The Travelers Lloyds Insurance Company.....	TX.....	DS.....	The Travelers Indemnity Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Travelers Marine, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	

Q12.4

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12.5

THE TRAVELERS INDEMNITY COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	35,352,418	19,462,511	55.1	37.6
2. Allied lines.....	42,725,219	22,602,757	52.9	50.6
3. Farmowners multiple peril.....	9,628,930	4,360,514	45.3	18.6
4. Homeowners multiple peril.....	9,081,004	6,949,089	76.5	39.1
5. Commercial multiple peril.....	67,589,972	33,876,470	50.1	60.3
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	1,500	(664,713)	(44,325.4)	(23,358.6)
9. Inland marine.....	3,237,528	1,303,665	40.3	185.5
10. Financial guaranty.....	2,544	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	(4,769)	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	(5,844)	0.0	0.0
12. Earthquake.....	12,024,680	(1,057,417)	(8.8)	2.1
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.....	99,951	982	1.0	47.9
16. Workers' compensation.....	101,521,950	51,894,514	51.1	45.5
17.1. Other liability-occurrence.....	80,531,936	18,408,210	22.9	35.3
17.2. Other liability-claims made.....	4,016,003	(415,070)	(10.3)	57.9
17.3. Excess workers' compensation.....	(101,171)	2,061,063	(2,037.2)	3,865.3
18.1. Products liability-occurrence.....	2,905,589	1,346,846	46.4	70.2
18.2. Products liability-claims made.....	6,496	35,567	547.5	1,182.4
19.1, 19.2. Private passenger auto liability.....	3,129,780	(429,755)	(13.7)	3.1
19.3, 19.4. Commercial auto liability.....	51,059,353	31,084,366	60.9	42.1
21. Auto physical damage.....	16,447,672	10,168,066	61.8	64.1
22. Aircraft (all perils).....	0	(465,876)	0.0	0.0
23. Fidelity.....	16,547	(88,874)	(537.1)	831.2
24. Surety.....	600,144	62,722	10.5	12.2
26. Burglary and theft.....	3,008	2,044	68.0	(2.1)
27. Boiler and machinery.....	4,090,271	(2,583,995)	(63.2)	28.8
28. Credit.....	0	(135)	0.0	0.0
29. International.....	0	(371)	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.....	443,971,320	197,902,569	44.6	44.8
DETAILS OF WRITE-INS				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
	1. Fire.....	27,629,858	27,629,858
2. Allied lines.....	34,223,569	34,223,569	35,395,341
3. Farmowners multiple peril.....	9,706,766	9,706,766	9,401,026
4. Homeowners multiple peril.....	6,812,309	6,812,309	7,466,037
5. Commercial multiple peril.....	74,704,134	74,704,134	74,698,649
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	1,100	1,100	116
9. Inland marine.....	2,367,786	2,367,786	5,674,069
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.....	9,770,831	9,770,831	9,919,140
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.....	111,928,401	111,928,401	110,892,105
17.1. Other liability-occurrence.....	97,322,969	97,322,969	86,333,747
17.2. Other liability-claims made.....	4,354,869	4,354,869	4,261,846
17.3. Excess workers' compensation.....	(101,171)	(101,171)	(3,841)
18.1. Products liability-occurrence.....	3,322,240	3,322,240	3,939,682
18.2. Products liability-claims made.....	27,707	27,707	24,050
19.1 19.2. Private passenger auto liability.....	2,956,642	2,956,642	3,641,429
19.3 19.4. Commercial auto liability.....	56,126,863	56,126,863	38,484,268
21. Auto physical damage.....	17,683,610	17,683,610	13,513,558
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	5,820	5,820	11,298
24. Surety.....	111,063	111,063	134,908
26. Burglary and theft.....	3,470	3,470	6,446
27. Boiler and machinery.....	3,488,218	3,488,218	3,104,147
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.....	462,447,053	462,447,053	435,952,849
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2015 Loss and LAE Payments on Claims Reported as of Prior Year-End	2015 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2015 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2012 + Prior.....	2,481,412	3,078,877	5,560,290	191,792	143,258	335,050	2,373,549	11,709	2,804,193	5,189,451	83,929	(119,718)	(35,789)
2. 2013.....	464,163	698,485	1,162,648	73,304	4,292	77,596	434,049	9,105	618,178	1,061,332	43,191	(66,911)	(23,720)
3. Subtotals 2013 + Prior.....	2,945,575	3,777,363	6,722,938	265,096	147,550	412,646	2,807,598	20,814	3,422,371	6,250,783	127,119	(186,629)	(59,509)
4. 2014.....	552,244	1,186,791	1,739,035	185,836	35,221	221,057	532,847	27,695	974,011	1,534,553	166,439	(149,864)	16,575
5. Subtotals 2014 + Prior.....	3,497,819	4,964,154	8,461,973	450,932	182,771	633,703	3,340,446	48,509	4,396,382	7,785,336	293,558	(336,493)	(42,934)
6. 2015.....	XXX	XXX	XXX	XXX	163,798	163,798	XXX	152,743	418,086	570,829	XXX	XXX	XXX
7. Totals.....	3,497,819	4,964,154	8,461,973	450,932	346,569	797,501	3,340,446	201,252	4,814,467	8,356,165	293,558	(336,493)	(42,934)
8. Prior Year-End's Surplus As Regards Policyholders	6,633,406										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....8.4 %	2. ....(6.8)%	3. ....(0.5)%
													Col. 13, Line 7 Line 8
													4. ....(0.6)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Equities and deposits in pools and associations.....	44,405,525	0	44,405,525	46,439,375
2505. Service contract receivable.....	22,414,950	0	22,414,950	27,886,826
2506. Amounts receivable under high deductible policies.....	17,049,043	1,704,305	15,344,738	16,128,197
2507. State surcharges receivable.....	11,264,004	0	11,264,004	11,035,367
2508. Due from unaffiliated companies.....	8,847,876	0	8,847,876	11,388,542
2509. Other assets tri-party/tax credit bonds.....	4,440,436	0	4,440,436	3,603,257
2510. Ceded deposit asset.....	1,250	0	1,250	1,250
2511. Other assets nonadmitted.....	740,432,340	740,432,340	0	0
2512. Miscellaneous ledger balances.....	108,924,824	108,924,824	0	0
2513. Performance guarantees receivable.....	(5,580)	0	(5,580)	0
2514. Assumed reinsurance receivable and payable.....	(74,001)	0	(74,001)	(52,280)
2597. Summary of remaining write-ins for Line 25.....	957,700,667	851,061,469	106,639,198	116,430,533

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Federal excise tax-reinsurance contracts.....	(114)	68,351
2505. Undistributed salaries.....	(239,165)	(73,736)
2506. Retroactive reinsurance reserve ceded.....	(19,816,954)	(20,157,426)
2597. Summary of remaining write-ins for Line 25.....	(20,056,234)	(20,162,811)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Retroactive reinsurance gain/loss.....	(141,216)	162,708	(1,242,846)
1405. Fines and penalties of regulatory authorities.....	(1,554,624)	(137,372)	(490,200)
1497. Summary of remaining write-ins for Line 14.....	(1,695,840)	25,336	(1,733,045)

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. NLD Netherlands.....	XXX	44,321	48,126	0	0	0	816
58005. DEU Germany.....	XXX	31,518	40,673	0	0	0	(486)
58006. CHN China.....	XXX	22,182	96,290	0	0	26,841	4,361
58007. FRA France.....	XXX	20,928	22,899	0	0	0	2,401
58008. Other Alien Combined.....	XXX	20,130	48,391	(1,036,454)	7,725	664,372	372,832
58009. SGP Singapore.....	XXX	15,674	3,528	0	0	7,300	592
58010. AUS Australia.....	XXX	14,366	82,318	0	0	28,418	3,337
58011. PRT Portugal.....	XXX	12,436	12,741	0	0	0	246
58012. MYS Malaysia.....	XXX	9,539	0	0	0	0	(47)
58013. HUN Hungary.....	XXX	9,027	8,211	0	0	0	346
58014. BRA Brazil.....	XXX	7,346	3,224	0	0	0	(247)
58015. ESP Spain.....	XXX	4,363	4,331	0	0	0	251
58016. RUS Russian Federation.....	XXX	2,467	3,313	0	0	0	64
58017. CZE Czech Republic.....	XXX	2,219	0	0	0	0	(26)
58018. ITA Italy.....	XXX	1,474	7,644	0	0	0	781
58019. VNM Viet Nam.....	XXX	1,013	920	0	0	0	18
58020. CHE Switzerland.....	XXX	638	580	0	0	0	1,036
58021. PAN Panama.....	XXX	625	0	0	0	0	0
58022. ROU Romania.....	XXX	578	0	0	0	0	0
58023. COL Colombia.....	XXX	227	0	0	0	0	0
58024. POL Poland.....	XXX	196	17,789	0	0	0	455
58025. THA Thailand.....	XXX	183	(358)	0	0	0	1,978
58026. ZAF South Africa.....	XXX	112	0	0	0	0	(33)
58027. HKG Hong Kong, Special Adminis.....	XXX	93	530	0	0	0	65
58028. CHL Chile.....	XXX	64	0	0	0	0	(57)
58029. IND India.....	XXX	14	924	0	0	0	(155)
58030. SWE Sweden.....	XXX	14	0	0	0	0	208
58031. EGY Egypt.....	XXX	0	44,846	0	0	0	230
58032. NZL New Zealand.....	XXX	0	30,847	0	0	0	340
58033. TWN Taiwan, Republic of China.....	XXX	0	5,370	0	0	0	107
58034. OMN Oman.....	XXX	0	4,891	0	0	0	160
58035. IRL Ireland.....	XXX	0	923	0	0	0	83
58036. ARE United Arab Emirates.....	XXX	0	633	0	0	0	178
58037. DOM Dominican Republic.....	XXX	0	331	0	0	0	0
58038. IDN Indonesia.....	XXX	0	162	0	0	0	0
58039. MDV Maldives.....	XXX	0	0	0	0	0	11,214
58040. GRC Greece.....	XXX	0	0	0	0	0	1,102
58041. HRV Croatia.....	XXX	0	0	0	0	0	220
58042. FIN Finland.....	XXX	0	0	0	0	0	185
58043. PER Peru.....	XXX	0	0	0	0	0	140
58044. GMB Gambia.....	XXX	0	0	0	0	0	121
58045. SWZ Swaziland.....	XXX	0	0	0	0	0	121
58046. DNK Denmark.....	XXX	0	0	0	0	0	54
58047. NOR Norway.....	XXX	0	0	0	0	0	8
58048. ABW Aruba.....	XXX	0	0	0	0	0	(22)
58049. AUT Austria.....	XXX	0	0	0	0	0	(22)
58050. TUR Turkey.....	XXX	0	0	0	0	0	(32)
58051. ARG Argentina.....	XXX	0	0	0	0	0	(90)
58052. HND Honduras.....	XXX	0	0	0	0	0	(90)
58053. URY Uruguay.....	XXX	0	0	0	0	0	(98)
58054. KOR Korea, Republic of.....	XXX	0	0	0	0	0	(683)
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	221,747	490,077	(1,036,454)	7,725	726,931	401,962

THE TRAVELERS INDEMNITY COMPANY
SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	241,647,579	216,844,267
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	33,064,870
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	0
5. Deduct amounts received on disposals.....	0	0
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other than temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	2,224,863	8,261,558
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	239,422,716	241,647,579
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	239,422,716	241,647,579

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	985,431,718	859,382,145
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	29,203,050
2.2 Additional investment made after acquisition.....	66,393,203	188,412,836
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	(13,027,721)	16,091,643
6. Total gain (loss) on disposals.....	0	10,779,198
7. Deduct amounts received on disposals.....	17,020,717	95,440,546
8. Deduct amortization of premium and depreciation.....	1,425,160	3,245,846
9. Total foreign exchange change in book/adjusted carrying value.....	(859,488)	(820,992)
10. Deduct current year's other than temporary impairment recognized.....	0	18,929,771
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,019,491,836	985,431,718
12. Deduct total nonadmitted amounts.....	238,628,885	239,735,141
13. Statement value at end of current period (Line 11 minus Line 12).....	780,862,951	745,696,577

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	15,309,823,434	16,134,984,131
2. Cost of bonds and stocks acquired.....	451,639,808	1,336,653,643
3. Accrual of discount.....	3,296,319	17,460,465
4. Unrealized valuation increase (decrease).....	102,041,594	197,865,304
5. Total gain (loss) on disposals.....	7,569,960	15,371,527
6. Deduct consideration for bonds and stocks disposed of.....	735,599,486	2,314,835,730
7. Deduct amortization of premium.....	16,737,843	66,863,296
8. Total foreign exchange change in book/adjusted carrying value.....	(886)	(2,588)
9. Deduct current year's other than temporary impairment recognized.....	177,422	10,810,021
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	15,121,855,478	15,309,823,434
11. Deduct total nonadmitted amounts.....	2,072,097	4,700,414
12. Statement value at end of current period (Line 10 minus Line 11).....	15,119,783,381	15,305,123,021

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	10,605,816,613	20,738,479,460	20,829,144,176	(46,265,844)	10,468,886,052	0	0	10,605,816,613
2. NAIC 2 (a).....	1,600,292,233	49,299,352	59,925,459	34,506,887	1,624,173,013	0	0	1,600,292,233
3. NAIC 3 (a).....	332,539,237	19,333,675	22,392,027	(759,125)	328,721,761	0	0	332,539,237
4. NAIC 4 (a).....	111,594,944	7,572,500	19,706,952	1,118,826	100,579,319	0	0	111,594,944
5. NAIC 5 (a).....	16,974,567	0	1,455,687	198,945	15,717,825	0	0	16,974,567
6. NAIC 6 (a).....	6,881,747	215	351,110	352,528	6,883,380	0	0	6,881,747
7. Total Bonds.....	12,674,099,341	20,814,685,202	20,932,975,411	(10,847,783)	12,544,961,350	0	0	12,674,099,341
PREFERRED STOCK								
8. NAIC 1.....	1,204,117	0	0	(13,842)	1,190,276	0	0	1,204,117
9. NAIC 2.....	23,801,230	0	0	500,107	24,301,337	0	0	23,801,230
10. NAIC 3.....	18,536,971	0	0	0	18,536,971	0	0	18,536,971
11. NAIC 4.....	444,000	0	0	0	444,000	0	0	444,000
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	201,586	0	0	0	201,586	0	0	201,586
14. Total Preferred Stock.....	44,187,904	0	0	486,265	44,674,169	0	0	44,187,904
15. Total Bonds and Preferred Stock.....	12,718,287,245	20,814,685,202	20,932,975,411	(10,361,518)	12,589,635,519	0	0	12,718,287,245

QS102

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of non-rated short-term and cash equivalent bonds by NAIC designation:
NAIC 1 \$.....0; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	.....1,215,388,668	.....XXX.....	.....1,215,388,668	.....37,266	.....0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....1,057,534,516	.....505,967,116
2. Cost of short-term investments acquired.....	.....20,363,093,186	.....72,346,787,353
3. Accrual of discount.....	.....0	.....0
4. Unrealized valuation increase (decrease).....	.....0	.....0
5. Total gain (loss) on disposals.....	.....0	.....0
6. Deduct consideration received on disposals.....	.....20,205,239,034	.....71,795,219,953
7. Deduct amortization of premium.....	.....0	.....0
8. Total foreign exchange change in book/adjusted carrying value.....	.....0	.....0
9. Deduct current year's other than temporary impairment recognized.....	.....0	.....0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....1,215,388,668	.....1,057,534,516
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....1,215,388,668	.....1,057,534,516

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

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

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

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

**Sch. DB-Verification
NONE**

THE TRAVELERS INDEMNITY COMPANY
SCHEDULE E- VERIFICATION
 Cash Equivalents

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

**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									
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated												
	MC Credit Fund I LP.....	New York.....	NY.....	MC Credit Partners.....		08/14/2013....	0	0	(485,451)	0	18,376,465	2.9
1199999	Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated.....											XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Altaris Health Partners III, LP.....	New York.....	NY.....	Altaris Capital Partners.....		05/16/2013....	3	0	3,638	0	12,728,873	2.8
	American Securities Partners IV, L.P.....	New York.....	NY.....	American Securities Partners.....		12/31/2009....	3	0	32,606	0	1,374,191	1.0
	Blackstone Capital Partners VI L.P.....	New York.....	NY.....	Blackstone Group.....		06/30/2010....	3	0	518,968	0	8,518,466	0.1
	Constellation Venture Capital II, L.P.....	New York.....	NY.....	Constellation Ventures.....		05/15/2000....	1	0	(15,110)	0	31,765	1.1
	Cortec Group Fund IV, L.P.....	New York.....	NY.....	Cortec Group.....		04/20/2006....	3	0	18,993	0	1,013,274	3.4
	Fox Paine Capital Fund II, L.P.....	Foster City.....	CA.....	Fox Paine & Company.....		07/10/2000....	3	0	71,529	0	3,796,938	1.3
	HCI Equity Partners IV, L.P.....	Washington.....	DC.....	HCI Equity Partners.....		09/30/2013....	3	0	1,783,047	0	15,117,368	5.5
	JLL Partners Fund IV, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		06/29/2001....	3	0	203,249	0	0	1.6
	Kelso Investment Associates VIII, L.P.....	New York.....	NY.....	Kelso & Company.....		06/21/2007....	3	0	117,738	0	6,236,259	0.5
	KRG Capital Fund II, L.P.....	Denver.....	CO.....	KRG Capital Partners.....		11/13/2001....	3	0	(3,198)	0	74,050	1.5
	Providence Equity Partners IV L.P.....	Providence.....	RI.....	Providence Equity Partners.....		11/27/2000....	3	0	1,452	0	318,821	0.3
	Providence Growth Investors L.P.....	Providence.....	RI.....	Providence Equity Partners.....		01/24/2000....	3	0	3,922	0	146,277	0.4
	Shasta Ventures II, L.P.....	Palo Alto.....	CA.....	Shasta Ventures.....		10/25/2007....	1	0	375,000	0	375,000	2.5
	Thomas H. Lee Equity Fund V, L.P.....	Boston.....	MA.....	Thomas H. Lee Partners.....		08/15/2000....	3	0	3,777	0	126,795	0.3
	Trident V, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		09/22/2010....	3	0	550,215	0	2,159,633	1.0
	Trident VI, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		12/20/2013....	3	0	886,074	0	17,360,783	0.8
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....											XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Brookfield Strategic Real Estate Partners B, L.P.....	New York.....	NY.....	Brookfield Strategic Real Estate Partners GP LLC.....		04/25/2013....	0	0	2,968,007	0	4,215,683	0.6
	Cerberus Institutional Real Estate Partners III, L.P.....	New York.....	NY.....	Cerberus Real Estate GP III, L.L.C.....		04/24/2013....	0	0	1,051,614	0	1,220,228	0.7
	HighBrook Income Property Fund II, LP.....	Wilmington.....	DE.....	HighBrook Income Property Fund II GP, LLC.....		05/16/2014....	0	0	242,203	0	8,051,063	4.5
	HighBrook Income Property Fund, LP.....	New York.....	NY.....	HighBrook.....		10/11/2012....	0	0	183,546	0	737,241	2.1
	Miller Global VII, LLC.....	New York.....	NY.....	Miller Global.....		12/31/2013....	0	0	65,982	0	7,347,774	7.3
	Municipal Capital Appreciation Partners V, LP (MCAP V).....	New York.....	NY.....	Municipal Associates V, LLC.....		03/28/2013....	0	0	500,000	0	2,250,000	13.2
	RCG Longview Debt Fund V, L.P.....	New York.....	NY.....	RCG Longview Debt Fund V Partners, LLC.....		04/08/2013....	0	0	1,372,747	0	5,371,694	7.0
	Rialto Real Estate Fund II, LP.....	Miami.....	FL.....	Rialto Partners GP II, LLC.....		07/31/2013....	0	0	2,144,702	0	4,674,330	1.4
	Rubenstein Properties Fund II.....	Philadelphia.....	PA.....	Rubenstein Properties Fund II GP, LP.....		02/25/2014....	0	0	2,400,000	0	14,707,379	4.2
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....											XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Alchemy Copyrights, LLC.....	New York.....	NY.....	The Alchemy Music Company, LLC.....		01/17/2014....	0	0	20,000,000	0	0	15.4
	GF Capital Private Equity Fund II-A, L.P.....	New York.....	NY.....	GF Capital.....		04/09/2014....	0	0	2,032,581	0	12,639,454	7.1
	J.P. Morgan Global Maritime Investment Fund LP.....	Chicago.....	IL.....	JP Morgan Asset Management.....		06/09/2010....	0	0	1,521,796	0	10,616,294	3.2
	Level Equity Growth Partners II, L.P.....	New York.....	NY.....	Level Equity Management LLC.....		11/14/2013....	0	0	413,765	0	10,751,359	4.7
	Riverwood Capital Partners L.P.....	Menlo Park.....	CA.....	Riverwood Capital Managment.....		06/29/2010....	0	0	148,424	0	1,243,253	3.0
	Solamere Capital Fund II, LP.....	Boston.....	MA.....	Solamere Capital.....		02/07/2014....	0	0	245,000	0	5,894,000	1.9
	Solamere Capital Fund II-A, LP.....	Boston.....	MA.....	Solamere Capital.....		02/07/2014....	0	0	845,000	0	10,692,500	7.7
	Wayzata Opportunities Fund III, L.P.....	Wayzata.....	MN.....	Wayzata Investment Partners.....		05/17/2013....	0	0	553,500	0	11,130,000	0.6
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....											XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated												
	Travelers Indemnity UK Investments LLC.....	Hartford.....	CT.....	Travelers Indemnity UK Investments LLC.....		05/18/2000....	0	0	25,000,000	0	0	100.0
2299999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....											XXX.....

QE03

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		4 State	5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City											
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated													
	WNC Institutional Tax Credit Fund 38, LP.....	Irvine.....	CA.....		WNC.....		08/22/2013....	0	0	82,908	0	0	5.0
	Stratford Fund XI, LP.....	Peabody.....	MA.....		Stratford Capital Group.....		11/23/2013....	0	0	144,015	0	0	19.5
	Stratford Fund XV, LP.....	Peabody.....	MA.....		Stratford Capital Group.....		12/19/2014....	0	0	410,964	0	0	15.2
3399999	Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....									637,887	0	0	XXX
4499999	Subtotal - Unaffiliated.....									41,393,203	0	199,297,208	XXX
4599999	Subtotal - Affiliated.....									25,000,000	0	0	XXX
4699999	Totals.....									66,393,203	0	199,297,208	XXX

SCHEDULE BA - PART 3

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

QE03.1

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other Than Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	MC Credit Fund I LP.....	New York.....	NY...	Distribution.....	08/14/2013	01/30/2015	13,748	0	0	0	0	0	0	13,748	13,748	0	0	0	0
	Watershed Capital Partners, L.P.....	San Francisco.....	CA...	Liquidation.....	08/02/2005	02/02/2015	38,138	0	0	0	0	0	0	38,138	38,138	0	0	0	551
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....						51,886	0	0	0	0	0	0	51,886	51,886	0	0	0	551
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	American Securities Partners IV, L.P.....	New York.....	NY...	Distribution.....	12/31/2009	02/24/2015	678,377	0	0	0	0	0	0	678,377	678,377	0	0	0	0
	Carlyle Europe Partners IV, L.P.....	London.....	GBR	Distribution.....	08/27/2013	03/23/2015	(6,476)	0	0	0	0	0	0	(6,476)	(6,476)	0	0	0	0
	Constellation Venture Capital II, L.P.....	New York.....	NY...	Distribution.....	05/15/2000	03/31/2015	(15,110)	0	0	0	0	0	0	(15,110)	(15,110)	0	0	0	0
	Focus Ventures II, L.P., a Delaware Limited Partnership.....	Palo Alto.....	CA...	Distribution.....	05/25/2000	03/16/2015	3,433	0	0	0	0	0	0	3,433	3,433	0	0	0	0
	Gilde Buy-out Fund II Parallel C.V.....	Utrecht.....	NLD.	Distribution.....	08/14/2001	02/27/2015	51,228	0	0	0	0	0	0	51,228	51,228	0	0	0	0
	Mason Wells Buyout Fund III, LP.....	Milwaukee.....	WI...	Distribution.....	03/05/2010	01/23/2015	2,421,190	0	0	0	0	0	0	2,421,190	2,421,190	0	0	0	0
	Meritage Private Equity Fund II, L.P.....	Denver.....	CO...	Distribution.....	08/07/2001	02/12/2015	6,440	0	0	0	0	0	0	6,440	6,440	0	0	0	0
	OZ Asia Domestic Partners, L.P.....	New York.....	NY...	Distribution.....	03/01/2006	01/16/2015	796	0	0	0	0	0	0	796	796	0	0	0	0
	Prospect Venture Partners II, L.P.....	Palo Alto.....	CA...	Distribution.....	07/10/2001	03/24/2015	26,086	0	0	0	0	0	0	26,086	26,086	0	0	0	0
	Providence Equity Partners IV L.P.....	Providence.....	RI....	Distribution.....	11/27/2000	01/19/2015	126,126	0	0	0	0	0	0	126,126	126,126	0	0	0	0
	Providence Growth Investors L.P.....	Providence.....	RI....	Distribution.....	01/24/2000	03/27/2015	49,246	0	0	0	0	0	0	49,246	49,246	0	0	0	0
	Summit Ventures VI-A, L.P.....	Boston.....	MA...	Distribution.....	03/23/2001	03/12/2015	77,175	0	0	0	0	0	0	77,175	77,175	0	0	0	0
	Thomas H. Lee Equity Fund V, L.P.....	Boston.....	MA...	Distribution.....	08/15/2000	02/20/2015	128,231	0	0	0	0	0	0	128,231	128,231	0	0	0	0
	Trident VI, L.P.....	Greenwich.....	CT...	Distribution.....	12/20/2013	01/23/2015	3,570	0	0	0	0	0	0	3,570	3,570	0	0	0	0
	Voyager Capital Fund II-A, L.P., a Delaware limited partnership.....	Menlo Park.....	CA...	Distribution.....	03/03/2000	03/31/2015	11,307	0	0	0	0	0	0	11,307	11,307	0	0	0	0
	Warburg Pincus Private Equity VIII, L.P.....	New York.....	NY...	Distribution.....	08/07/2001	03/30/2015	158,442	0	0	0	0	0	0	158,442	158,442	0	0	0	0
	Highbridge Capital Corporation.....	Grand Cayman.....	CYM	Liquidation.....	12/11/1995	02/06/2015	66,682	(20,490)	0	0	0	0	0	46,192	46,192	0	0	0	19,114
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						3,786,745	(20,490)	0	0	0	0	0	3,766,254	3,766,254	0	0	0	19,114
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Blackstone Real Estate Debt Strategies II, L.P.....	New York.....	NY...	Distribution.....	04/09/2013	03/19/2015	3,155,208	0	0	0	0	0	0	3,155,208	3,155,208	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusting Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Blackstone Real Estate Partners V L.P.....	New York.....	NY...	Distribution.....	04/24/2006	02/24/2015	2,425,007	0	0	0	0	0	0	2,425,007	2,425,007	0	0	0	0
	Colony Investors VIII, L.P.....	Santa Monica.....	CA...	Distribution.....	01/01/2010	02/12/2015	223,456	0	0	0	0	0	0	223,456	223,456	0	0	0	0
	Prime Finance Partners II, L.P.....	San Francisco.....	CA...	Distribution.....	07/06/2010	02/27/2015	134,588	0	0	0	0	0	0	134,588	134,588	0	0	0	0
	Prime Finance Partners III, LP.....	San Francisco.....	CA...	Distribution.....	10/17/2012	02/24/2015	879,565	0	0	0	0	0	0	879,565	879,565	0	0	0	0
	RCG Longview Debt Fund V,L.P.....	New York.....	NY...	Distribution.....	04/08/2013	02/25/2015	91,594	0	0	0	0	0	0	91,594	91,594	0	0	0	0
	Rubenstein Properties Fund II.....	Philadelphia.....	PA...	Distribution.....	02/25/2014	03/18/2015	2,721,961	0	0	0	0	0	0	2,721,961	2,721,961	0	0	0	0
	Sterling American Property V L.P.....	New York.....	NY...	Distribution.....	01/01/2010	02/10/2015	332,912	0	0	0	0	0	0	332,912	332,912	0	0	0	0
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....						9,964,291	0	0	0	0	0	0	9,964,291	9,964,291	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Blackrock HPB Multi-Manager LLC.....	New York.....	NY...	Distribution.....	02/01/2009	02/04/2015	161,674	0	0	0	0	0	0	161,674	161,674	0	0	0	0
	Cerberus Institutional Partners, L.P. (Series Four).....	New York.....	NY...	Distribution.....	11/09/2006	03/09/2015	2,912,264	0	0	0	0	0	0	2,912,264	2,912,264	0	0	0	0
	Cerberus Institutional Partners, LP (Series Two).....	New York.....	NY...	Distribution.....	10/05/2001	03/10/2015	90,281	0	0	0	0	0	0	90,281	90,281	0	0	0	0
	OZ Domestic Partners, L.P.....	New York.....	NY...	Distribution.....	12/31/2009	03/18/2015	74,068	0	0	0	0	0	0	74,068	74,068	0	0	0	0
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....						3,238,287	0	0	0	0	0	0	3,238,287	3,238,287	0	0	0	0
4499999	Subtotal - Unaffiliated.....						17,041,207	(20,490)	0	0	0	(20,490)	0	17,020,717	17,020,717	0	0	0	19,665
4699999	Totals.....						17,041,207	(20,490)	0	0	0	(20,490)	0	17,020,717	17,020,717	0	0	0	19,665

QE03.2

SCHEDULE D - PART 3

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

1 Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
912828	SD 3 U S TREASURY NOTES 1.250 2019 01		01/15/2015	CITIGROUP GLOBAL MARKETS		50,340,011	50,000,000	287,024	1
912828	UR 9 U S TREASURY NOTES .750 2018 02		03/30/2015	BAS-MERRILL LYNCH		30,864,479	31,000,000	19,586	1
912828	VC 1 U S TREASURY NOTES 250 2016 05		03/31/2015	CITIGROUP GLOBAL MARKETS		39,967,322	40,000,000	37,569	1
38375B	SF 0 GNR 2012-H11 BA CMO 2.000 2062 05		03/20/2015	PAR WRITE-UP		72,484	72,484	0	1
38375B	RQ 7 GNR 2012-H12 HA CMO 2.000 2062 03		03/20/2015	PAR WRITE-UP		48,450	48,450	0	1
38375B	TF 9 GNR 2012-H14 GA 2.000 2062 06		03/20/2015	PAR WRITE-UP		71,847	71,847	0	1
38375B	TA 0 GNR 2012-H16 HA 2.000 2062 07		03/20/2015	PAR WRITE-UP		92,326	92,326	0	1
38375B	K8 4 GNR 2013-H04 BA (CMO) 1.650 2063 02		03/20/2015	PAR WRITE-UP		41,006	41,006	0	1
0599999. Total Bonds - U.S. Government						121,497,925	121,326,113	344,179	XXX
Bonds - U.S. States, Territories and Possessions									
68608U	3R 5 OREGON GENERAL OBLIGATIO 4.000 2031 08		02/03/2015	CITIGROUP GLOBAL MARKETS		8,645,483	7,690,000	0	1FE
68609B	HG 5 OREGON ST GENERAL OBLIGA 5.000 2035 05		03/17/2015	CITIGROUP GLOBAL MARKETS		7,890,727	6,695,000	0	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						16,536,210	14,385,000	0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions									
07539P	CS 6 BEAVERCREEK CITY SCH DIS 5.000 2029 12		02/03/2015	ROSS SINCLAIRE		2,864,190	2,360,000	0	1FE
139078	DF 3 CANYONS SCHOOL DISTRICT 3.500 2033 06		03/26/2015	MORGAN STANLEY		6,433,563	6,250,000	0	1FE
159808	DQ 4 CHARLES CO GENERAL OBLIG 3.000 2029 02		03/24/2015	JANNEY MONTGOMERY SCOTT INC		2,506,979	2,465,000	0	1FE
181288	PR 6 CLARK CO SD#117 CAMAS GO 3.500 2026 12		02/04/2015	PIPER JAFFRAY		4,610,707	4,245,000	0	1FE
184540	7C 0 CLEAR CREEK ISD GO REF S 5.000 2035 02		03/16/2015	WELLS FARGO SECURITIES		3,800,571	3,255,000	0	1FE
208418	YK 3 CONROE ISD GO REF S2015 3.750 2034 02		02/18/2015	PIPER JAFFRAY		13,939,021	13,780,000	25,838	1FE
215489	MQ 5 COOK CO HSD #203 NEW TRI 3.500 2034 12		01/13/2015	CITIGROUP GLOBAL MARKETS		5,313,968	5,260,000	0	1FE
259291	MU 3 DOUGLAS CO SCH DIST#1 GO 4.000 2035 12		03/24/2015	J P MORGAN CHASE SECURITIES INC		9,728,205	9,110,000	0	1FE
30382A	DK 5 FAIRFAX COUNTY GEN OBLIG 4.000 2033 10		02/27/2015	CITIGROUP GLOBAL MARKETS		6,036,444	5,580,000	0	1FE
524426	XA 6 LEESBURG GENERAL OBLIGAT 3.250 2030 01		03/25/2015	PIPER JAFFRAY		2,254,170	2,175,000	0	1FE
581664	DW 6 MCKINNEY ISD GEN OBLIG R 3.500 2028 02		03/04/2015	PIPER JAFFRAY		3,837,068	3,675,000	0	1FE
590760	FR 0 MESQUITE ISD GO S2015A (4.000 2035 08		03/18/2015	OPPENHEIMER AND CO		1,609,346	1,530,000	0	1FE
590760	FS 8 MESQUITE ISD GO S2015A (4.000 2036 08		03/18/2015	OPPENHEIMER AND CO		1,668,212	1,590,000	0	1FE
590760	FT 6 MESQUITE ISD GO S2015A (4.000 2037 08		03/18/2015	OPPENHEIMER AND CO		1,732,007	1,655,000	0	1FE
671130	MH 2 OAK CREEK-FRANKLIN JT SD 3.750 2033 04		02/23/2015	WELLS FARGO SECURITIES		5,920,472	5,775,000	0	1FE
779240	JJ 0 ROUND ROCK ISD GO S2015 4.000 2034 08		02/03/2015	RBC CAPITAL MARKETS		3,237,293	2,960,000	0	1FE
90634P	KB 4 UNION COUNTY GENERAL OBL 3.500 2027 02		03/26/2015	NW CAPITAL		7,215,818	6,780,000	0	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						82,708,033	78,445,000	25,838	XXX
Bonds - U.S. Special Revenue and Special Assessment									
206165	HB 1 CONCORD & CARLISLE REG S 3.250 2036 03		03/06/2015	GUGGENHEIM SECURITIES		2,503,904	2,600,000	235	1FE
311450	FJ 4 FARMINGTON POLL CONTROL 1.875 2029 04		03/19/2015	MORGAN STANLEY		4,000,000	4,000,000	0	1FE
46246K	2G 6 IOWA FINANCE AUTH ST REV 5.000 2032 08		02/04/2015	J P MORGAN CHASE SECURITIES INC		8,280,066	6,775,000	0	1FE
68607V	L7 8 OREGON DEPT ADMIN SVCS L 5.000 2034 04		01/07/2015	CITIGROUP GLOBAL MARKETS		10,279,134	8,465,000	0	1FE
735371	PC 4 PORT OF SEATTLE REV REF 4.000 2037 06		03/24/2015	CITIGROUP GLOBAL MARKETS		6,441,581	6,085,000	0	1FE
92818H	BQ 3 VIRGINIA PUBLIC SCH AUTH 3.500 2032 08		02/03/2015	CITIGROUP GLOBAL MARKETS		6,866,808	6,505,000	0	1FE
31416Y	C5 5 FNMA PASS THRU #AB2791 3.500 2021 04		03/16/2015	WELLS FARGO SECURITIES		185,172	175,000	289	1

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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)
31418W DD 9	FNMA PASS THRU #AD8199	3.500 2020 10		03/16/2015	WELLS FARGO SECURITIES		82,088	77,579	128	1
3138WC PQ 0	FNMA PASS THRU #AS3130	3.500 2029 08		03/16/2015	WELLS FARGO SECURITIES		1,914,632	1,809,458	2,991	1
3138XM LG 3	FNMA PASS THRU #AV9326	3.500 2029 03		03/16/2015	WELLS FARGO SECURITIES		2,116,251	2,000,001	3,306	1
3138XM LU 2	FNMA PASS THRU #AV9338	3.500 2029 03		03/16/2015	WELLS FARGO SECURITIES		291,278	275,277	455	1
3138Y1 EG 6	FNMA PASS THRU #AX0134	3.500 2029 09		03/16/2015	WELLS FARGO SECURITIES		2,399,531	2,267,720	3,748	1
3138Y1 E9 2	FNMA PASS THRU #AX0159	3.500 2029 09		03/16/2015	WELLS FARGO SECURITIES		6,348,750	6,000,000	9,917	1
3138Y4 P6 0	FNMA PASS THRU #AX3144	3.500 2029 10		03/16/2015	WELLS FARGO SECURITIES		8,465,005	8,000,005	13,222	1
3138Y9 BK 3	FNMA PASS THRU #AX7241	3.500 2029 11		03/16/2015	WELLS FARGO SECURITIES		7,406,881	7,000,006	11,569	1
31417Y MN 4	FNMA PASS THRU #MA0364	3.500 2020 03		03/16/2015	WELLS FARGO SECURITIES		8,422	7,959	13	1
31417Y SK 4	FNMA PASS THRU #MA0521	3.500 2020 09		03/16/2015	WELLS FARGO SECURITIES		1,126,695	1,064,803	1,760	1
31417Y VX 2	FNMA PASS THRU #MA0629	3.500 2021 01		03/16/2015	WELLS FARGO SECURITIES		795,962	752,238	1,243	1
31418A BG 2	FNMA PASS THRU #MA0938	3.500 2021 12		03/16/2015	WELLS FARGO SECURITIES		370,344	350,000	578	1
31418A FT 0	FNMA PASS THRU #MA1077	3.500 2022 05		03/16/2015	WELLS FARGO SECURITIES		52,677	49,784	82	1
31418B GH 3	FNMA PASS THRU #MA1999	3.500 2024 08		03/16/2015	WELLS FARGO SECURITIES		180,075	170,183	281	1
3199999 Total Bonds - U.S. Special Revenue and Special Assessment							70,115,256	64,430,011	49,818	XXX

Bonds - Industrial and Miscellaneous

002824 BA 7	ABBOTT LABS	2.550 2022 03		03/05/2015	BAS-MERRILL LYNCH		998,340	1,000,000	.0	1FE
002824 BB 5	ABBOTT LABS	2.950 2025 03		03/06/2015	BAS-MERRILL LYNCH		1,988,840	2,000,000	.82	1FE
00724F AC 5	ADOBE SYSTEMS INC	3.250 2025 02		03/05/2015	RBC CAPITAL MARKETS		1,002,380	1,000,000	3,972	2FE
00846U AG 6	AGILENT TECHNOLOGIES INC	5.000 2020 07		01/08/2015	PIPER JAFFRAY		655,830	600,000	14,833	2FE
03073E AM 7	AMERISOURCEBERGEN CORP	3.250 2025 03		02/19/2015	BAS-MERRILL LYNCH		2,000,420	2,000,000	.361	1FE
040555 CR 3	ARIZONA PUBLIC SERVICE C	2.200 2020 01		01/07/2015	WELLS FARGO SECURITIES		999,860	1,000,000	.0	1FE
049560 AJ 4	ATMOS ENERGY CORP	8.500 2019 03		03/12/2015	U S BANCORP		18,576	15,000	.7	1FE
052769 AB 2	AUTODESK INC	3.600 2022 12		03/24/2015	VARIOUS		1,432,506	1,400,000	9,080	2FE
06406H DA 4	BANK OF NEW YORK MELLON	3.000 2025 02		02/19/2015	GOLDMAN SACHS & CO		997,860	1,000,000	.0	1FE
07274E AG 8	BAYER US FINANCE (144A)	3.375 2024 10	R	02/17/2015	JEFFERIES & CO INC		237,766	231,000	2,859	1FE
097023 BJ 3	BOEING CO	2.500 2025 03		02/20/2015	RBC CAPITAL MARKETS		985,920	1,000,000	.347	1FE
099724 AJ 5	BORG-WARNER AUTO	3.375 2025 03		03/09/2015	BAS-MERRILL LYNCH		997,980	1,000,000	.0	2FE
12189L AV 3	BURLINGTON NORTHERN SANT	3.000 2025 04		03/04/2015	GOLDMAN SACHS & CO		995,340	1,000,000	.0	2FE
124857 AP 8	CBS CORP	3.500 2025 01		01/07/2015	J P MORGAN CHASE SECURITIES INC		990,330	1,000,000	.0	2FE
166764 AT 7	CHEVRON CORP	2.411 2022 03		02/24/2015	BAS-MERRILL LYNCH		1,000,000	1,000,000	.0	1FE
125509 BU 2	CIGNA CORP	3.250 2025 04		03/11/2015	J P MORGAN CHASE SECURITIES INC		999,380	1,000,000	.0	2FE
209111 FE 8	CONSOLIDATED EDISON CO O	3.300 2024 12		01/08/2015	KEYBANC CAPITAL MARK		337,409	325,000	1,460	1FE
12626P AJ 2	CRH AMERICA INC	8.125 2018 07	R	01/09/2015	MORGAN STANLEY		491,163	408,000	16,483	2FE
25245B AB 3	DIAGEO INVESTMENT CORP	2.875 2022 05	R	01/05/2015	BNP PARIBAS		1,006,180	1,000,000	4,552	1FE
25470D AK 5	DISCOVERY COMMUNICATIONS	3.450 2025 03		02/27/2015	VARIOUS		1,999,140	2,000,000	.192	2FE
278865 AR 1	ECOLAB INC	2.250 2020 01		01/12/2015	J P MORGAN CHASE SECURITIES INC		999,530	1,000,000	.0	2FE
532457 BH 0	ELI LILLY	2.750 2025 06		02/24/2015	GOLDMAN SACHS & CO		998,070	1,000,000	.0	1FE
26867L AG 5	EMD FINANCE LLC (144A)	2.950 2022 03	R	03/16/2015	J P MORGAN CHASE SECURITIES INC		998,240	1,000,000	.0	2FE
26867L AL 4	EMD FINANCE LLC (144A)	3.250 2025 03	R	03/16/2015	J P MORGAN CHASE SECURITIES INC		2,981,490	3,000,000	.0	2FE

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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)
26875P AM 3	EOG RESOURCES INC	3.150 2025 04		03/12/2015	WELLS FARGO SECURITIES		999,990	1,000,000	0	1FE
30231G AF 9	EXXON MOBIL CORP	2.709 2025 03		03/05/2015	VARIOUS		3,001,120	3,000,000	301	1FE
31428X BC 9	FEDEX CORP	3.200 2025 02		01/06/2015	BAS-MERRILL LYNCH		998,450	1,000,000	0	2FE
31620M AM 8	FIDELITY NATIONAL	3.875 2024 06		03/27/2015	STERNE AGEE & LEACH INC		1,029,080	1,000,000	0	2FE
31942D AB 3	FIRST CASH FINANCIAL	6.750 2021 04		03/20/2015	ROBERT W BAIRD & CO		2,065,000	2,000,000	65,250	3FE
345397 XA 6	FORD MOTOR CREDIT	3.219 2022 01		01/06/2015	GOLDMAN SACHS & CO		1,000,000	1,000,000	0	2FE
345397 XF 5	FORD MOTOR CREDIT	2.459 2020 03		03/24/2015	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	2FE
35802X AH 6	FRESENIUS MED (144A)	4.125 2020 10	R	03/09/2015	WELLS FARGO SECURITIES		1,025,000	1,000,000	15,240	3FE
361448 AV 5	GATX CORP	2.600 2020 03		02/03/2015	BAS-MERRILL LYNCH		1,008,380	1,000,000	6,933	2FE
38148L AC 0	GOLDMAN SACHS GROUP	3.500 2025 01		03/25/2015	GOLDMAN SACHS & CO		2,020,280	2,000,000	13,028	1FE
404030 AE 8	H&E EQUIPMENT	7.000 2022 09		03/17/2015	J P MORGAN CHASE SECURITIES INC		2,065,000	2,000,000	7,389	4FE
41283L AF 2	HARLEY-DAVIDSON FINANCIA	2.150 2020 02		02/23/2015	CITIGROUP GLOBAL MARKETS		997,690	1,000,000	0	1FE
421924 BG 5	HEALTHSOUTH CORP	8.125 2020 02		03/13/2015	GMP SECURITIES		2,089,800	2,000,000	13,993	3FE
421924 BN 0	HEALTHSOUTH CORP	5.125 2023 03		03/09/2015	SUNTRUST		250,000	250,000	0	3FE
423457 AA 8	HELMERICH INT DR (144A)	4.650 2025 03		03/12/2015	GOLDMAN SACHS & CO		1,988,500	2,000,000	0	2FE
440452 AE 0	HORMEL FOODS CORP	4.125 2021 04		01/05/2015	WELLS FARGO SECURITIES		1,096,200	1,000,000	9,510	1FE
446438 RM 7	HUNTINGTON NATIONAL BANK	2.400 2020 04		02/19/2015	BAS-MERRILL LYNCH		998,740	1,000,000	0	1FE
460146 CE 1	INTERNATIONAL PAPER CO	7.500 2021 08		02/25/2015	JEFFERIES & CO INC		667,820	528,000	1,870	2FE
460146 CJ 0	INTERNATIONAL PAPER CO	3.650 2024 06		03/25/2015	DEUTSCHE BANC		1,020,560	1,000,000	10,646	2FE
465685 AG 0	ITC HOLDINGS CORP	4.050 2023 07		03/25/2015	WELLS FARGO SECURITIES		1,075,090	1,000,000	10,013	2FE
832696 AG 3	JM SMUCKER CO (144A)	3.000 2022 03		03/12/2015	BAS-MERRILL LYNCH		995,570	1,000,000	0	2FE
832696 AJ 7	JM SMUCKER CO (144A)	3.500 2025 03		03/12/2015	BAS-MERRILL LYNCH		999,750	1,000,000	0	2FE
46625H KC 3	JP MORGAN CHASE	3.125 2025 01		01/15/2015	J P MORGAN CHASE SECURITIES INC		997,780	1,000,000	0	1FE
50540R AQ 5	LABORATORY CORP	3.600 2025 02		02/27/2015	BAS-MERRILL LYNCH		1,013,630	1,000,000	3,400	2FE
574599 BJ 4	MASCO CORP	4.450 2025 04		03/17/2015	CITIGROUP GLOBAL MARKETS		2,000,000	2,000,000	0	3FE
581557 BE 4	MCKESSON CORP	3.796 2024 03		03/26/2015	J P MORGAN CHASE SECURITIES INC		1,051,750	1,000,000	1,687	2FE
59156R BM 9	METLIFE INC	3.000 2025 03		03/04/2015	VARIOUS		1,987,880	2,000,000	333	1FE
615394 AK 9	MOOG INC (144A)	5.250 2022 12		03/17/2015	WELLS FARGO SECURITIES		2,052,500	2,000,000	34,708	3FE
553794 AC 2	MUFG AMERICAS HOLDINGS	3.000 2025 02	R	02/05/2015	MORGAN STANLEY		994,690	1,000,000	0	1FE
628530 AV 9	MYLAN INC (144A)	3.125 2023 01		03/16/2015	SOCIETY GENERALE AMERICAS		979,540	1,000,000	5,556	2FE
681904 AS 7	OMNICARE INC	4.750 2022 12		03/27/2015	CANTOR FITZGERALD		1,037,500	1,000,000	0	3FE
68233J AY 0	ONCOR ELECTRIC DELIVERY	2.950 2025 04		03/19/2015	BARCLAYS CAPITAL INC		997,240	1,000,000	0	2FE
69007T AA 2	OUTFRONT MEDIA CAP (144A)	5.625 2024 02		03/25/2015	BAS-MERRILL LYNCH		518,750	500,000	10,547	4FE
718549 AB 4	PHILLIPS 66 PARTNERS	3.605 2025 02		02/18/2015	ROYAL BANK OF SCOTLAND		999,670	1,000,000	0	2FE
69353R EK 0	PNC BANK NA	2.950 2025 02		02/18/2015	MORGAN STANLEY		997,680	1,000,000	0	1FE
74256L AQ 2	PRINCIPAL LIFE GLOBAL FU	2.200 2020 04		03/31/2015	U S BANCORP		998,680	1,000,000	0	1FE
742718 BH 1	PROCTER & GAMBLE CO	6.450 2026 01		01/08/2015	SUSQUEHANNA INTL GROUP		1,330,430	1,000,000	31,892	1FE
74834L AX 8	QUEST DIAGNOSTICS	3.500 2025 03		03/05/2015	MORGAN STANLEY		999,560	1,000,000	0	2FE
7591EP AJ 9	REGIONS FINANCIAL CORP	2.000 2018 05		03/25/2015	HSBC		796,312	800,000	6,000	2FE
760759 AQ 3	REPUBLIC SERVICES	3.200 2025 03		03/04/2015	J P MORGAN CHASE SECURITIES INC		995,840	1,000,000	0	2FE
771196 BE 1	ROCHE HOLDINGS INC (144A)	3.350 2024 09	R	03/30/2015	GOLDMAN SACHS & CO		2,101,760	2,000,000	0	1FE

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SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9	10
Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
772739	AQ	1	ROCK-TENN CO 4.000 2023 03.....		03/27/2015	JEFFERIES & CO INC.....		785,573	750,000	0	2FE.....
78401F	AG	2	SBA TELECOM INC 5.750 2020 07.....		03/17/2015	SUNTRUST.....		2,085,000	2,000,000	20,764	4FE.....
842400	GD	9	SOUTHERN CALIFORNIA EDIS 2.400 2022 02.....		01/13/2015	CITIGROUP GLOBAL MARKETS.....		999,930	1,000,000	0	1FE.....
847788	AS	5	SPEEDWAY MOTORSPORTS INC 5.125 2023 02.....		03/23/2015	BAS-MERRILL LYNCH.....		3,829,375	3,750,000	29,006	3FE.....
790849	AJ	2	ST JUDE MEDICAL 3.250 2023 04.....		03/31/2015	CREDIT SUISSE FIRST BOSTON.....		1,023,800	1,000,000	0	2FE.....
85375C	BB	6	STANDARD PACIFIC CORP 8.375 2021 01.....		03/18/2015	BARCLAYS CAPITAL INC.....		2,903,750	2,525,000	39,944	4FE.....
855244	AD	1	STARBUCKS CORP 3.850 2023 10.....		03/19/2015	J P MORGAN CHASE SECURITIES INC.....		1,088,690	1,000,000	18,501	1FE.....
863667	AF	8	STRYKER CORP 3.375 2024 05.....		03/26/2015	GOLDMAN SACHS & CO.....		1,026,900	1,000,000	12,750	1FE.....
878055	AE	2	TCF NATIONAL BANK 4.600 2025 02.....		02/24/2015	J P MORGAN CHASE SECURITIES INC.....		2,981,250	3,000,000	0	2FE.....
87236Y	AE	8	TD AMERITRADE 2.950 2022 04.....		03/04/2015	J P MORGAN CHASE SECURITIES INC.....		997,650	1,000,000	0	1FE.....
882508	AW	4	TEXAS INSTRUMENTS INC 2.250 2023 05.....		01/07/2015	CITIGROUP GLOBAL MARKETS.....		966,780	1,000,000	4,438	1FE.....
887389	AH	7	TIMKEN CO (144A) 3.875 2024 09.....		02/19/2015	CANTOR FITZGERALD.....		2,015,420	2,000,000	39,611	2FE.....
872540	AP	4	TJX COS INC 2.500 2023 05.....		01/05/2015	CITIGROUP GLOBAL MARKETS.....		974,200	1,000,000	3,681	1FE.....
898813	AN	0	TUCSON ELECTRIC POWER (1 3.050 2025 03.....	I.....	02/24/2015	mitsubishi securities (usa) inc.....		1,993,460	2,000,000	0	2FE.....
90261X	HK	1	UBS AG STAMFORD 2.350 2020 03.....	R.....	03/23/2015	UBS AG.....		999,770	1,000,000	0	1FE.....
91913Y	AS	9	VALERO ENERGY 3.650 2025 03.....		03/10/2015	CITIGROUP GLOBAL MARKETS.....		997,090	1,000,000	0	2FE.....
920355	AH	7	VALSPAR CORP 3.300 2025 02.....		01/15/2015	WELLS FARGO SECURITIES.....		997,450	1,000,000	0	2FE.....
929160	AS	8	VULCAN MATERIALS 4.500 2025 04.....		03/16/2015	BAS-MERRILL LYNCH.....		1,000,000	1,000,000	0	3FE.....
94106L	BA	6	WASTE MANAGEMENT INC 3.125 2025 03.....		02/18/2015	DEUTSCHE BANC.....		995,740	1,000,000	0	2FE.....
96926J	AA	5	WILLIAM CARTER 5.250 2021 08.....		03/17/2015	BAS-MERRILL LYNCH.....		2,080,000	2,000,000	10,208	3FE.....
92936P	AB	6	WMI HOLDINGS CORP 13.000 2030 03.....		03/01/2015	PAY IN KIND.....		215	215	0	6*.....
983130	AV	7	WYNN LAS VEGAS (144A) 5.500 2025 03.....		03/17/2015	KEYBANC CAPITAL MARK.....		977,500	1,000,000	4,889	3FE.....
98956P	AF	9	ZIMMER HOLDINGS INC 3.550 2025 04.....		03/10/2015	CREDIT SUISSE FIRST BOSTON.....		1,995,300	2,000,000	0	1FE.....
98956P	AK	8	ZIMMER HOLDINGS INC 2.700 2020 04.....		03/10/2015	BAS-MERRILL LYNCH.....		999,480	1,000,000	0	1FE.....
98956P	AL	6	ZIMMER HOLDINGS INC 3.150 2022 04.....		03/10/2015	BAS-MERRILL LYNCH.....		997,490	1,000,000	0	1FE.....
008916	AP	3	AGRIUM INC 3.375 2025 03.....	A.....	02/26/2015	RBC CAPITAL MARKETS.....		1,002,330	1,000,000	94	2FE.....
148887	AA	0	CATAMARAN CORP 4.750 2021 03.....	A.....	03/18/2015	SUNTRUST.....		927,000	900,000	950	3FE.....
73755L	AM	9	POTASH CORP 3.000 2025 04.....	A.....	03/24/2015	VARIOUS.....		1,997,070	2,000,000	83	1FE.....
002799	AT	1	ABBEEY NATIONAL TREASURY 2.375 2020 03.....	F.....	03/09/2015	BAS-MERRILL LYNCH.....		997,850	1,000,000	0	1FE.....
00182E	AW	9	ANZ NEW ZEALAND INTLLDN 1.750 2018 03.....	F.....	03/24/2015	J P MORGAN CHASE SECURITIES INC.....		999,880	1,000,000	0	1FE.....
06738E	AE	5	BARCLAYS PLC 3.650 2025 03.....	F.....	03/09/2015	BARCLAYS CAPITAL INC.....		996,850	1,000,000	0	1FE.....
111013	AL	2	BRITISH SKY BROADCASTING 3.750 2024 09.....	F.....	03/23/2015	BAS-MERRILL LYNCH.....		2,347,189	2,264,000	2,358	2FE.....
23636T	AA	8	DANONE (144A) 3.000 2022 06.....	F.....	01/06/2015	SANTANDER INVESTMENTS.....		1,018,380	1,000,000	2,000	1FE.....
44987C	AC	2	ING BANK NV (144A) 2.450 2020 03.....	F.....	03/10/2015	DEUTSCHE BANC.....		998,130	1,000,000	0	1FE.....
494386	AC	9	KIMBERLY-CLARK DE MEXICO 3.250 2025 03.....	F.....	03/05/2015	CITIGROUP GLOBAL MARKETS.....		994,590	1,000,000	0	1FE.....
53944V	AE	9	LLOYDS BANK PLC 2.400 2020 03.....	F.....	03/12/2015	J P MORGAN CHASE SECURITIES INC.....		998,360	1,000,000	0	1FE.....
80105N	AG	0	SANOFI-AVENTIS 4.000 2021 03.....	F.....	01/13/2015	CREDIT AGRICOLE CIB.....		431,582	390,000	4,637	1FE.....
87020P	AE	7	SWEDBANK AB (144A) 2.200 2020 03.....	F.....	02/25/2015	BARCLAYS CAPITAL INC.....		999,340	1,000,000	0	1FE.....
87969N	AD	7	TELSTRA CORP LTD (144A) 3.125 2025 04.....	F.....	03/31/2015	VARIOUS.....		3,004,510	3,000,000	0	1FE.....
00841X	AG	5	AMBT 2015-2 A7 CMO 3.500 2045 03.....		03/13/2015	J P MORGAN CHASE SECURITIES INC.....		7,702,734	7,500,000	17,500	1FE.....

QE04.3

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
33767C AP 2	FKMT 2015-1 A9 CMO	3.000 2045 03		03/02/2015	BARCLAYS CAPITAL INC.		10,131,250	10,000,000	3,333	1FE
44217N AC 0	HGMT 2015-HGLR A1A2	3.086 2037 03		03/19/2015	J P MORGAN CHASE SECURITIES INC.		7,070,000	7,000,000	17,405	1FE
94989D AV 1	WFCM 2015-C27 A4	3.190 2048 02		03/03/2015	WELLS FARGO SECURITIES		5,049,975	5,000,000	4,874	1FE
3899999. Total Bonds - Industrial and Miscellaneous							160,734,594	158,136,215	539,549	XXX
8399997. Total Bonds - Part 3							451,592,016	436,722,340	959,384	XXX
8399999. Total Bonds							451,592,016	436,722,340	959,384	XXX
Common Stocks - Industrial and Miscellaneous										
92847N 10 3	VITAE PHARMACEUTICALS INC.			03/24/2015	DIST FROM PARTNERSHIP	4,057,000	47,791	XXX	0	L
9099999. Total Common Stocks - Industrial and Miscellaneous							47,791	XXX	0	XXX
9799997. Total Common Stocks - Part 3							47,791	XXX	0	XXX
9799999. Total Common Stocks							47,791	XXX	0	XXX
9899999. Total Preferred and Common Stocks							47,791	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks							451,639,808	XXX	959,384	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
Bonds - U.S. Government																					
12802R	AA 3 CAL DIVE INT 4.930		02/01/2015	REDEEMED		41,322	41,322	41,322	41,322	0	0	0	0	0	41,322	0	0	0	1,019	02/01/2027	2FE
217194	AB 5 COP I LLC 3.650		03/05/2015	REDEEMED		79,619	79,619	79,619	79,619	0	0	0	0	0	79,619	0	0	0	727	12/05/2021	1
367333	AA 9 GATE CAPITAL 3.550		03/11/2015	REDEEMED		84,148	84,148	84,148	84,148	0	0	0	0	0	84,148	0	0	0	747	06/11/2021	1
911759	FN 3 HOUSING URBAN DEVELOPM 5.560		02/01/2015	REDEEMED		207,000	207,000	207,186	207,000	0	0	0	0	0	207,000	0	0	0	5,755	08/01/2015	1
89609G	AA 0 TRICAHUE LEASING 3.503		02/19/2015	REDEEMED		156,546	156,546	156,546	156,546	0	0	0	0	0	156,546	0	0	0	1,371	11/19/2021	1
912828	RZ 5 U S TREASURY NOTES 250		01/15/2015	MATURED		20,000,000	20,000,000	19,988,348	19,999,761	0	239	0	239	0	20,000,000	0	0	0	25,000	01/15/2015	1
912828	SK 7 U S TREASURY NOTES 375		03/15/2015	MATURED		18,500,000	18,500,000	18,510,840	18,501,271	0	(1,271)	0	(1,271)	0	18,500,000	0	0	0	34,688	03/15/2015	1
912828	UE 8 U S TREASURY NOTES 750		01/15/2015	J P MORGAN CHASE SECU		24,980,385	25,000,000	24,735,435	24,735,168	0	3,817	0	3,817	0	24,738,985	0	241,400	241,400	8,287	12/31/2017	1
912828	UK 4 U S TREASURY NOTES 250		01/31/2015	MATURED		56,000,000	56,000,000	55,949,712	55,997,344	0	2,656	0	2,656	0	56,000,000	0	0	0	70,000	01/31/2015	1
912828	UR 9 U S TREASURY NOTES 750		01/15/2015	J P MORGAN CHASE SECU		24,933,510	25,000,000	24,657,310	24,657,167	0	4,712	0	4,712	0	24,661,880	0	271,630	271,630	71,478	02/28/2018	1
925387	AF 9 VESSEL MANAGEMENT SERV 3.432		02/15/2015	REDEEMED		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	515	08/15/2036	1
925387	AG 7 VESSEL MANAGEMENT SERV 3.477		01/16/2015	REDEEMED		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	695	01/16/2037	1
02265Q	AA 6 AMAL LIMITED 3.465	E	02/21/2015	REDEEMED		101,391	101,391	101,391	101,391	0	0	0	0	0	101,391	0	0	0	878	08/21/2021	1
36179M	E2 2 GNMA II PASS #00MA0153 3.000		03/20/2015	PAID ON PRINCIPAL		117,995	117,995	119,672	119,474	0	(1,479)	0	(1,479)	0	117,995	0	0	0	627	06/20/2042	1
36202C	3X 9 GNMA II PASS #2614 6.000		03/20/2015	PAID ON PRINCIPAL		3,100	3,100	3,005	3,037	0	63	0	63	0	3,100	0	0	0	35	07/20/2028	1
36202D	6D 8 GNMA II PASS #3568 5.000		03/20/2015	PAID ON PRINCIPAL		197,290	197,290	196,057	196,232	0	1,057	0	1,057	0	197,290	0	0	0	1,642	06/20/2034	1
36202E	BU 2 GNMA II PASS #3651 5.000		03/20/2015	PAID ON PRINCIPAL		499,314	499,314	496,193	496,683	0	2,631	0	2,631	0	499,314	0	0	0	3,858	12/20/2034	1
36202E	DD 8 GNMA II PASS #3700 4.500		03/20/2015	PAID ON PRINCIPAL		38,667	38,667	36,619	37,096	0	1,571	0	1,571	0	38,667	0	0	0	225	04/20/2035	1
36202E	ET 2 GNMA II PASS #3746 4.500		03/20/2015	PAID ON PRINCIPAL		395,225	395,225	376,673	380,597	0	14,628	0	14,628	0	395,225	0	0	0	3,346	08/20/2035	1
36202E	E7 0 GNMA II PASS #3758 4.500		03/20/2015	PAID ON PRINCIPAL		336,651	336,651	321,291	325,724	0	10,927	0	10,927	0	336,651	0	0	0	2,063	09/20/2035	1
36202E	E8 8 GNMA II PASS #3759 5.000		03/20/2015	PAID ON PRINCIPAL		183,454	183,454	182,910	182,903	0	551	0	551	0	183,454	0	0	0	1,414	09/20/2035	1
36202E	FL 8 GNMA II PASS #3771 4.500		03/20/2015	PAID ON PRINCIPAL		333,126	333,126	320,374	323,615	0	9,511	0	9,511	0	333,126	0	0	0	1,873	10/20/2035	1
36202E	F2 0 GNMA II PASS #3785 5.000		03/20/2015	PAID ON PRINCIPAL		392,310	392,310	384,035	386,231	0	6,079	0	6,079	0	392,310	0	0	0	3,181	11/20/2035	1
36202E	HF 9 GNMA II PASS #3830 5.500		03/20/2015	PAID ON PRINCIPAL		156,676	156,676	150,238	151,511	0	5,165	0	5,165	0	156,676	0	0	0	1,366	03/20/2036	1
36177P	CY 9 GNMA PASS TH #00794586 3.500		03/15/2015	PAID ON PRINCIPAL		365,927	365,927	381,421	381,578	0	(15,652)	0	(15,652)	0	365,927	0	0	0	2,051	03/15/2042	1
36205F	5V 1 GNMA PASS TH #389760 5.000		03/15/2015	PAID ON PRINCIPAL		7,434	7,434	7,604	7,466	0	(31)	0	(31)	0	7,434	0	0	0	62	11/15/2017	1
36213E	WV 4 GNMA PASS TH #552460 6.000		03/15/2015	PAID ON PRINCIPAL		1,413	1,413	1,372	1,368	0	45	0	45	0	1,413	0	0	0	14	03/15/2032	1
36201M	SA 1 GNMA PASS TH #587413 5.500		03/15/2015	PAID ON PRINCIPAL		14,760	14,760	15,083	15,053	0	(294)	0	(294)	0	14,760	0	0	0	196	11/15/2032	1
36201M	SJ 2 GNMA PASS TH #587421 5.500		03/15/2015	PAID ON PRINCIPAL		2,159	2,159	2,206	2,195	0	(36)	0	(36)	0	2,159	0	0	0	20	11/15/2032	1
36201P	VA 0 GNMA PASS TH #589309 5.000		03/15/2015	PAID ON PRINCIPAL		8,232	8,232	8,441	8,267	0	(35)	0	(35)	0	8,232	0	0	0	69	08/15/2017	1
36201U	BA 1 GNMA PASS TH #593233 5.000		03/15/2015	PAID ON PRINCIPAL		2,865	2,865	2,930	2,880	0	(16)	0	(16)	0	2,865	0	0	0	24	10/15/2017	1
36201V	ZG 0 GNMA PASS TH #594843 5.000		03/15/2015	PAID ON PRINCIPAL		7,554	7,554	7,745	7,596	0	(42)	0	(42)	0	7,554	0	0	0	58	08/15/2017	1
36200A	A7 4 GNMA PASS TH #595030 5.000		03/15/2015	PAID ON PRINCIPAL		10,018	10,018	10,272	10,067	0	(49)	0	(49)	0	10,018	0	0	0	59	10/15/2017	1
36200M	YX 5 GNMA PASS TH #604726 4.500		03/15/2015	PAID ON PRINCIPAL		10,022	10,022	9,552	9,630	0	392	0	392	0	10,022	0	0	0	75	10/15/2033	1
36290R	YQ 0 GNMA PASS TH #615519 4.500		03/15/2015	PAID ON PRINCIPAL		52,051	52,051	49,042	49,672	0	2,379	0	2,379	0	52,051	0	0	0	333	09/15/2033	1
36290R	6X 6 GNMA PASS TH #615686 4.500		03/15/2015	PAID ON PRINCIPAL		22,684	22,684	21,373	21,644	0	1,040	0	1,040	0	22,684	0	0	0	199	10/15/2033	1

QE05

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)
3620AQ PR 8	GNMA PASS TH #736732 4.500		03/15/2015	PAID ON PRINCIPAL		175,331	175,331	176,139	176,040	0	(709)	0	(709)	0	175,331	0	0	0	1,407	05/15/2040	1
3620AW FY 1	GNMA PASS TH #741883 4.500		03/15/2015	PAID ON PRINCIPAL		131,448	131,448	132,054	131,985	0	(537)	0	(537)	0	131,448	0	0	0	1,011	05/15/2040	1
38375B SF 0	GNR 2012-H11 BA CMO 2.000		03/20/2015	PAID ON PRINCIPAL		153,983	153,983	153,903	153,860	0	123	0	123	0	153,983	0	0	0	493	05/20/2062	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000		03/20/2015	PAID ON PRINCIPAL		260,049	260,049	259,886	259,828	0	221	0	221	0	260,049	0	0	0	1,162	03/20/2062	1
38375B TF 9	GNR 2012-H14 GA 2.000		03/20/2015	PAID ON PRINCIPAL		74,360	74,360	74,197	74,224	0	136	0	136	0	74,360	0	0	0	131	06/20/2062	1
38375B TA 0	GNR 2012-H16 HA 2.000		03/20/2015	PAID ON PRINCIPAL		64,640	64,640	64,827	64,745	0	(105)	0	(105)	0	64,640	0	0	0	237	07/20/2062	1
38375B K8 4	GNR 2013-H04 BA (CMO) 1.650		03/20/2015	PAID ON PRINCIPAL		107,976	107,976	107,740	107,776	0	200	0	200	0	107,976	0	0	0	307	02/20/2063	1
36225C B7 0	G2 (ARM) #80061 1.625		03/20/2015	PAID ON PRINCIPAL		203	203	205	201	0	2	0	2	0	203	0	0	0	1	04/20/2027	1
36225C CN 4	G2 (ARM) #80076 1.625		03/20/2015	PAID ON PRINCIPAL		366	366	370	363	0	3	0	3	0	366	0	0	0	1	05/20/2027	1
36225C C9 5	G2 (ARM) #80095 1.625		03/20/2015	PAID ON PRINCIPAL		344	344	349	344	0	1	0	1	0	344	0	0	0	1	07/20/2027	1
831641 EW 1	SBIC 2012-10A 2.766		03/10/2015	PAID ON PRINCIPAL		908,932	908,932	908,932	908,746	0	186	0	186	0	908,932	0	0	0	12,467	03/10/2022	1
0599999. Total Bonds - U.S. Government						150,190,479	150,276,584	149,564,565	149,629,369	0	48,080	0	48,080	0	149,677,449	0	513,030	513,030	261,165	XXX	XXX

QE05.1

Bonds - U.S. States, Territories and Possessions

010410 3J 5	ALABAMA GENERAL OBLIGA 4.500		02/01/2015	REDEEMED		2,345,000	2,345,000	2,444,217	2,345,865	0	(865)	0	(865)	0	2,345,000	0	0	0	52,763	02/01/2021	1FE
341426 WH 3	FLORIDA STATE BD OF ED 5.000		01/01/2015	REDEEMED		3,439,050	3,405,000	3,580,119	3,439,050	0	0	0	0	0	3,439,050	0	0	0	85,125	01/01/2019	1FE
373384 NX 0	GEORGIA GENERAL OBLIGA 5.000		03/25/2015	TRAVELERS COMMERCIAL		4,293,480	4,000,000	4,627,600	4,176,505	0	(21,995)	0	(21,995)	0	4,154,510	0	138,970	138,970	80,000	11/01/2016	1FE
574192 XH 8	MARYLAND GENERAL OBLIG 5.000		02/15/2015	REDEEMED		8,000,000	8,000,000	8,683,120	8,009,491	0	(9,491)	0	(9,491)	0	8,000,000	0	0	0	200,000	02/15/2019	1FE
57582N T3 9	MASSACHUSETTS GENERAL 5.000		03/01/2015	REDEEMED		10,000,000	10,000,000	10,551,600	10,010,263	0	(10,263)	0	(10,263)	0	10,000,000	0	0	0	250,000	03/01/2020	1FE
57582N T8 8	MASSACHUSETTS GENERAL 5.000		03/01/2015	REDEEMED		3,000,000	3,000,000	3,201,780	3,004,732	0	(4,732)	0	(4,732)	0	3,000,000	0	0	0	75,000	03/01/2025	1FE
57582P CB 4	MASSACHUSETTS GENERAL 5.000		03/01/2015	REDEEMED		920,000	920,000	986,801	921,495	0	(1,495)	0	(1,495)	0	920,000	0	0	0	23,000	03/01/2019	1FE
57582P CC 2	MASSACHUSETTS GENERAL 5.000		03/01/2015	REDEEMED		19,080,000	19,080,000	20,307,799	19,105,317	0	(25,317)	0	(25,317)	0	19,080,000	0	0	0	477,000	03/01/2019	1FE
644682 TQ 9	NEW HAMPSHIRE GO CAP I 5.000		03/15/2015	MATURED		4,500,000	4,500,000	4,847,940	4,508,718	0	(8,718)	0	(8,718)	0	4,500,000	0	0	0	112,500	03/15/2015	1FE
658256 H9 6	NORTH CAROLINA GENERAL 5.000		03/01/2015	REDEEMED		13,255,000	13,255,000	14,377,036	13,277,941	0	(22,941)	0	(22,941)	0	13,255,000	0	0	0	331,375	03/01/2018	1
658256 J4 5	NORTH CAROLINA GENERAL 5.000		03/01/2015	REDEEMED		9,420,000	9,420,000	10,085,900	9,433,588	0	(13,588)	0	(13,588)	0	9,420,000	0	0	0	235,500	03/01/2021	1
658256 J6 0	NORTH CAROLINA GENERAL 5.000		03/01/2015	REDEEMED		820,000	820,000	889,413	821,419	0	(1,419)	0	(1,419)	0	820,000	0	0	0	20,500	03/01/2018	1FE
658256 J9 4	NORTH CAROLINA GENERAL 5.000		03/01/2015	REDEEMED		580,000	580,000	621,000	580,837	0	(837)	0	(837)	0	580,000	0	0	0	14,500	03/01/2021	1FE
677520 GW 2	OHIO GENERAL OBLIGATIO 5.000		03/01/2015	REDEEMED		2,505,000	2,505,000	2,639,443	2,507,647	0	(2,647)	0	(2,647)	0	2,505,000	0	0	0	62,625	09/01/2021	1FE
677520 GX 0	OHIO GENERAL OBLIGATIO 5.000		03/01/2015	REDEEMED		5,390,000	5,390,000	5,666,669	5,395,423	0	(5,423)	0	(5,423)	0	5,390,000	0	0	0	134,750	09/01/2022	1FE
677520 GY 8	OHIO GENERAL OBLIGATIO 5.000		03/01/2015	REDEEMED		5,000,000	5,000,000	5,245,000	5,004,761	0	(4,761)	0	(4,761)	0	5,000,000	0	0	0	125,000	09/01/2023	1FE
76222N JU 6	RHODE ISLAND & PROV GO 4.750		02/15/2015	REDEEMED		2,650,000	2,650,000	2,761,406	2,651,461	0	(1,461)	0	(1,461)	0	2,650,000	0	0	0	62,938	02/15/2020	1FE
76222N JW 2	RHODE ISLAND & PROV GO 4.750		02/15/2015	REDEEMED		2,000,000	2,000,000	2,061,240	2,000,862	0	(862)	0	(862)	0	2,000,000	0	0	0	47,500	02/15/2022	1FE
93974B CS 9	WASHINGTON GENERAL OBL 5.000		01/01/2015	REDEEMED		6,000,000	6,000,000	6,367,800	6,000,000	0	0	0	0	0	6,000,000	0	0	0	150,000	01/01/2022	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						103,197,530	102,870,000	109,945,883	103,195,374	0	(136,814)	0	(136,814)	0	103,058,560	0	138,970	138,970	2,540,075	XXX	XXX

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

016249 CC 6	ALIEF ISD GO S2006 (PS 4.375		02/15/2015	REDEEMED		1,170,000	1,170,000	1,169,462	1,169,886	0	114	0	114	0	1,170,000	0	0	0	25,594	02/15/2016	1FE
016249 CF 9	ALIEF ISD GO S2006 (PS 4.750		02/15/2015	REDEEMED		1,170,000	1,170,000	1,203,661	1,170,543	0	(543)	0	(543)	0	1,170,000	0	0	0	27,788	02/15/2019	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
041826 UF 3	ARLINGTON ISD GENERAL 5.000		02/15/2015	REDEEMED		7,510,000	7,510,000	8,032,301	7,517,443	0	(7,443)	0	(7,443)	0	7,510,000	0	0	0	187,750	02/15/2018	1FE
052396 KK 3	AUSTIN GENERAL OBLIG L 5.000		03/01/2015	REDEEMED		5,000,000	5,000,000	5,365,150	5,007,473	0	(7,473)	0	(7,473)	0	5,000,000	0	0	0	125,000	09/01/2017	1FE
052396 KL 1	AUSTIN GENERAL OBLIG L 5.000		03/01/2015	REDEEMED		3,845,000	3,845,000	4,191,857	3,851,583	0	(6,583)	0	(6,583)	0	3,845,000	0	0	0	96,125	09/01/2018	1FE
052396 KN 7	AUSTIN GENERAL OBLIG L 5.000		03/01/2015	REDEEMED		4,000,000	4,000,000	4,329,880	4,006,248	0	(6,248)	0	(6,248)	0	4,000,000	0	0	0	100,000	09/01/2020	1FE
052429 6U 6	AUSTIN ISD GENERAL OBL 5.000		02/01/2015	REDEEMED		2,190,000	2,190,000	2,363,623	2,191,608	0	(1,608)	0	(1,608)	0	2,190,000	0	0	0	54,750	08/01/2018	1FE
052429 6V 4	AUSTIN ISD GENERAL OBL 5.000		02/01/2015	REDEEMED		2,295,000	2,295,000	2,463,246	2,296,551	0	(1,551)	0	(1,551)	0	2,295,000	0	0	0	57,375	08/01/2019	1FE
114889 UX 4	BROWARD CO PARKS & LAN 5.000		01/01/2015	REDEEMED		5,000,000	5,000,000	5,263,450	5,000,000	0	0	0	0	0	5,000,000	0	0	0	125,000	01/01/2022	1FE
114889 UY 2	BROWARD CO PARKS & LAN 5.000		01/01/2015	REDEEMED		6,000,000	6,000,000	6,277,660	6,000,000	0	0	0	0	0	6,000,000	0	0	0	150,000	01/01/2023	1FE
114889 VA 3	BROWARD CO PARKS & LAN 5.000		01/01/2015	REDEEMED		1,000,000	1,000,000	1,048,090	1,000,000	0	0	0	0	0	1,000,000	0	0	0	25,000	01/01/2025	1FE
145628 MM 2	CARROLLTON FMRS BRH IS 5.000		02/15/2015	REDEEMED		3,195,000	3,195,000	3,359,606	3,197,202	0	(2,202)	0	(2,202)	0	3,195,000	0	0	0	79,875	02/15/2022	1FE
194738 H4 5	COLLIN CO GENERAL OBLI 5.000		02/15/2015	REDEEMED		2,000,000	2,000,000	2,175,280	2,002,884	0	(2,884)	0	(2,884)	0	2,000,000	0	0	0	50,000	02/15/2016	1FE
194740 AM 8	COLLIN CO GENERAL OBLI 5.000		02/15/2015	REDEEMED		2,050,000	2,050,000	2,200,019	2,052,074	0	(2,074)	0	(2,074)	0	2,050,000	0	0	0	51,250	02/15/2019	1
194740 AV 8	COLLIN CO GENERAL OBLI 5.000		02/15/2015	REDEEMED		1,800,000	1,800,000	1,931,724	1,801,821	0	(1,821)	0	(1,821)	0	1,800,000	0	0	0	45,000	02/15/2019	1FE
235218 P3 2	DALLAS GO LTD REF S200 5.000		02/15/2015	REDEEMED		1,000,000	1,000,000	1,056,900	1,000,777	0	(777)	0	(777)	0	1,000,000	0	0	0	25,000	02/15/2020	1FE
262633 EX 4	DU PAGE CO GO S93 5.600		01/01/2015	REDEEMED		900,000	900,000	981,626	933,958	0	(33,958)	0	(33,958)	0	900,000	0	0	0	25,200	01/01/2021	1FE
312225 KU 8	FAYETTE CO SCH DIST GO 4.375		03/01/2015	MATURED		1,190,000	1,190,000	1,242,955	1,191,180	0	(1,180)	0	(1,180)	0	1,190,000	0	0	0	26,031	03/01/2015	1FE
312225 KW 4	FAYETTE CO SCH DIST GO 4.250		03/25/2015	TRAVELERS PROP CAS IN		1,536,727	1,435,000	1,489,071	1,448,544	0	(1,382)	0	(1,382)	0	1,447,162	0	89,566	89,566	34,560	03/01/2017	1FE
346766 JL 3	FORT BEND CO GO ROAD S 5.000		03/01/2015	REDEEMED		1,555,000	1,555,000	1,638,877	1,556,669	0	(1,669)	0	(1,669)	0	1,555,000	0	0	0	38,875	03/01/2018	1FE
346766 JN 9	FORT BEND CO GO ROAD S 5.000		03/01/2015	REDEEMED		1,665,000	1,665,000	1,745,819	1,666,585	0	(1,585)	0	(1,585)	0	1,665,000	0	0	0	41,625	03/01/2020	1FE
346766 JP 4	FORT BEND CO GO ROAD S 5.000		03/01/2015	REDEEMED		1,805,000	1,805,000	1,888,445	1,806,634	0	(1,634)	0	(1,634)	0	1,805,000	0	0	0	45,125	03/01/2021	1FE
346766 JR 0	FORT BEND CO GO ROAD S 5.000		03/01/2015	REDEEMED		1,995,000	1,995,000	2,078,072	1,996,604	0	(1,604)	0	(1,604)	0	1,995,000	0	0	0	49,875	03/01/2023	1FE
346766 JS 8	FORT BEND CO GO ROAD S 5.000		03/01/2015	REDEEMED		2,100,000	2,100,000	2,182,656	2,101,582	0	(1,582)	0	(1,582)	0	2,100,000	0	0	0	52,500	03/01/2024	1FE
479340 NL 1	JOHNSTON CO GENERAL OB 4.000		02/01/2015	MATURED		2,000,000	2,000,000	2,177,240	2,002,712	0	(2,712)	0	(2,712)	0	2,000,000	0	0	0	40,000	02/01/2015	1FE
580818 EU 2	MCHENRY CO GO CONSV RE 5.000		02/01/2015	REDEEMED		3,785,000	3,785,000	4,057,520	3,788,039	0	(1,526)	0	(1,526)	0	3,786,513	0	(1,513)	(1,513)	94,625	02/01/2019	1FE
580818 EW 8	MCHENRY CO GO CONSV RE 5.000		02/01/2015	REDEEMED		2,500,000	2,500,000	2,694,000	2,501,816	0	(917)	0	(917)	0	2,500,900	0	(900)	(900)	62,500	02/01/2021	1FE
592112 GQ 3	MET GOVT NASHVILLE DAV 5.000		01/01/2015	REDEEMED		9,660,000	9,660,000	10,214,967	9,660,000	0	0	0	0	0	9,660,000	0	0	0	241,500	01/01/2018	1FE
592112 GZ 3	MET GOVT NASHVILLE DAV 5.000		01/01/2015	REDEEMED		12,420,000	12,420,000	13,133,529	12,420,000	0	0	0	0	0	12,420,000	0	0	0	310,500	01/01/2018	1FE
667027 WV 4	NORTHSIDE ISD GO REF S 5.000		02/15/2015	REDEEMED		3,625,000	3,625,000	3,875,125	3,628,446	0	(2,289)	0	(2,289)	0	3,626,157	0	(1,157)	(1,157)	90,625	02/15/2019	1FE
667027 XA 9	NORTHSIDE ISD GO REF S 5.000		02/15/2015	REDEEMED		6,035,000	6,035,000	6,278,150	6,038,343	0	(3,343)	0	(3,343)	0	6,035,000	0	0	0	150,875	02/15/2024	1FE
763227 LC 7	RICHARDSON GO REF S200 5.250		02/15/2015	REDEEMED		1,060,000	1,060,000	1,139,489	1,061,114	0	(1,114)	0	(1,114)	0	1,060,000	0	0	0	27,825	02/15/2021	1FE
763227 LD 5	RICHARDSON GO REF S200 5.250		02/15/2015	REDEEMED		1,905,000	1,905,000	2,043,151	1,906,927	0	(1,927)	0	(1,927)	0	1,905,000	0	0	0	50,006	02/15/2022	1FE
763261 MK 7	RICHARDSON ISD GO S200 5.000		02/15/2015	REDEEMED		1,050,000	1,050,000	1,125,705	1,051,062	0	(1,062)	0	(1,062)	0	1,050,000	0	0	0	26,250	02/15/2019	1FE
763261 ML 5	RICHARDSON ISD GO S200 5.000		02/15/2015	REDEEMED		1,020,000	1,020,000	1,088,493	1,020,953	0	(953)	0	(953)	0	1,020,000	0	0	0	25,500	02/15/2020	1FE
763261 MM 3	RICHARDSON ISD GO S200 5.000		02/15/2015	REDEEMED		1,015,000	1,015,000	1,079,828	1,015,901	0	(901)	0	(901)	0	1,015,000	0	0	0	25,375	02/15/2021	1FE
763261 MN 1	RICHARDSON ISD GO S200 5.000		02/15/2015	REDEEMED		2,050,000	2,050,000	2,175,891	2,051,743	0	(1,743)	0	(1,743)	0	2,050,000	0	0	0	51,250	02/15/2022	1FE
763261 MQ 4	RICHARDSON ISD GO S200 5.000		02/15/2015	REDEEMED		2,770,000	2,770,000	2,922,073	2,772,074	0	(2,074)	0	(2,074)	0	2,770,000	0	0	0	69,250	02/15/2024	1FE

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	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)
771614 HG 2	ROCHESTER ISD NO#535 G 5.000		02/01/2015	REDEEMED		895,000	895,000	947,349	895,454	0	(454)	0	(454)	0	895,000	0	0	0	22,375	02/01/2019	1FE
771614 HH 0	ROCHESTER ISD NO#535 G 5.000		02/01/2015	REDEEMED		935,000	935,000	983,246	935,410	0	(410)	0	(410)	0	935,000	0	0	0	23,375	02/01/2020	1FE
840610 LM 9	SO WASHINGTON CO ISD 8 5.000		02/01/2015	MATURED		5,000,000	5,000,000	5,366,350	5,003,633	0	(3,633)	0	(3,633)	0	5,000,000	0	0	0	125,000	02/01/2015	1FE
851035 PE 9	SPRINGFIELD SD#12 GO R 5.000		03/01/2015	REDEEMED		1,000,000	1,000,000	1,063,630	1,001,544	0	(1,184)	0	(1,184)	0	1,000,360	0	(360)	(360)	25,000	03/01/2018	1FE
851035 PG 4	SPRINGFIELD SD#12 GO R 5.000		03/01/2015	REDEEMED		1,000,000	1,000,000	1,065,290	1,001,624	0	(1,245)	0	(1,245)	0	1,000,380	0	(380)	(380)	25,000	03/01/2020	1FE
930863 XD 2	WAKE CO GENERAL OBLIGA .010		01/07/2015	WELLS FARGO SECURITIE		30,000,000	30,000,000	30,000,000	30,000,000	0	0	0	0	0	30,000,000	0	0	0	838	04/01/2018	1FE
969887 NS 3	WILLIAMSON CO GO ROAD 5.000		02/15/2015	REDEEMED		2,085,000	2,085,000	2,198,466	2,086,641	0	(1,641)	0	(1,641)	0	2,085,000	0	0	0	52,125	02/15/2017	1FE
969887 NT 1	WILLIAMSON CO GO ROAD 5.000		02/15/2015	REDEEMED		2,195,000	2,195,000	2,306,023	2,196,594	0	(1,594)	0	(1,594)	0	2,195,000	0	0	0	54,875	02/15/2018	1FE
969887 NU 8	WILLIAMSON CO GO ROAD 5.000		02/15/2015	REDEEMED		2,305,000	2,305,000	2,414,534	2,306,563	0	(1,563)	0	(1,563)	0	2,305,000	0	0	0	57,625	02/15/2019	1FE
969887 NV 6	WILLIAMSON CO GO ROAD 5.000		02/15/2015	REDEEMED		2,425,000	2,425,000	2,534,683	2,426,554	0	(1,554)	0	(1,554)	0	2,425,000	0	0	0	60,625	02/15/2020	1FE
969887 NW 4	WILLIAMSON CO GO ROAD 5.000		02/15/2015	REDEEMED		2,550,000	2,550,000	2,657,559	2,550,000	0	0	0	0	0	2,550,000	0	0	0	63,750	02/15/2021	1FE
969887 NX 2	WILLIAMSON CO GO ROAD 5.000		02/15/2015	REDEEMED		2,680,000	2,680,000	2,784,922	2,681,448	0	(1,448)	0	(1,448)	0	2,680,000	0	0	0	67,000	02/15/2022	1FE
969887 NY 0	WILLIAMSON CO GO ROAD 5.000		02/15/2015	REDEEMED		2,820,000	2,820,000	2,924,002	2,821,416	0	(1,416)	0	(1,416)	0	2,820,000	0	0	0	70,500	02/15/2023	1FE
969887 NZ 7	WILLIAMSON CO GO ROAD 5.000		02/15/2015	REDEEMED		2,965,000	2,965,000	3,067,648	2,966,385	0	(1,385)	0	(1,385)	0	2,965,000	0	0	0	74,125	02/15/2024	1FE
969887 PA 0	WILLIAMSON CO GO ROAD 5.000		02/15/2015	REDEEMED		3,115,000	3,115,000	3,218,169	3,116,375	0	(1,375)	0	(1,375)	0	3,115,000	0	0	0	77,875	02/15/2025	1FE
969887 PB 8	WILLIAMSON CO GO ROAD 5.000		02/15/2015	REDEEMED		3,275,000	3,275,000	3,378,556	3,276,364	0	(1,364)	0	(1,364)	0	3,275,000	0	0	0	81,875	02/15/2026	1FE
2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						178,111,727	178,010,000	186,595,016	178,152,985	0	(126,514)	0	(126,514)	0	178,026,471	0	85,256	85,256	3,687,342	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
139883 AA 0	CAPITAL CITY ECONOMIC 5.000		03/27/2015	REDEEMED		131,708	131,708	131,708	131,708	0	0	0	0	0	131,708	0	0	0	553	12/01/2027	1Z
20774H B2 9	CONNECTICUT HEALTH & E .010		02/01/2015	REDEEMED		3,300,000	3,300,000	3,300,000	3,300,000	0	0	0	0	0	3,300,000	0	0	0	116	07/01/2029	1FE
20774L ZB 4	CONNECTICUT HEALTH & E .010		02/01/2015	REDEEMED		4,030,000	4,030,000	4,030,000	4,030,000	0	0	0	0	0	4,030,000	0	0	0	161	07/01/2037	1FE
240523 TJ 9	DE KALB CO WATER & SEW 5.000		03/25/2015	TRAVELERS PROP CAS IN		1,863,887	1,745,000	1,829,737	1,762,039	0	(2,109)	0	(2,109)	0	1,759,930	0	103,957	103,957	42,171	10/01/2020	1FE
594570 HU 0	MICHIGAN PUB PWR AGY S 5.250		01/01/2015	MATURED		5,000,000	5,000,000	5,723,900	5,000,000	0	0	0	0	0	5,000,000	0	0	0	131,250	01/01/2015	1FE
604114 PM 4	MINNESOTA PUB FAC AUTH 5.000		03/01/2015	MATURED		10,000,000	10,000,000	11,099,700	10,020,479	0	(20,479)	0	(20,479)	0	10,000,000	0	0	0	250,000	03/01/2015	1FE
646139 XE 0	NEW JERSEY TURNPIKE AU 6.500		01/01/2015	REDEEMED		2,610,000	2,610,000	3,115,305	2,662,125	0	(52,125)	0	(52,125)	0	2,610,000	0	0	0	84,825	01/01/2016	1
681793 A2 1	OMAHA PUB POWER DIST E 5.700		02/01/2015	REDEEMED		735,000	735,000	737,675	735,000	0	0	0	0	0	735,000	0	0	0	20,948	02/01/2017	1
796253 XG 2	SAN ANTONIO ELEC & GAS 5.000		02/01/2015	REDEEMED		5,000,000	5,000,000	5,339,050	5,003,196	0	(3,196)	0	(3,196)	0	5,000,000	0	0	0	125,000	02/01/2019	1FE
796253 P6 3	SAN ANTONIO ELEC & GAS 5.500		02/01/2015	MATURED		10,000,000	10,000,000	10,884,000	10,012,880	0	(12,880)	0	(12,880)	0	10,000,000	0	0	0	275,000	02/01/2015	1FE
796253 NT 5	SAN ANTONIO ELEC & GAS 5.000		02/01/2015	REDEEMED		1,730,000	1,730,000	1,827,866	1,752,722	0	(22,722)	0	(22,722)	0	1,730,000	0	0	0	43,250	02/01/2017	1
796253 RT 1	SAN ANTONIO ELEC & GAS 5.500		02/01/2015	MATURED		5,380,000	5,380,000	5,440,358	5,380,013	0	(13)	0	(13)	0	5,380,000	0	0	0	147,950	02/01/2015	1
914455 LP 3	UNIV OF MICHIGAN REV S .020		01/08/2015	CITIGROUP GLOBAL MARK		21,725,000	21,725,000	21,725,000	21,725,000	0	0	0	0	0	21,725,000	0	0	0	738	04/01/2036	1FE
3128JM N7 8	FH (3/1 ARM) #1B2313 2.235		03/15/2015	PAID ON PRINCIPAL		6,486	6,486	6,453	6,462	0	24	0	24	0	6,486	0	0	0	27	08/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353 2.271		03/15/2015	PAID ON PRINCIPAL		26,610	26,610	26,442	26,511	0	98	0	98	0	26,610	0	0	0	100	09/15/2035	1
3128JM SB 4	FH (3/1 ARM) #1B2413 2.235		03/15/2015	PAID ON PRINCIPAL		244,754	244,754	244,180	243,831	0	923	0	923	0	244,754	0	0	0	909	10/01/2035	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500		03/15/2015	PAID ON PRINCIPAL		1,415	1,415	1,385	1,392	0	22	0	22	0	1,415	0	0	0	13	06/15/2033	1
31296J ZJ 4	FHLMC GOLD PASSTHRU 5.500		03/15/2015	PAID ON PRINCIPAL		3,811	3,811	3,731	3,736	0	75	0	75	0	3,811	0	0	0	35	07/15/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31296J	4V 5	FHLMC GOLD PASSTHRU	5.500	03/15/2015	PAID ON PRINCIPAL	1,039	1,039	1,017	1,027	0	12	0	12	0	1,039	0	0	0	10	07/15/2033	1
31296K	BK 8	FHLMC GOLD PASSTHRU	5.500	03/15/2015	PAID ON PRINCIPAL	512	512	502	504	0	8	0	8	0	512	0	0	0	5	07/15/2033	1
31296K	NR 0	FHLMC GOLD PASSTHRU	5.500	03/15/2015	PAID ON PRINCIPAL	2,350	2,350	2,300	2,308	0	41	0	41	0	2,350	0	0	0	22	07/15/2033	1
31296K	QD 8	FHLMC GOLD PASSTHRU	5.500	03/15/2015	PAID ON PRINCIPAL	15,870	15,870	15,536	15,613	0	257	0	257	0	15,870	0	0	0	155	07/15/2033	1
31296K	TN 3	FHLMC GOLD PASSTHRU	5.500	03/15/2015	PAID ON PRINCIPAL	5,410	5,410	5,296	5,315	0	95	0	95	0	5,410	0	0	0	50	07/15/2033	1
31296K	4R 1	FHLMC GOLD PASSTHRU	5.000	03/15/2015	PAID ON PRINCIPAL	120,046	120,046	119,295	119,493	0	552	0	552	0	120,046	0	0	0	1,144	08/15/2033	1
31296L	KZ 3	FHLMC GOLD PASSTHRU	5.500	03/15/2015	PAID ON PRINCIPAL	726	726	710	716	0	9	0	9	0	726	0	0	0	7	08/15/2033	1
31296L	QV 6	FHLMC GOLD PASSTHRU	5.500	03/15/2015	PAID ON PRINCIPAL	2,435	2,435	2,384	2,384	0	51	0	51	0	2,435	0	0	0	22	08/15/2033	1
31296L	WL 1	FHLMC GOLD PASSTHRU	5.500	03/15/2015	PAID ON PRINCIPAL	199	199	195	195	0	4	0	4	0	199	0	0	0	2	08/15/2033	1
31296L	ZL 8	FHLMC GOLD PASSTHRU	5.500	03/15/2015	PAID ON PRINCIPAL	1,689	1,689	1,654	1,664	0	25	0	25	0	1,689	0	0	0	15	08/15/2033	1
31296M	CE 7	FHLMC GOLD PASSTHRU	5.500	03/15/2015	PAID ON PRINCIPAL	33,459	33,459	32,757	32,838	0	621	0	621	0	33,459	0	0	0	457	05/15/2033	1
31296M	6K 0	FHLMC GOLD PASSTHRU	5.000	03/15/2015	PAID ON PRINCIPAL	69,534	69,534	69,100	69,190	0	345	0	345	0	69,534	0	0	0	408	09/15/2033	1
31296N	EJ 2	FHLMC GOLD PASSTHRU	5.000	03/15/2015	PAID ON PRINCIPAL	111,594	111,594	110,896	111,076	0	517	0	517	0	111,594	0	0	0	1,355	09/15/2033	1
312966	KL 7	FHLMC GOLD PASSTHRU	4.000	03/15/2015	PAID ON PRINCIPAL	11,475	11,475	11,038	11,218	0	257	0	257	0	11,475	0	0	0	76	05/15/2019	1
312966	SM 7	FHLMC GOLD PASSTHRU	4.000	03/15/2015	PAID ON PRINCIPAL	19,810	19,810	18,761	19,380	0	430	0	430	0	19,810	0	0	0	129	05/15/2019	1
312966	TP 9	FHLMC GOLD PASSTHRU	4.000	03/15/2015	PAID ON PRINCIPAL	65,762	65,762	62,278	64,456	0	1,305	0	1,305	0	65,762	0	0	0	437	05/15/2019	1
312966	TQ 7	FHLMC GOLD PASSTHRU	4.000	03/15/2015	PAID ON PRINCIPAL	103,703	103,703	98,210	101,587	0	2,115	0	2,115	0	103,703	0	0	0	754	05/15/2019	1
312967	HM 7	FHLMC GOLD PASSTHRU	4.000	03/15/2015	PAID ON PRINCIPAL	5,924	5,924	5,611	5,809	0	115	0	115	0	5,924	0	0	0	40	05/15/2019	1
312967	KD 3	FHLMC GOLD PASSTHRU	4.000	03/15/2015	PAID ON PRINCIPAL	132,704	132,704	125,675	130,101	0	2,604	0	2,604	0	132,704	0	0	0	895	05/15/2019	1
312967	PC 0	FHLMC GOLD PASSTHRU	4.000	03/15/2015	PAID ON PRINCIPAL	29,593	29,593	28,025	29,026	0	566	0	566	0	29,593	0	0	0	198	05/15/2019	1
31292G	6T 8	FHLMC GOLD PASSTHRU	7.500	03/15/2015	PAID ON PRINCIPAL	1,404	1,404	1,477	1,580	0	(176)	0	(176)	0	1,404	0	0	0	22	11/15/2029	1
31292H	G5 7	FHLMC GOLD PASSTHRU	7.000	03/15/2015	PAID ON PRINCIPAL	1,551	1,551	1,809	1,741	0	(191)	0	(191)	0	1,551	0	0	0	15	01/15/2031	1
31292H	XK 5	FHLMC GOLD PASSTHRU	5.500	03/15/2015	PAID ON PRINCIPAL	28,488	28,488	27,890	28,013	0	475	0	475	0	28,488	0	0	0	250	07/15/2033	1
31293E	N4 8	FHLMC GOLD PASSTHRU	6.000	03/15/2015	PAID ON PRINCIPAL	632	632	595	595	0	36	0	36	0	632	0	0	0	6	12/15/2028	1
31287M	UB 4	FHLMC GOLD PASSTHRU	5.500	03/15/2015	PAID ON PRINCIPAL	196	196	190	189	0	7	0	7	0	196	0	0	0	2	01/15/2032	1
31287P	E9 0	FHLMC GOLD PASSTHRU	7.000	03/15/2015	PAID ON PRINCIPAL	189	189	199	213	0	(24)	0	(24)	0	189	0	0	0	2	02/15/2032	1
31287Q	FF 3	FHLMC GOLD PASSTHRU	7.000	03/15/2015	PAID ON PRINCIPAL	1,489	1,489	1,567	1,662	0	(173)	0	(173)	0	1,489	0	0	0	17	03/15/2032	1
31287T	DJ 1	FHLMC GOLD PASSTHRU	7.000	03/15/2015	PAID ON PRINCIPAL	850	850	896	940	0	(91)	0	(91)	0	850	0	0	0	10	05/15/2032	1
31287T	SE 6	FHLMC GOLD PASSTHRU	7.000	03/15/2015	PAID ON PRINCIPAL	299	299	315	324	0	(25)	0	(25)	0	299	0	0	0	4	06/15/2032	1
31287V	GQ 7	FHLMC GOLD PASSTHRU	7.000	03/15/2015	PAID ON PRINCIPAL	588	588	620	675	0	(87)	0	(87)	0	588	0	0	0	7	07/15/2032	1
31288A	MM 4	FHLMC GOLD PASSTHRU	7.000	03/15/2015	PAID ON PRINCIPAL	211	211	222	244	0	(34)	0	(34)	0	211	0	0	0	2	10/15/2032	1
31288D	AJ 8	FHLMC GOLD PASSTHRU	5.500	03/15/2015	PAID ON PRINCIPAL	3,308	3,308	3,238	3,243	0	65	0	65	0	3,308	0	0	0	27	12/15/2032	1
31288G	G8 9	FHLMC GOLD PASSTHRU	7.000	02/15/2015	PAID ON PRINCIPAL	156,583	156,583	164,803	162,530	0	(5,947)	0	(5,947)	0	156,583	0	0	0	1,825	02/15/2033	1
31288J	VV 4	FHLMC GOLD PASSTHRU	5.500	03/15/2015	PAID ON PRINCIPAL	16,084	16,084	16,134	16,118	0	(34)	0	(34)	0	16,084	0	0	0	75	04/15/2033	1
31288J	YL 4	FHLMC GOLD PASSTHRU	5.500	03/15/2015	PAID ON PRINCIPAL	11,523	11,523	11,560	11,537	0	(13)	0	(13)	0	11,523	0	0	0	54	02/15/2033	1
31335H	Z7 1	FHLMC GOLD PASSTHRU	5.500	03/15/2015	PAID ON PRINCIPAL	43,444	43,444	44,367	43,969	0	(525)	0	(525)	0	43,444	0	0	0	394	12/15/2023	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31294M	GB 1 FHLMC GOLD PASSTHRU 3.500		03/15/2015	PAID ON PRINCIPAL		228,265	228,265	228,664	228,785	0	(520)	0	(520)	0	228,265	0	0	0	1,293	05/15/2026	1
3128GP	P8 0 FHLMC GOLD PASSTHRU 5.000		03/15/2015	PAID ON PRINCIPAL		9,097	9,097	9,063	9,075	0	22	0	22	0	9,097	0	0	0	76	12/15/2016	1
3128GU	6N 7 FHLMC GOLD PASSTHRU 5.000		03/15/2015	PAID ON PRINCIPAL		2,468	2,468	2,480	2,472	0	(5)	0	(5)	0	2,468	0	0	0	21	08/15/2017	1
31283H	LC 7 FHLMC GOLD PASSTHRU 7.000		03/15/2015	PAID ON PRINCIPAL		694	694	730	762	0	(68)	0	(68)	0	694	0	0	0	8	10/15/2029	1
31283H	N4 3 FHLMC GOLD PASSTHRU 7.000		03/15/2015	PAID ON PRINCIPAL		4,099	4,099	4,344	4,614	0	(515)	0	(515)	0	4,099	0	0	0	42	09/15/2031	1
31283H	WY 7 FHLMC GOLD PASSTHRU 5.500		03/15/2015	PAID ON PRINCIPAL		18,791	18,791	18,461	18,516	0	275	0	275	0	18,791	0	0	0	172	06/15/2033	1
3128LX	DE 7 FHLMC GOLD PASSTHRU 4.000		03/15/2015	PAID ON PRINCIPAL		85,649	85,649	76,067	78,690	0	6,959	0	6,959	0	85,649	0	0	0	575	05/15/2034	1
3128MJ	FH 8 FHLMC GOLD PASSTHRU 5.500		03/15/2015	PAID ON PRINCIPAL		80,718	80,718	79,524	79,621	0	1,097	0	1,097	0	80,718	0	0	0	662	12/15/2036	1
3128MJ	S6 8 FHLMC GOLD PASSTHRU 3.000		03/15/2015	PAID ON PRINCIPAL		145,422	145,422	139,406	139,849	0	5,574	0	5,574	0	145,422	0	0	0	743	08/15/2043	1
3128PT	3L 7 FHLMC GOLD PASSTHRU 3.500		03/15/2015	PAID ON PRINCIPAL		131,475	131,475	130,818	130,887	0	588	0	588	0	131,475	0	0	0	668	02/15/2026	1
3132KE	EH 4 FHLMC GOLD PASSTHRU 2.500		03/15/2015	PAID ON PRINCIPAL		383,426	383,426	385,882	385,508	0	(2,083)	0	(2,083)	0	383,426	0	0	0	1,397	06/15/2028	1
3133TQ	ZU 4 FHR 2274 KC CMO 6.500		03/15/2015	PAID ON PRINCIPAL		57,111	57,111	56,988	56,956	0	155	0	155	0	57,111	0	0	0	690	01/15/2031	1
31339N	AG 1 FHR 2400 MK CMO 6.500		03/15/2015	PAID ON PRINCIPAL		142,190	142,190	140,235	141,040	0	1,150	0	1,150	0	142,190	0	0	0	1,325	01/15/2032	1
31339N	F2 7 FHR 2413 MH CMO 6.500		03/15/2015	PAID ON PRINCIPAL		403,095	403,095	397,552	399,249	0	3,846	0	3,846	0	403,095	0	0	0	4,579	02/15/2032	1
31339D	GP 7 FHR 2422 CH CMO 6.500		03/15/2015	PAID ON PRINCIPAL		50,536	50,536	49,493	50,027	0	508	0	508	0	50,536	0	0	0	371	02/15/2032	1
31393F	LT 1 FHR 2527 BM CMO 5.500		03/15/2015	PAID ON PRINCIPAL		39,779	39,779	41,122	39,805	0	(26)	0	(26)	0	39,779	0	0	0	363	11/15/2017	1
31394R	YV 5 FHR 2769 CY CMO 5.000		03/15/2015	PAID ON PRINCIPAL		420,095	420,095	418,257	418,964	0	1,131	0	1,131	0	420,095	0	0	0	3,696	03/15/2024	1
31406G	5S 4 FN (10/1 ARM #810057 2.275		03/25/2015	PAID ON PRINCIPAL		362,598	362,598	365,941	362,008	0	590	0	590	0	362,598	0	0	0	1,502	03/01/2035	1
31406L	MX 3 FN (10/1 ARM #813174 2.385		03/25/2015	PAID ON PRINCIPAL		342,546	342,546	345,543	341,900	0	645	0	645	0	342,546	0	0	0	1,990	02/01/2035	1
31406M	BP 0 FN (10/1 ARM #813746 2.537		03/25/2015	PAID ON PRINCIPAL		110,780	110,780	108,842	110,114	0	666	0	666	0	110,780	0	0	0	899	03/01/2035	1
31407B	VG 1 FN (10/1 ARM #826015 4.465		03/25/2015	PAID ON PRINCIPAL		80,228	80,228	80,275	79,990	0	239	0	239	0	80,228	0	0	0	340	07/01/2035	1
31407B	2G 3 FN (10/1 ARM #826175 4.559		03/25/2015	PAID ON PRINCIPAL		102,452	102,452	102,773	102,247	0	206	0	206	0	102,452	0	0	0	432	07/01/2035	1
31407C	HK 6 FN (10/1 ARM #826534 4.803		03/25/2015	PAID ON PRINCIPAL		9,733	9,733	9,748	9,711	0	22	0	22	0	9,733	0	0	0	78	07/25/2035	1
31407E	MK 6 FN (10/1 ARM #828462 4.978		03/25/2015	PAID ON PRINCIPAL		142,853	142,853	141,559	142,125	0	728	0	728	0	142,853	0	0	0	1,171	07/01/2035	1
31407J	XF 4 FN (10/1 ARM #832378 4.544		03/25/2015	PAID ON PRINCIPAL		201,567	201,567	198,392	200,148	0	1,419	0	1,419	0	201,567	0	0	0	1,511	08/01/2035	1
31402R	NZ 8 FN (3/1 ARM) #735808 2.407		03/25/2015	PAID ON PRINCIPAL		16,424	16,424	16,349	16,355	0	69	0	69	0	16,424	0	0	0	63	08/01/2035	1
31406M	6S 0 FN (3/1 ARM) #814581 2.215		03/25/2015	PAID ON PRINCIPAL		10,294	10,294	10,243	10,247	0	47	0	47	0	10,294	0	0	0	38	04/01/2035	1
31406W	LD 4 FN (3/1 ARM) #822124 2.103		03/25/2015	PAID ON PRINCIPAL		6,460	6,460	6,431	6,430	0	30	0	30	0	6,460	0	0	0	23	06/01/2035	1
31407C	D8 7 FN (3/1 ARM) #826427 2.167		03/25/2015	PAID ON PRINCIPAL		24,151	24,151	23,983	23,965	0	186	0	186	0	24,151	0	0	0	81	07/25/2035	1
31407F	ML 1 FN (3/1 ARM) #829363 2.125		03/25/2015	PAID ON PRINCIPAL		17,342	17,342	17,265	17,308	0	34	0	34	0	17,342	0	0	0	61	10/01/2035	1
31403K	3F 8 FN (5/1 ARM) #751498 2.340		03/25/2015	PAID ON PRINCIPAL		4,785	4,785	4,752	4,773	0	11	0	11	0	4,785	0	0	0	19	11/01/2033	1
31403V	G4 5 FN (5/1 ARM) #759019 2.089		03/25/2015	PAID ON PRINCIPAL		5,010	5,010	4,966	4,992	0	18	0	18	0	5,010	0	0	0	17	01/01/2034	1
31405R	UD 6 FN (7/1 ARM) #797180 2.383		03/25/2015	PAID ON PRINCIPAL		11,936	11,936	11,925	11,877	0	59	0	59	0	11,936	0	0	0	47	12/01/2034	1
31392B	6U 5 FNGT 2002-T4 A2 CMO 7.000		03/25/2015	PAID ON PRINCIPAL		8,526	8,526	8,817	8,761	0	(235)	0	(235)	0	8,526	0	0	0	99	12/25/2041	1
31416Y	C5 5 FNMA PASS TH #AB2791 3.500		03/16/2015	WELLS FARGO SECURITIE		184,953	175,000	185,172	185,172	0	(175)	0	(175)	0	184,997	0	(44)	(44)	0	04/25/2021	1
31418W	DD 9 FNMA PASS TH #AD8199 3.500		03/16/2015	WELLS FARGO SECURITIE		81,991	77,579	82,088	82,088	0	(84)	0	(84)	0	82,004	0	(13)	(13)	0	10/25/2020	1

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3138AE LY 7	FNMA PASS TH #A11242 3.500		03/25/2015	PAID ON PRINCIPAL		107,037	107,037	106,727	106,722	0	315	0	315	0	107,037	0	0	0	631	04/25/2026	1
3138WC PQ 0	FNMA PASS TH #AS3130 3.500		03/16/2015	WELLS FARGO SECURITIE		1,912,371	1,809,458	1,914,632	1,914,632	0	(907)	0	(907)	0	1,913,726	0	(1,355)	(1,355)	0	08/25/2029	1
3138XM LG 3	FNMA PASS TH #AV9326 3.500		03/16/2015	WELLS FARGO SECURITIE		2,113,751	2,000,001	2,116,251	2,116,251	0	(1,072)	0	(1,072)	0	2,115,179	0	(1,428)	(1,428)	0	03/25/2029	1
3138XM LU 2	FNMA PASS TH #AV9338 3.500		03/16/2015	WELLS FARGO SECURITIE		290,934	275,277	291,278	291,278	0	(146)	0	(146)	0	291,132	0	(198)	(198)	0	03/25/2029	1
3138Y1 EG 6	FNMA PASS TH #AX0134 3.500		03/16/2015	WELLS FARGO SECURITIE		2,396,696	2,267,720	2,399,531	2,399,531	0	(1,128)	0	(1,128)	0	2,398,403	0	(1,707)	(1,707)	0	09/25/2029	1
3138Y1 E9 2	FNMA PASS TH #AX0159 3.500		03/16/2015	WELLS FARGO SECURITIE		6,341,250	6,000,000	6,348,750	6,348,750	0	(2,972)	0	(2,972)	0	6,345,778	0	(4,528)	(4,528)	0	09/25/2029	1
3138Y4 P6 0	FNMA PASS TH #AX3144 3.500		03/16/2015	WELLS FARGO SECURITIE		8,455,005	8,000,005	8,465,005	8,465,005	0	(3,945)	0	(3,945)	0	8,461,060	0	(6,055)	(6,055)	0	10/25/2029	1
3138Y9 BK 3	FNMA PASS TH #AX7241 3.500		03/16/2015	WELLS FARGO SECURITIE		7,398,131	7,000,006	7,406,881	7,406,881	0	(3,357)	0	(3,357)	0	7,403,524	0	(5,393)	(5,393)	0	11/25/2029	1
31417Y MN 4	FNMA PASS TH #MA0364 3.500		03/16/2015	WELLS FARGO SECURITIE		8,412	7,959	8,422	8,422	0	(9)	0	(9)	0	8,413	0	(1)	(1)	0	03/25/2020	1
31417Y SK 4	FNMA PASS TH #MA0521 3.500		03/16/2015	WELLS FARGO SECURITIE		1,125,364	1,064,803	1,126,695	1,126,695	0	(1,155)	0	(1,155)	0	1,125,540	0	(176)	(176)	0	09/25/2020	1
31417Y VX 2	FNMA PASS TH #MA0629 3.500		03/16/2015	WELLS FARGO SECURITIE		795,021	752,238	795,962	795,962	0	(778)	0	(778)	0	795,183	0	(162)	(162)	0	01/25/2021	1
31418A BG 2	FNMA PASS TH #MA0938 3.500		03/16/2015	WELLS FARGO SECURITIE		369,906	350,000	370,344	370,344	0	(325)	0	(325)	0	370,018	0	(112)	(112)	0	12/25/2021	1
31418A FT 0	FNMA PASS TH #MA1077 3.500		03/16/2015	WELLS FARGO SECURITIE		52,615	49,784	52,677	52,677	0	(45)	0	(45)	0	52,633	0	(18)	(18)	0	05/25/2022	1
31418B GH 3	FNMA PASS TH #MA1999 3.500		03/16/2015	WELLS FARGO SECURITIE		179,863	170,183	180,075	180,075	0	(113)	0	(113)	0	179,962	0	(100)	(100)	0	08/25/2024	1
31371H FM 5	FNMA PASS TH #252272 6.000		03/25/2015	PAID ON PRINCIPAL		41,657	41,657	41,273	41,200	0	457	0	457	0	41,657	0	0	0	275	01/25/2029	1
31371H KR 8	FNMA PASS TH #252404 6.000		03/25/2015	PAID ON PRINCIPAL		272	272	268	267	0	5	0	5	0	272	0	0	0	3	03/25/2029	1
31371K LQ 2	FNMA PASS TH #254235 6.000		03/25/2015	PAID ON PRINCIPAL		2,731	2,731	2,848	2,768	0	(37)	0	(37)	0	2,731	0	0	0	27	03/25/2017	1
31371K NY 3	FNMA PASS TH #254307 6.000		03/25/2015	PAID ON PRINCIPAL		7,843	7,843	8,180	7,962	0	(118)	0	(118)	0	7,843	0	0	0	76	05/25/2017	1
31371K 3A 7	FNMA PASS TH #254693 5.500		03/25/2015	PAID ON PRINCIPAL		31,455	31,455	31,396	31,378	0	77	0	77	0	31,455	0	0	0	307	04/25/2033	1
31371L DM 8	FNMA PASS TH #254908 5.000		03/25/2015	PAID ON PRINCIPAL		217,515	217,515	218,637	217,755	0	(240)	0	(240)	0	217,515	0	0	0	1,809	09/25/2023	1
31371L DQ 9	FNMA PASS TH #254911 5.000		03/25/2015	PAID ON PRINCIPAL		34,791	34,791	34,731	34,700	0	91	0	91	0	34,791	0	0	0	280	10/25/2023	1
31371L EZ 8	FNMA PASS TH #254952 4.500		03/25/2015	PAID ON PRINCIPAL		35,255	35,255	35,333	35,204	0	52	0	52	0	35,255	0	0	0	257	11/25/2018	1
31371L E3 9	FNMA PASS TH #254954 4.500		03/25/2015	PAID ON PRINCIPAL		127,345	127,345	123,545	125,294	0	2,052	0	2,052	0	127,345	0	0	0	924	10/25/2023	1
31371L FY 0	FNMA PASS TH #254983 5.500		03/25/2015	PAID ON PRINCIPAL		1,463	1,463	1,460	1,459	0	4	0	4	0	1,463	0	0	0	14	12/25/2033	1
31376K B2 1	FNMA PASS TH #357457 5.500		03/25/2015	PAID ON PRINCIPAL		681,433	681,433	680,157	679,665	0	1,767	0	1,767	0	681,433	0	0	0	5,326	11/25/2033	1
31378R S5 9	FNMA PASS TH #406540 6.500		03/25/2015	PAID ON PRINCIPAL		219	219	220	220	0	(1)	0	(1)	0	219	0	0	0	2	12/25/2027	1
31385H YA 4	FNMA PASS TH #545305 6.000		03/25/2015	PAID ON PRINCIPAL		1,159	1,159	1,208	1,173	0	(15)	0	(15)	0	1,159	0	0	0	12	11/25/2016	1
31385J NQ 7	FNMA PASS TH #545899 5.500		03/25/2015	PAID ON PRINCIPAL		1,946	1,946	1,996	1,962	0	(16)	0	(16)	0	1,946	0	0	0	18	09/25/2017	1
31385W 2N 8	FNMA PASS TH #555281 6.000		03/25/2015	PAID ON PRINCIPAL		9,253	9,253	9,499	9,552	0	(298)	0	(298)	0	9,253	0	0	0	83	03/25/2033	1
31385X F9 3	FNMA PASS TH #555592 5.500		03/25/2015	PAID ON PRINCIPAL		20,270	20,270	20,232	20,221	0	49	0	49	0	20,270	0	0	0	194	07/25/2033	1
31387R DC 9	FNMA PASS TH #591499 6.500		03/25/2015	PAID ON PRINCIPAL		4,385	4,385	4,338	4,332	0	53	0	53	0	4,385	0	0	0	47	09/25/2031	1
31389D QT 7	FNMA PASS TH #622466 5.500		03/25/2015	PAID ON PRINCIPAL		42,310	42,310	41,847	42,054	0	256	0	256	0	42,310	0	0	0	337	12/25/2016	1
31390J SN 2	FNMA PASS TH #647725 6.000		03/25/2015	PAID ON PRINCIPAL		3,203	3,203	3,340	3,256	0	(53)	0	(53)	0	3,203	0	0	0	32	05/25/2017	1
31400E Q3 7	FNMA PASS TH #685474 4.500		03/25/2015	PAID ON PRINCIPAL		35,873	35,873	35,722	35,748	0	125	0	125	0	35,873	0	0	0	269	04/25/2018	1
31400S ER 6	FNMA PASS TH #695944 5.000		03/25/2015	PAID ON PRINCIPAL		234,871	234,871	241,293	236,549	0	(1,678)	0	(1,678)	0	234,871	0	0	0	1,974	05/25/2018	1
31400V 2K 7	FNMA PASS TH #699278 4.500		03/25/2015	PAID ON PRINCIPAL		25,130	25,130	24,983	25,028	0	102	0	102	0	25,130	0	0	0	191	04/25/2018	1

QE05.6

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
31401W AP 4	FNMA PASS TH #720114	5.500	03/25/2015	PAID ON PRINCIPAL		14,046	14,046	14,019	14,011	0	34	0	34	0	14,046	0	0	0	128	07/25/2033	1
31401X UH 8	FNMA PASS TH #721584	5.500	03/25/2015	PAID ON PRINCIPAL		5,661	5,661	5,650	5,650	0	11	0	11	0	5,661	0	0	0	51	07/25/2033	1
31401Y FH 3	FNMA PASS TH #722068	5.500	03/25/2015	PAID ON PRINCIPAL		22,209	22,209	22,167	22,155	0	54	0	54	0	22,209	0	0	0	285	07/25/2033	1
31401Y KZ 7	FNMA PASS TH #722212	4.500	03/25/2015	PAID ON PRINCIPAL		994	994	896	938	0	56	0	56	0	994	0	0	0	7	07/25/2033	1
31401Y LS 2	FNMA PASS TH #722237	5.500	03/25/2015	PAID ON PRINCIPAL		5,103	5,103	5,094	5,090	0	13	0	13	0	5,103	0	0	0	46	07/25/2033	1
31402B FR 0	FNMA PASS TH #723876	5.500	03/25/2015	PAID ON PRINCIPAL		8,714	8,714	8,698	8,696	0	18	0	18	0	8,714	0	0	0	50	07/25/2033	1
31402D C4 0	FNMA PASS TH #725591	5.000	03/25/2015	PAID ON PRINCIPAL		57,833	57,833	55,565	56,202	0	1,631	0	1,631	0	57,833	0	0	0	464	07/25/2034	1
31402G PK 3	FNMA PASS TH #728626	4.500	03/25/2015	PAID ON PRINCIPAL		7,853	7,853	7,083	7,367	0	486	0	486	0	7,853	0	0	0	37	08/25/2033	1
31402H VV 0	FNMA PASS TH #729728	5.500	03/25/2015	PAID ON PRINCIPAL		104,970	104,970	104,773	104,698	0	272	0	272	0	104,970	0	0	0	1,192	07/25/2033	1
31402J RE 9	FNMA PASS TH #730485	4.500	03/25/2015	PAID ON PRINCIPAL		14,824	14,824	13,580	13,954	0	869	0	869	0	14,824	0	0	0	160	08/25/2033	1
31402J 4W 4	FNMA PASS TH #730837	5.500	03/25/2015	PAID ON PRINCIPAL		11,241	11,241	11,220	11,213	0	28	0	28	0	11,241	0	0	0	138	07/25/2033	1
31402Q GH 8	FNMA PASS TH #734700	4.000	03/25/2015	PAID ON PRINCIPAL		44,418	44,418	42,975	43,912	0	506	0	506	0	44,418	0	0	0	320	09/25/2018	1
31402R U6 4	FNMA PASS TH #736005	4.000	03/25/2015	PAID ON PRINCIPAL		11,344	11,344	10,976	11,212	0	133	0	133	0	11,344	0	0	0	68	08/25/2018	1
31402V UR 9	FNMA PASS TH #739592	5.500	03/25/2015	PAID ON PRINCIPAL		293	293	292	292	0	1	0	1	0	293	0	0	0	3	09/25/2033	1
31402W NN 4	FNMA PASS TH #740297	5.500	03/25/2015	PAID ON PRINCIPAL		176,276	176,276	175,944	175,823	0	453	0	453	0	176,276	0	0	0	1,383	10/25/2033	1
31402W 3P 1	FNMA PASS TH #740706	4.500	03/25/2015	PAID ON PRINCIPAL		51,585	51,585	51,282	51,383	0	202	0	202	0	51,585	0	0	0	385	09/25/2018	1
31402W 3W 6	FNMA PASS TH #740713	4.500	03/25/2015	PAID ON PRINCIPAL		3,797	3,797	3,775	3,782	0	15	0	15	0	3,797	0	0	0	29	08/25/2018	1
31402W 4N 5	FNMA PASS TH #740729	4.500	03/25/2015	PAID ON PRINCIPAL		50,962	50,962	50,663	50,756	0	206	0	206	0	50,962	0	0	0	347	11/25/2018	1
31403A 2X 2	FNMA PASS TH #743390	4.500	03/25/2015	PAID ON PRINCIPAL		18,239	18,239	18,279	18,215	0	24	0	24	0	18,239	0	0	0	130	11/25/2018	1
31403B NN 9	FNMA PASS TH #743897	4.500	03/25/2015	PAID ON PRINCIPAL		25,287	25,287	25,139	25,184	0	103	0	103	0	25,287	0	0	0	188	11/25/2018	1
31403C WE 7	FNMA PASS TH #745045	4.500	03/25/2015	PAID ON PRINCIPAL		176,268	176,268	165,141	168,458	0	7,810	0	7,810	0	176,268	0	0	0	1,368	12/25/2034	1
31403L D5 7	FNMA PASS TH #751724	4.500	03/25/2015	PAID ON PRINCIPAL		63,761	63,761	63,387	63,502	0	259	0	259	0	63,761	0	0	0	424	11/25/2018	1
31403R CK 2	FNMA PASS TH #755274	4.500	03/25/2015	PAID ON PRINCIPAL		24,363	24,363	24,417	24,330	0	33	0	33	0	24,363	0	0	0	206	12/25/2018	1
31404J MA 0	FNMA PASS TH #769953	5.000	03/25/2015	PAID ON PRINCIPAL		4,297	4,297	4,294	4,289	0	7	0	7	0	4,297	0	0	0	21	03/25/2034	1
31404Y YE 6	FNMA PASS TH #782909	5.000	03/25/2015	PAID ON PRINCIPAL		65,659	65,659	63,043	63,749	0	1,910	0	1,910	0	65,659	0	0	0	517	06/25/2034	1
31406V 2P 0	FNMA PASS TH #821682	5.000	03/25/2015	PAID ON PRINCIPAL		182,886	182,886	181,226	181,508	0	1,378	0	1,378	0	182,886	0	0	0	1,176	06/25/2035	1
31410F V3 6	FNMA PASS TH #888134	5.000	03/25/2015	PAID ON PRINCIPAL		617,230	617,230	595,680	598,387	0	18,843	0	18,843	0	617,230	0	0	0	5,491	02/25/2037	1
31410K PV 0	FNMA PASS TH #889736	5.000	03/25/2015	PAID ON PRINCIPAL		82,173	82,173	77,307	77,887	0	4,286	0	4,286	0	82,173	0	0	0	756	12/25/2033	1
31359H WH 3	FNR 1994-79 Z CMO	7.000	03/25/2015	PAID ON PRINCIPAL		13,908	13,908	14,281	14,275	0	(367)	0	(367)	0	13,908	0	0	0	161	04/25/2024	1
31393T ZB 2	FNR 2003-106 C CMO	4.500	03/25/2015	PAID ON PRINCIPAL		160,888	160,888	152,341	157,646	0	3,242	0	3,242	0	160,888	0	0	0	1,174	11/25/2023	1
31393U TY 9	FNR 2003-134 ZA CMO	5.000	03/25/2015	PAID ON PRINCIPAL		2,502,113	2,502,113	2,267,931	2,445,045	0	57,068	0	57,068	0	2,502,113	0	0	0	20,379	12/25/2023	1
31393U Z6 3	FNR 2004-1 DY CMO	4.500	03/25/2015	PAID ON PRINCIPAL		367,644	367,644	343,172	358,796	0	8,847	0	8,847	0	367,644	0	0	0	2,635	02/25/2024	1
31393X PG 6	FNR 2004-16 LB CMO	4.500	03/25/2015	PAID ON PRINCIPAL		416,727	416,727	393,286	408,790	0	7,936	0	7,936	0	416,727	0	0	0	2,951	04/25/2024	1
3136AK YZ 0	FNR 2014-59 AC (CMO)	3.000	03/25/2015	PAID ON PRINCIPAL		226,333	226,333	229,233	229,175	0	(2,842)	0	(2,842)	0	226,333	0	0	0	1,244	10/25/2040	1
31393R GG 9	FSPC T-56 A5 CMO	5.231	03/25/2015	PAID ON PRINCIPAL		220,493	220,493	214,361	215,305	0	5,188	0	5,188	0	220,493	0	0	0	2,065	05/25/2043	1
3138NJ AA 6	FN FN0000	3.584	03/25/2015	PAID ON PRINCIPAL		22,147	22,147	21,323	21,564	0	583	0	583	0	22,147	0	0	0	140	09/25/2020	1
319999	Total Bonds - U.S. Special Revenue and Special Assessment					115,606,150	113,781,012	118,941,992	115,503,814	0	19,668	0	19,668	0	115,523,481	0	82,668	82,668	1,216,195	XXX	XXX

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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)
Bonds - Industrial and Miscellaneous																					
00724F	AA 9		02/01/2015	ADOBE SYSTEMS INC	3.250	2,000,000	2,000,000	1,996,520	1,999,863	0	137	0	137	0	2,000,000	0	0	0	32,500	02/01/2015	2FE
018804	AP 9		03/11/2015	ALLIANT TECHSYSTEMS IN	6.875	2,130,880	2,000,000	2,065,625	2,039,784	0	(1,648)	0	(1,648)	0	2,038,136	0	92,744	92,744	67,222	09/15/2020	4FE
02666Q	F4 0	R.	03/16/2015	AMERICAN HONDA FINANCE	3.500	3,000,000	3,000,000	3,136,720	3,008,193	0	(8,193)	0	(8,193)	0	3,000,000	0	0	0	52,500	03/16/2015	1FE
029912	BB 7		02/11/2015	AMERICAN TOWER CORP	4.625	1,005,898	1,000,000	1,020,760	1,000,966	0	(457)	0	(457)	0	1,000,510	0	5,388	5,388	16,701	04/01/2015	2FE
03523T	AM 0	R.	01/15/2015	ANHEUSER BUSCH INBEV W	4.125	1,000,000	1,000,000	998,630	999,958	0	42	0	42	0	1,000,000	0	0	0	20,625	01/15/2015	1FE
058498	AQ 9		03/21/2015	BALL CORP	5.750	4,031,648	3,800,000	3,828,000	3,815,811	0	(1,297)	0	(1,297)	0	3,814,514	0	217,134	217,134	76,475	05/15/2021	3FE
06406J	HB 4		03/15/2015	BANK OF NEW YORK MELLO	4.950	1,000,000	1,000,000	969,333	998,789	0	1,211	0	1,211	0	1,000,000	0	0	0	24,750	03/15/2015	1FE
071813	AU 3		03/15/2015	BAXTER INTERNATIONAL	4.625	500,000	500,000	538,940	501,605	0	(1,605)	0	(1,605)	0	500,000	0	0	0	11,563	03/15/2015	1FE
05566S	AA 1		01/15/2015	BNSF 2005-3 TRUST	4.830	135,100	135,100	135,100	135,100	0	0	0	0	0	135,100	0	0	0	3,263	01/15/2023	1FE
05568B	AA 6		01/15/2015	BNSF 2006-1 TRUST	5.720	139,977	139,977	139,977	139,977	0	0	0	0	0	139,977	0	0	0	4,003	01/15/2024	1FE
15200D	AD 9		02/01/2015	CENTERPOINT ENERGY 200	5.170	673,558	673,558	673,386	673,473	0	85	0	85	0	673,558	0	0	0	17,411	08/01/2019	1FE
15200M	AA 5		02/01/2015	CENTERPOINT ENERGY 200	4.192	76,787	76,787	76,758	76,771	0	16	0	16	0	76,787	0	0	0	1,609	02/01/2020	1FE
189054	AF 6		01/15/2015	CLOROX CO	5.000	2,000,000	2,000,000	2,010,660	1,999,968	0	32	0	32	0	2,000,000	0	0	0	50,000	01/15/2015	2FE
191216	AK 6		03/30/2015	COCA-COLA CO	5.350	1,112,630	1,000,000	1,064,260	1,024,909	0	(2,027)	0	(2,027)	0	1,022,882	0	89,748	89,748	20,063	11/15/2017	1FE
20030N	AB 7		01/15/2015	COMCAST CORP	6.500	1,000,000	1,000,000	1,034,020	1,000,172	0	(172)	0	(172)	0	1,000,000	0	0	0	32,500	01/15/2015	1FE
126650	BP 4		03/10/2015	CVS LEASE PASS THRU CE	6.036	17,978	17,978	17,978	17,978	0	0	0	0	0	17,978	0	0	0	181	12/10/2028	2FE
126650	BQ 2		03/10/2015	CVS LEASE PASS THRU CE	6.943	13,298	13,298	15,326	15,049	0	(1,750)	0	(1,750)	0	13,298	0	0	0	154	01/10/2030	2FE
126650	BS 8		03/10/2015	CVS LEASE PASS THRU CE	7.507	33,291	33,291	33,291	33,291	0	0	0	0	0	33,291	0	0	0	417	01/10/2032	2FE
126650	BV 1		03/10/2015	CVS LEASE PASS THRU CE	5.773	40,971	40,971	41,975	41,915	0	(944)	0	(944)	0	40,971	0	0	0	395	01/10/2033	2FE
126650	BY 5		03/10/2015	CVS LEASE PASS THRU CE	5.926	33,143	33,143	33,143	33,143	0	0	0	0	0	33,143	0	0	0	328	01/10/2034	2FE
242370	AA 2		03/27/2015	DEAN FOODS CO	7.000	1,954,461	1,821,000	1,547,850	1,752,545	0	10,722	0	10,722	0	1,763,267	0	191,195	191,195	41,074	06/01/2016	4FE
245217	AS 3		03/23/2015	DEL MONTE CORP	7.625	1,481,713	1,454,000	1,462,655	1,439,460	16,660	(433)	0	16,227	0	1,455,687	0	26,026	26,026	67,136	02/15/2019	5FE
08917@	AA 1		03/23/2015	DEL MONTE TL B 1L (BIG	3.500	7,940,888	7,940,888	7,959,151	7,623,253	335,607	(17,971)	0	317,636	0	7,940,888	0	0	0	63,307	03/08/2020	4FE
2515E0	AA 7	R.	03/02/2015	DEUTSCHE BANK FINANCIA	5.375	2,123,000	2,123,000	2,051,752	2,120,883	0	2,117	0	2,117	0	2,123,000	0	0	0	60,542	03/02/2015	2FE
25470D	AB 5		03/31/2015	DISCOVERY COMMUNICATIO	3.700	1,005,770	1,000,000	998,510	999,817	0	52	0	52	0	999,869	0	5,901	5,901	12,333	06/01/2015	2FE
263534	BY 4		01/15/2015	DUPONT EI NEMOUR	3.250	1,000,000	1,000,000	997,570	999,961	0	39	0	39	0	1,000,000	0	0	0	16,250	01/15/2015	1FE
278865	AH 3		02/15/2015	ECOLAB INC	4.875	2,000,000	2,000,000	1,996,100	1,999,700	0	300	0	300	0	2,000,000	0	0	0	48,750	02/15/2015	2FE
29335*	AA 3		03/01/2015	ENHANCED CAPITAL PARTN	7.060	30	30	30	30	0	0	0	0	0	30	0	0	0	2,529	03/01/2019	1
31677A	AA 2		02/01/2015	FIFTH THIRD BANK	4.750	1,000,000	1,000,000	959,440	999,407	0	593	0	593	0	1,000,000	0	0	0	23,750	02/01/2015	2FE
35803Q	AD 9	R.	01/29/2015	FRESENIUS MED	6.875	549,375	500,000	466,250	486,946	0	408	0	408	0	487,353	0	62,022	62,022	18,906	07/15/2017	3FE
35802X	AA 1	R.	03/09/2015	FRESENIUS MED (144A)	6.500	557,500	500,000	538,750	523,986	0	(1,124)	0	(1,124)	0	522,862	0	34,638	34,638	15,979	09/15/2018	3FE
446413	AB 2		01/01/2015	HUNTINGTON INGALLS IND	6.875	1,570,365	1,500,000	1,550,625	1,520,662	0	0	0	0	0	1,520,662	0	49,703	49,703	30,365	03/15/2018	3FE
46284P	AN 4		01/09/2015	IRON MOUNTAIN	7.750	2,053,010	1,912,000	2,152,288	2,027,815	0	(1,982)	0	(1,982)	0	2,025,833	0	27,177	27,177	42,396	10/01/2019	4FE
478115	AA 6		02/19/2015	JOHNS HOPKINS UNIVERSI	5.250	753,633	662,000	661,537	661,790	0	(38)	0	(38)	0	661,752	0	91,881	91,881	22,012	07/01/2019	1FE
46625H	HP 8		01/20/2015	JP MORGAN CHASE	3.700	1,000,000	1,000,000	1,038,910	1,000,790	0	(790)	0	(790)	0	1,000,000	0	0	0	18,500	01/20/2015	1FE

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
485260 BH 5	KANSAS GAS & ELECTRIC 5.647		03/29/2015	REDEEMED		74,197	74,197	73,197	73,678	0	519	0	519	0	74,197	0	0	0	2,095	03/29/2021	1FE
501044 CF 6	KROGER CO 4.950		01/15/2015	MATURED		5,000,000	5,000,000	4,999,050	4,999,711	0	289	0	289	0	5,000,000	0	0	0	123,750	01/15/2015	2FE
516806 AB 2	LAREDO PETROLEUM INC 7.375		02/18/2015	VARIOUS		1,970,000	2,000,000	1,870,000	1,870,000	0	1,401	0	1,401	0	1,871,401	0	98,599	98,599	41,587	05/01/2022	4FE
53217V AB 5	LIFE TECH CORP 4.400		03/01/2015	MATURED		1,000,000	1,000,000	1,078,270	1,003,088	0	(3,088)	0	(3,088)	0	1,000,000	0	0	0	22,000	03/01/2015	2FE
589331 AK 3	MERCK & CO INC 4.750		03/01/2015	MATURED		2,000,000	2,000,000	2,017,250	2,000,407	0	(407)	0	(407)	0	2,000,000	0	0	0	47,500	03/01/2015	1FE
641423 BK 3	NEVADA POWER CO 5.875		01/15/2015	MATURED		2,000,000	2,000,000	2,020,000	1,999,983	0	18	0	18	0	2,000,000	0	0	0	58,750	01/15/2015	1FE
674215 AD 0	OASIS PETROLEUM 6.500		01/07/2015	RBC CAPITAL MARKETS		910,000	1,000,000	910,000	896,880	13,120	304	0	13,424	0	910,304	0	(304)	(304)	12,819	11/01/2021	4FE
68233L AD 1	ONCOR 2003-1 A4 5.420		02/15/2015	REDEEMED		204,227	204,227	204,180	204,204	0	24	0	24	0	204,227	0	0	0	5,535	08/15/2017	1FE
704549 AE 4	PEABODY ENERGY CORP 7.375		02/26/2015	VARIOUS		3,087,250	2,945,000	2,877,500	2,927,291	0	1,534	0	1,534	0	2,928,825	0	158,425	158,425	73,605	11/01/2016	3FE
713448 BM 9	PEPSICO INC 3.100		01/15/2015	MATURED		1,000,000	1,000,000	998,990	999,974	0	26	0	26	0	1,000,000	0	0	0	15,500	01/15/2015	1FE
717081 DA 8	PFIZER INC 5.350		03/15/2015	MATURED		3,000,000	3,000,000	2,996,250	2,999,337	0	663	0	663	0	3,000,000	0	0	0	80,250	03/15/2015	1FE
724479 AG 5	PITNEY BOWES INC 5.000		03/15/2015	MATURED		1,000,000	1,000,000	992,270	999,644	0	356	0	356	0	1,000,000	0	0	0	25,000	03/15/2015	2FE
693476 BH 5	PNC FUNDING CORP 3.625		02/08/2015	MATURED		1,000,000	1,000,000	1,052,830	1,001,500	0	(1,500)	0	(1,500)	0	1,000,000	0	0	0	18,125	02/08/2015	1FE
74005P AR 5	PRAXAIR INC 4.625		03/30/2015	MATURED		1,000,000	1,000,000	1,040,170	1,001,734	0	(1,734)	0	(1,734)	0	1,000,000	0	0	0	23,125	03/30/2015	1FE
74432N AA 0	PRUDENTIAL COVERED TRU 2.997		03/30/2015	REDEEMED		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	2,248	09/30/2015	1FE
771196 AS 1	ROCHE HOLDINGS INC (14 6.000	R.	03/26/2015	REDEEMED		771,575	664,000	746,679	714,679	0	(2,699)	0	(2,699)	0	711,980	0	59,595	59,595	22,687	03/01/2019	1FE
77340R AH 0	ROCKIES EXPRESS PIPELI 3.900		02/25/2015	RBC CAPITAL MARKETS		2,008,000	2,000,000	1,931,250	1,982,260	10,088	4,379	0	14,467	0	1,996,727	0	11,273	11,273	29,683	04/15/2015	3FE
777779 AD 1	ROSETTA RESOURCES INC 5.625		01/08/2015	DEUTSCHE BANC		915,000	1,000,000	915,100	915,100	0	344	0	344	0	915,444	0	(444)	(444)	11,250	05/01/2021	4FE
78355H JQ 3	RYDER SYSTEM INC 3.150		03/02/2015	MATURED		1,000,000	1,000,000	1,010,520	1,000,425	0	(425)	0	(425)	0	1,000,000	0	0	0	15,838	03/02/2015	2FE
786514 BR 9	SAFeway INC 5.000		02/02/2015	TENDERED		1,010,000	1,000,000	991,750	995,626	0	109	0	109	0	995,735	0	14,265	14,265	23,194	08/15/2019	2FE
786514 BS 7	SAFeway INC 3.950		02/02/2015	TENDERED		4,040,000	4,000,000	3,982,240	3,989,077	0	240	0	240	0	3,989,317	0	50,683	50,683	73,294	08/15/2020	2FE
78454L AB 6	SM ENERGY CO 6.625		01/08/2015	J P MORGAN CHASE SECU		1,127,000	1,150,000	1,127,000	1,109,750	17,250	192	0	17,442	0	1,127,192	0	(192)	(192)	31,322	02/15/2019	3FE
832696 C@ 5	SMUCKER (J.M.) COMPANY 6.630		03/20/2015	REDEEMED		9,380,164	8,000,000	8,000,000	8,000,000	0	0	0	0	0	8,000,000	0	1,380,164	1,380,164	204,793	11/01/2018	2
847788 AQ 9	SPEEDWAY MOTORSPORTS I 6.750		03/13/2015	REDEEMED		4,037,828	3,906,000	4,111,065	4,003,102	0	(8,948)	0	(8,948)	0	3,994,154	0	43,674	43,674	162,587	02/01/2019	3FE
872312 AA 1	TCM SUB LLC (144A) 3.550		01/15/2015	MATURED		3,000,000	3,000,000	2,997,420	2,999,911	0	89	0	89	0	3,000,000	0	0	0	53,250	01/15/2015	2FE
883203 BP 5	TEXTRON INC 6.200		01/02/2015	REDEEMED		2,022,940	2,000,000	2,017,370	2,000,314	0	(8)	0	(8)	0	2,000,306	0	22,634	22,634	36,856	03/15/2015	2FE
88732J AV 0	TIME WARNER CABLE 3.500		02/01/2015	MATURED		1,000,000	1,000,000	993,530	999,841	0	159	0	159	0	1,000,000	0	0	0	17,500	02/01/2015	2FE
893045 AC 8	TRANS-ALLEGHENY (144A) 4.000		01/15/2015	MATURED		3,000,000	3,000,000	3,023,440	3,000,196	0	(196)	0	(196)	0	3,000,000	0	0	0	60,000	01/15/2015	2FE
90783V AA 3	UNION PACIFIC PASS THR 5.082		01/02/2015	REDEEMED		44,388	44,388	44,388	44,388	0	0	0	0	0	44,388	0	0	0	1,128	01/02/2029	1
90783X AA 9	UNION PACIFIC PASS THR 6.176		01/02/2015	REDEEMED		23,437	23,437	23,437	23,437	0	0	0	0	0	23,437	0	0	0	724	01/02/2031	1FE
91159H GU 8	US BANCORP 3.150		03/04/2015	MATURED		1,771,000	1,771,000	1,851,882	1,774,967	0	(3,967)	0	(3,967)	0	1,771,000	0	0	0	27,893	03/04/2015	1FE
92976G AD 3	WACHOVIA BANK NA 4.875		02/01/2015	MATURED		3,000,000	3,000,000	2,997,630	2,999,728	0	272	0	272	0	3,000,000	0	0	0	73,125	02/01/2015	1FE
94106L AU 3	WASTE MANAGEMENT INC 7.375		01/20/2015	REDEEMED		2,453,260	2,000,000	2,270,630	2,141,256	0	(1,568)	0	(1,568)	0	2,139,689	0	313,571	313,571	52,854	03/11/2019	2FE
941848 B* 3	WATERS CORPORATION 3.750		02/01/2015	MATURED		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	94,271	02/01/2015	2
92936P AA 8	WMI HOLDINGS CORP 13.000		01/06/2015	REDEEMED		615	615	555	555	555	0	0	555	0	555	0	60	60	8	03/19/2030	6*
983130 AP 0	WYNN LAS VEGAS 7.875		02/18/2015	TENDERED		2,108,420	2,000,000	2,222,500	2,098,057	0	(7,681)	0	(7,681)	0	2,090,377	0	18,043	18,043	46,813	05/01/2020	2FE

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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

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											11	12	13	14	15							
CUSIP Identification	Description		For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
983130	AR	6	WYNN LAS VEGAS	7.750	TENDERED		3,221,460	3,000,000	3,240,000	3,135,162	0	(4,065)	0	(4,065)	0	3,131,097	0	90,363	90,363	118,188	08/15/2020	3FE
984121	BZ	5	XEROX CORP	4.250	MATURED		3,000,000	3,000,000	2,994,240	2,999,603	0	397	0	397	0	3,000,000	0	0	0	63,750	02/15/2015	2FE
097751	AS	0	BOMBARDIER INC (144A)	7.500	VARIOUS		2,110,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	110,000	110,000	56,458	03/15/2018	4FE
77509N	AP	8	ROGERS CABLE INC	6.750	MATURED		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	16,875	03/15/2015	2FE
77531Q	AM	0	ROGERS WIRELESS	7.500	MATURED		3,500,000	3,500,000	3,891,470	3,514,675	0	(14,675)	0	(14,675)	0	3,500,000	0	0	0	131,250	03/15/2015	2FE
02364W	AH	8	AMERICA MOVIL SA	5.750	MATURED		1,000,000	1,000,000	985,810	999,846	0	154	0	154	0	1,000,000	0	0	0	28,750	01/15/2015	1FE
034863	AB	6	ANGLO AMERICAN (144A)	9.375	J P MORGAN CHASE SECU		1,249,770	1,000,000	1,356,590	1,236,348	0	(12,849)	0	(12,849)	0	1,223,498	0	26,272	26,272	45,052	04/08/2019	2FE
03938L	AF	1	ARCELORMITTAL	6.125	GOLDMAN SACHS & CO		1,077,500	1,000,000	995,710	998,173	0	21	0	21	0	998,194	0	79,306	79,306	14,632	06/01/2018	3FE
25244S	AF	8	DIAGEO FINANCE	3.250	MATURED		1,000,000	1,000,000	995,910	999,947	0	53	0	53	0	1,000,000	0	0	0	16,250	01/15/2015	1FE
676167	AQ	2	OESTER KONTROLLBANK AG	4.500	MATURED		3,400,000	3,400,000	3,347,828	3,398,206	0	1,794	0	1,794	0	3,400,000	0	0	0	76,500	03/09/2015	1FE
780153	AJ	1	ROYAL CARIBBEAN CRUISE	7.250	KEYBANC CAPITAL MARK		1,989,000	1,768,000	1,920,490	1,816,913	0	(557)	0	(557)	0	1,816,356	0	172,644	172,644	43,083	03/15/2018	3FE
87938W	AJ	2	TELEFONICA EMISIONES S	4.949	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	24,745	01/15/2015	2FE
879403	AS	2	TELEFONOS DE MEXICO SA	5.500	MATURED		1,000,000	1,000,000	977,020	999,607	0	393	0	393	0	1,000,000	0	0	0	27,500	01/27/2015	1FE
88165F	AG	7	TEVA PHARMACEUTICALS F	2.950	TENDERED		614,023	606,000	604,800	605,014	0	6	0	6	0	605,020	0	9,004	9,004	3,426	12/18/2022	1FE
961214	BH	5	WESTPAC BANKING CORP	4.200	MATURED		1,000,000	1,000,000	1,045,590	1,002,260	0	(2,260)	0	(2,260)	0	1,000,000	0	0	0	21,000	02/27/2015	1FE
04542B	MS	8	ABFC 2005-AQ1 A4	5.010	PAID ON PRINCIPAL		270,092	270,092	263,339	252,319	0	17,772	0	17,772	0	270,092	0	0	0	2,355	06/25/2035	1FM
00841L	AB	2	ABMT 2014-3 A2 (144A)	3.500	PAID ON PRINCIPAL		651,661	651,661	655,886	655,755	0	(4,094)	0	(4,094)	0	651,661	0	0	0	4,548	11/25/2044	1FM
004375	CE	9	ACCR 2004-4 A2C	1.173	PAID ON PRINCIPAL		34,984	34,984	33,628	33,893	0	1,091	0	1,091	0	34,984	0	0	0	101	01/25/2035	1FM
004375	CF	6	ACCR 2004-4 A2D	873	PAID ON PRINCIPAL		237,570	237,570	202,380	208,987	0	28,584	0	28,584	0	237,570	0	0	0	511	01/25/2035	1FM
007036	QM	1	ARMT 2005-8 4A21 CMO	4.776	PAID ON PRINCIPAL		485,482	485,482	441,313	383,335	0	102,147	0	102,147	0	485,482	0	0	0	4,995	11/25/2035	1FM
00213F	AY	5	ASG 2011-3 A70 CMO (14	2.461	PAID ON PRINCIPAL		344,473	344,473	336,077	338,770	0	5,703	0	5,703	0	344,473	0	0	0	1,674	12/28/2035	1FM
07386H	SW	2	BALTA 2005-4 22A2 CMO	2.860	PAID ON PRINCIPAL		193,683	193,683	102,652	76,411	0	117,272	0	117,272	0	193,683	0	0	0	1,293	05/25/2035	1FM
05536L	AA	3	BCAP 2011-RR8 1A1 CMO	2.767	PAID ON PRINCIPAL		102,735	102,735	97,470	97,996	0	4,739	0	4,739	0	102,735	0	0	0	470	07/26/2036	1FM
06050H	D3	9	BOAMS 2003-B 2A2 CMO	5.495	PAID ON PRINCIPAL		4,561	4,561	4,392	4,385	0	176	0	176	0	4,561	0	0	0	12	03/25/2033	1FM
05948X	BV	2	BOAMS 2003-D 2A4 CMO	2.735	PAID ON PRINCIPAL		32,467	32,467	31,506	31,494	0	973	0	973	0	32,467	0	0	0	165	05/25/2033	1FM
05948X	SR	3	BOAMS 2003-7 A2 CMO	4.750	PAID ON PRINCIPAL		46,144	46,144	45,058	45,422	0	722	0	722	0	46,144	0	0	0	357	09/25/2018	1FM
05949C	EL	6	BOAMS 2005-G 4A1 CMO	5.099	PAID ON PRINCIPAL		309,672	309,672	288,463	281,194	0	28,479	0	28,479	0	309,672	0	0	0	3,420	08/25/2035	1FM
05949C	KS	4	BOAMS 2005-J 2A3 CMO	2.700	PAID ON PRINCIPAL		28,939	28,939	27,583	20,424	0	8,515	0	8,515	0	28,939	0	0	0	119	11/25/2035	1FM
05949C	KS	4	BOAMS 2005-J 2A3 CMO	2.700	WRITTEN OFF		0	667	636	471	0	(4)	0	(4)	0	466	0	(466)	(466)	4	11/25/2035	1FM
05949C	MD	5	BOAMS 2005-10 2A1 CMO	5.250	PAID ON PRINCIPAL		241,680	241,680	240,641	240,718	0	961	0	961	0	241,680	0	0	0	1,345	11/25/2020	4FM
05949C	FG	6	BOAMS 2005-7 2A1 CMO	5.000	PAID ON PRINCIPAL		205,586	205,586	205,530	205,465	0	121	0	121	0	205,586	0	0	0	1,308	08/25/2020	1FM
05949C	JX	5	BOAMS 2005-9 3A1 CMO	5.000	PAID ON PRINCIPAL		183,156	183,156	181,887	182,282	0	874	0	874	0	183,156	0	0	0	1,452	10/25/2020	2FM
05952H	AZ	2	BOAMS 2007-1 1A24 CMO	6.000	PAID ON PRINCIPAL		144,674	144,674	133,824	118,989	0	25,685	0	25,685	0	144,674	0	0	0	1,503	03/25/2037	1FM
05952H	AZ	2	BOAMS 2007-1 1A24 CMO	6.000	WRITTEN OFF		0	27,356	25,305	22,499	0	(137)	0	(137)	0	22,362	0	(22,362)	(22,362)	267	03/25/2037	1FM
07384M	F8	0	BSARM 2004-1 11A1 CMO	2.889	PAID ON PRINCIPAL		13,979	13,979	11,436	10,430	0	3,549	0	3,549	0	13,979	0	0	0	68	04/25/2034	1FM
07387A	FX	8	BSARM 2005-12 12A1 CMO	2.474	PAID ON PRINCIPAL		88,462	88,462	54,846	47,126	0	41,336	0	41,336	0	88,462	0	0	0	468	02/25/2036	1FM

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CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
07387A FX 8	BSARM 2005-12 12A1 CMO 2.474		03/25/2015	WRITTEN OFF		.0	21,376	13,253	11,388	0	(36)	0	(36)	0	11,352	0	(11,352)	(11,352)	.122	02/25/2036	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 2.471		01/25/2015	RECOVERY OF PAR WRITE OFF		.0	(4,348)	(2,696)	(2,316)	0	1	0	1	0	(2,316)	0	2,316	2,316	.0	02/25/2036	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 4.878		03/25/2015	PAID ON PRINCIPAL		137,669	137,669	99,122	83,744	0	53,926	0	53,926	0	137,669	0	0	0	1,000	06/25/2047	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 4.878		03/25/2015	WRITTEN OFF		.0	41,166	29,639	25,041	0	4	0	4	0	25,045	0	(25,045)	(25,045)	.241	06/25/2047	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 4.625		03/25/2015	PAID ON PRINCIPAL		133,333	133,333	114,259	110,539	0	22,795	0	22,795	0	133,333	0	0	0	.989	01/25/2036	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 4.625		02/25/2015	WRITTEN OFF		.0	13,614	11,667	11,287	(0)	(11)	0	(11)	0	11,276	0	(11,276)	(11,276)	.68	01/25/2036	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 4.625		03/25/2015	RECOVERY OF PAR WRITE OFF		.0	(1,462)	(1,253)	(1,212)	0	7	0	7	0	(1,206)	0	1,206	1,206	.0	01/25/2036	1FM
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		03/25/2015	PAID ON PRINCIPAL		28,581	28,581	28,439	28,468	(1)	113	0	112	0	28,581	0	0	0	.239	08/25/2020	1FM
172973 4J 5	CMSI 2005-8 2A3 CMO 5.000		03/25/2015	PAID ON PRINCIPAL		170,919	170,919	152,973	130,432	0	40,487	0	40,487	0	170,919	0	0	0	1,025	11/25/2020	1FM
17310B AD 6	CMSI 2006-3 1A4 CMO 6.000		03/25/2015	PAID ON PRINCIPAL		270,827	270,827	247,097	244,174	0	26,653	0	26,653	0	270,827	0	0	0	2,305	06/25/2036	1FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000		03/25/2015	PAID ON PRINCIPAL		786,290	786,290	703,730	592,768	0	193,522	0	193,522	0	786,290	0	0	0	9,659	06/25/2037	1FM
17312D AA 6	CMSI 2007-8 1A1 CMO 6.000		03/25/2015	PAID ON PRINCIPAL		58,648	58,648	39,294	25,984	0	32,664	0	32,664	0	58,648	0	0	0	.459	09/25/2037	1FM
12628K AA 0	CSAB 2006-3 A1A CMO 6.000		03/25/2015	PAID ON PRINCIPAL		15,954	15,954	11,043	6,416	0	9,538	0	9,538	0	15,954	0	0	0	.132	11/26/2036	1FM
22540V 6Q 0	CSFB 2002-19 2M1 CMO 5.437		01/25/2015	PAID ON PRINCIPAL		1,149	1,149	.853	.884	0	265	0	265	0	1,149	0	0	0	.5	06/25/2032	1FM
22540V 6Q 0	CSFB 2002-19 2M1 CMO 6.500		03/25/2015	PAID ON PRINCIPAL		4,376	4,376	3,251	3,367	0	1,009	0	1,009	0	4,376	0	0	0	.50	06/25/2032	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		03/25/2015	PAID ON PRINCIPAL		7,580	7,580	7,860	7,956	0	(376)	0	(376)	0	7,580	0	0	0	.61	12/25/2033	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		03/25/2015	PAID ON PRINCIPAL		25,457	25,457	25,386	25,215	0	241	0	241	0	25,457	0	0	0	.212	02/25/2020	1FM
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000		03/25/2015	PAID ON PRINCIPAL		76,495	76,495	65,786	62,996	0	13,499	0	13,499	0	76,495	0	0	0	.853	08/25/2020	1FM
225458 G3 6	CSFB 2005-7 4A1 CMO 5.000		03/25/2015	PAID ON PRINCIPAL		98,849	98,849	98,942	98,514	0	336	0	336	0	98,849	0	0	0	.674	08/25/2020	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		03/25/2015	PAID ON PRINCIPAL		350,959	350,959	285,723	283,696	0	67,263	0	67,263	0	350,959	0	0	0	4,098	02/25/2037	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		02/25/2015	WRITTEN OFF		.0	15,454	12,582	12,492	0	(29)	0	(29)	0	12,464	0	(12,464)	(12,464)	.155	02/25/2037	1FM
12647M BW 4	CSMC 2013-6 2A3 CMO 3.500		03/25/2015	PAID ON PRINCIPAL		84,603	84,603	83,057	83,095	0	1,509	0	1,509	0	84,603	0	0	0	.528	08/25/2043	1FM
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		03/25/2015	PAID ON PRINCIPAL		180,725	180,725	127,890	134,702	0	46,022	0	46,022	0	180,725	0	0	0	1,446	06/25/2036	1FM
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		03/25/2015	WRITTEN OFF		.0	107,238	75,887	79,930	0	(71)	0	(71)	0	79,858	0	(79,858)	(79,858)	.863	06/25/2036	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		03/25/2015	PAID ON PRINCIPAL		206,469	206,469	169,769	161,046	0	45,423	0	45,423	0	206,469	0	0	0	2,240	04/25/2036	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		03/25/2015	WRITTEN OFF		.0	28,399	23,351	22,151	0	(78)	0	(78)	0	22,073	0	(22,073)	(22,073)	.316	04/25/2036	1FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		03/25/2015	PAID ON PRINCIPAL		168,404	168,404	161,241	158,573	0	9,831	0	9,831	0	168,404	0	0	0	1,485	06/25/2018	1FM
12669E HN 9	CWHL 2003-27 A1 CMO 2.538		03/25/2015	PAID ON PRINCIPAL		12,790	12,790	12,226	11,855	0	936	0	936	0	12,790	0	0	0	.51	06/25/2033	1FM
12669G SU 1	CWHL 2005-17 1A8 CMO 5.500		03/25/2015	PAID ON PRINCIPAL		44,804	44,804	39,274	38,280	0	6,524	0	6,524	0	44,804	0	0	0	.605	09/25/2035	1FM
12669A PG 7	CWHL 2005-28 A2 CMO 5.500		03/25/2015	PAID ON PRINCIPAL		16,684	16,684	16,587	13,136	0	3,547	0	3,547	0	16,684	0	0	0	.139	12/25/2035	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		03/25/2015	PAID ON PRINCIPAL		64,119	64,119	57,386	47,607	0	16,511	0	16,511	0	64,119	0	0	0	.518	12/25/2036	1FM
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		01/25/2015	WRITTEN OFF		.0	6,492	5,810	4,820	0	(32)	0	(32)	0	4,788	0	(4,788)	(4,788)	.32	12/25/2036	1FM
12669A W9 5	CWHL 2006-9 A8 CMO 6.000		03/25/2015	PAID ON PRINCIPAL		158,558	158,558	136,685	128,421	0	30,137	0	30,137	0	158,558	0	0	0	1,353	05/25/2036	1FM
12669A W9 5	CWHL 2006-9 A8 CMO 6.000		03/25/2015	WRITTEN OFF		.0	5,532	4,769	4,481	0	(17)	0	(17)	0	4,464	0	(4,464)	(4,464)	.49	05/25/2036	1FM
126671 PV 2	CWL 2002-S1 A5 6.460		03/25/2015	PAID ON PRINCIPAL		5,748	5,748	6,039	5,731	0	18	0	18	0	5,748	0	0	0	.49	11/25/2016	1FM
126671 RX 6	CWL 2002-S3 M1 4.800		03/25/2015	PAID ON PRINCIPAL		3,062	3,062	2,812	2,252	0	810	0	810	0	3,062	0	0	0	.40	05/25/2032	1FM

QE05.11

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For 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)
126673	TD	4	CWL 2004-S1 A3	5.115	PAID ON PRINCIPAL		196,447	196,447	178,767	186,383	0	10,064	0	10,064	0	196,447	0	0	0	1,603	02/25/2035	1FM
294751	DC	3	EQABS 2003-4 AF6	5.333	PAID ON PRINCIPAL		183,176	183,176	183,176	182,556	0	620	0	620	0	183,176	0	0	0	1,946	10/25/2034	1FM
29977K	AA	1	EVER 2013-2 A (CMO)	3.000	PAID ON PRINCIPAL		351,057	351,057	348,199	348,205	0	2,852	0	2,852	0	351,057	0	0	0	1,839	06/25/2043	1FM
32029A	AE	7	FFML 2006-FF18 A2D	383	PAID ON PRINCIPAL		168,766	168,766	76,726	64,694	0	104,073	0	104,073	0	168,766	0	0	0	107	12/25/2037	1FM
36185M	EB	4	GMACM 2006-J1 A1 CMO	5.750	PAID ON PRINCIPAL		24,865	24,865	17,934	4,622	0	20,243	0	20,243	0	24,865	0	0	0	235	04/25/2036	1FM
36185M	EB	4	GMACM 2006-J1 A1 CMO	5.750	WRITTEN OFF		0	2,005	1,446	373	0	(3)	0	(3)	0	370	0	(370)	(370)	24	04/25/2036	1FM
36185M	EB	4	GMACM 2006-J1 A1 CMO	5.750	RECOVERY OF PAR WRITE OFF		0	(122)	(88)	(23)	0	0	0	0	(22)	0	22	22	0	04/25/2036	1FM	
36186M	AC	5	GMACM 2007-HE3 2A1	7.000	PAID ON PRINCIPAL		166,906	166,906	143,124	111,853	0	55,053	0	55,053	0	166,906	0	0	0	1,620	09/25/2037	1FM
36228F	YS	9	GSAMP 2003-SEA2 A1 (AM	4.421	PAID ON PRINCIPAL		122,185	122,185	105,690	108,351	0	13,834	0	13,834	0	122,185	0	0	0	861	07/25/2033	1FM
36242D	HQ	9	GSAMP 2004-AHL M1	1.148	PAID ON PRINCIPAL		241,036	241,036	183,338	198,434	0	42,602	0	42,602	0	241,036	0	0	0	395	07/25/2034	1FM
36242D	JW	4	GSMPS 2004-4 2A1 CMO	3.341	PAID ON PRINCIPAL		78,232	78,232	75,689	74,418	0	3,814	0	3,814	0	78,232	0	0	0	491	06/25/2034	1FM
362341	LS	6	GSMPS 2005-RP3 2A1 CMO	3.047	PAID ON PRINCIPAL		245,738	245,738	232,223	228,563	0	17,175	0	17,175	0	245,738	0	0	0	1,329	09/25/2035	1FM
36242D	XY	4	GSR 2005-2F 1A1 CMO	5.500	PAID ON PRINCIPAL		222,162	222,162	218,829	193,666	0	28,496	0	28,496	0	222,162	0	0	0	1,059	03/25/2035	1FM
36297X	AF	0	GSR 2006-5F 2A5 CMO	6.000	PAID ON PRINCIPAL		821,971	821,971	736,469	729,267	0	92,703	0	92,703	0	821,971	0	0	0	9,788	06/25/2036	1FM
456652	AA	4	IMJA 2007-A1 A1 CMO	6.000	PAID ON PRINCIPAL		170,413	170,413	140,590	103,346	0	67,067	0	67,067	0	170,413	0	0	0	1,582	08/25/2037	1FM
456652	AA	4	IMJA 2007-A1 A1 CMO	6.000	WRITTEN OFF		0	5,892	4,861	3,573	0	(91)	0	(91)	0	3,483	0	(3,483)	(3,483)	29	08/25/2037	1FM
456652	AA	4	IMJA 2007-A1 A1 CMO	6.000	RECOVERY OF PAR WRITE OFF		0	(4)	(3)	(2)	0	0	0	0	(2)	0	2	2	0	08/25/2037	1FM	
47232F	AC	1	JMAC 2010-R1 2A1 (144A	336	PAID ON PRINCIPAL		466,894	466,894	420,205	429,292	0	37,602	0	37,602	0	466,894	0	0	0	243	11/26/2036	1FM
466247	LU	5	JPMMT 2005-A1 4A1 (CMO	2.565	PAID ON PRINCIPAL		222,236	222,236	222,979	222,944	0	(707)	0	(707)	0	222,236	0	0	0	640	02/25/2035	1FM
466247	YK	3	JPMMT 2005-A8 1A3 CMO	4.966	PAID ON PRINCIPAL		199,745	199,745	184,546	176,369	0	23,376	0	23,376	0	199,745	0	0	0	1,588	11/25/2035	1FM
46629C	AK	3	JPMMT 2006-A5 3A4 CMO	2.466	PAID ON PRINCIPAL		46,938	46,938	33,363	32,853	0	14,084	0	14,084	0	46,938	0	0	0	206	08/25/2036	1FM
46629C	AK	3	JPMMT 2006-A5 3A4 CMO	2.466	WRITTEN OFF		0	17,500	12,439	12,249	0	56	0	56	0	12,305	0	(12,305)	(12,305)	108	08/25/2036	1FM
46629D	AK	1	JPMMT 2006-A7 2A2 CMO	2.538	PAID ON PRINCIPAL		46,068	46,068	38,892	31,538	0	14,530	0	14,530	0	46,068	0	0	0	182	01/25/2037	1FM
46629D	AK	1	JPMMT 2006-A7 2A2 CMO	2.538	WRITTEN OFF		0	6,859	5,790	4,695	0	(13)	0	(13)	0	4,683	0	(4,683)	(4,683)	44	01/25/2037	1FM
46628Y	AA	8	JPMMT 2006-S2 1A1 CMO	5.500	PAID ON PRINCIPAL		634,111	634,111	563,684	545,825	0	88,286	0	88,286	0	634,111	0	0	0	4,469	07/25/2036	1FM
46630P	AZ	8	JPMMT 2007-A2 4A1M CMO	4.686	PAID ON PRINCIPAL		57,587	57,587	56,210	47,415	0	10,172	0	10,172	0	57,587	0	0	0	423	04/25/2037	1FM
46630P	AZ	8	JPMMT 2007-A2 4A1M CMO	4.686	WRITTEN OFF		0	38	37	31	0	(0)	0	(0)	0	31	0	(31)	(31)	0	04/25/2037	1FM
46630P	AZ	8	JPMMT 2007-A2 4A1M CMO	4.686	RECOVERY OF PAR WRITE OFF		0	(130)	(126)	(107)	0	1	0	1	(106)	0	106	106	0	04/25/2037	1FM	
46639G	AL	0	JPMMT 2013-1 1A2 (CMO)	3.000	PAID ON PRINCIPAL		399,931	399,931	391,807	391,843	0	8,088	0	8,088	0	399,931	0	0	0	1,789	03/25/2043	1FE
46640B	AC	8	JPMMT 2013-2 A2 (CMO)	3.500	PAID ON PRINCIPAL		491,372	491,372	497,591	497,474	0	(6,102)	0	(6,102)	0	491,372	0	0	0	2,501	05/25/2043	1FM
55265K	NU	9	MASTR 2002-8 1A11 CMO	5.500	PAID ON PRINCIPAL		6,836	6,836	6,908	6,812	0	24	0	24	0	6,836	0	0	0	62	12/25/2017	1FM
55265K	Y2	9	MASTR 2003-11 3A2 CMO	4.500	PAID ON PRINCIPAL		14,943	14,943	14,691	14,829	0	114	0	114	0	14,943	0	0	0	112	12/25/2018	1FM
55265K	RX	9	MASTR 2003-2 2A10 CMO	4.500	PAID ON PRINCIPAL		54,156	54,156	53,699	53,948	0	208	0	208	0	54,156	0	0	0	448	03/25/2018	1FM
55265K	P3	7	MASTR 2003-9 1A1 CMO	5.000	PAID ON PRINCIPAL		7,708	7,708	7,668	7,675	0	33	0	33	0	7,708	0	0	0	54	10/25/2018	1FM
59020U	S3	0	MLMI 2005-HE2 A2C	543	PAID ON PRINCIPAL		557,462	557,462	317,753	473,639	0	83,823	0	83,823	0	557,462	0	0	0	447	09/25/2036	1FM
61750M	AF	2	MSAC 2006-HE7 A2D	403	VARIOUS		8,701,458	14,643,499	5,196,392	5,102,908	0	72,647	0	72,647	0	5,175,555	0	3,525,902	3,525,902	15,200	09/25/2036	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)
61758M AA 5	MSRR 2009-R2 1A1A (CMO 6.000		03/26/2015	PAID ON PRINCIPAL		236,788	236,788	238,416	213,172	0	23,616	0	23,616	0	236,788	0	0	0	2,689	04/26/2036	1FM
69121P DE 0	OWNIT 2006-2 A2B 5.632		03/25/2015	PAID ON PRINCIPAL		96,257	96,257	81,277	54,574	0	41,683	0	41,683	0	96,257	0	0	0	832	01/25/2037	1FM
69337V AA 8	PHHMC 2007-6 A1 CMO 5.456		03/18/2015	PAID ON PRINCIPAL		281,742	281,742	293,188	282,961	5,122	(6,341)	0	(1,219)	0	281,742	0	0	0	2,507	12/18/2037	1FM
73316P EL 0	POPLR 2005-B M1 653		03/25/2015	PAID ON PRINCIPAL		248,426	248,426	233,908	244,322	0	4,104	0	4,104	0	248,426	0	0	0	256	08/25/2035	1FM
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000		03/25/2015	PAID ON PRINCIPAL		23,030	23,030	22,965	22,950	0	80	0	80	0	23,030	0	0	0	226	10/25/2020	1FM
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250		03/25/2015	PAID ON PRINCIPAL		107,092	107,092	107,200	106,709	0	382	0	382	0	107,092	0	0	0	1,058	10/25/2020	1FM
76098S YV 7	RAMP 2003-RZ4 A7 4.790		03/25/2015	PAID ON PRINCIPAL		20,855	20,855	20,852	20,788	0	66	0	66	0	20,855	0	0	0	200	06/25/2033	1FM
76110W LL 8	RASC 2001-KS2 A15 7.514		03/25/2015	PAID ON PRINCIPAL		3,910	3,910	3,641	3,527	0	383	0	383	0	3,910	0	0	0	37	06/25/2031	1FM
75406V AC 7	RASC 2006-KS5 A3 333		03/25/2015	PAID ON PRINCIPAL		422,667	422,667	295,867	340,391	0	82,276	0	82,276	0	422,667	0	0	0	233	07/25/2036	1FM
45660N PZ 2	RAST 2003-A5 A1 CMO 5.500		03/25/2015	PAID ON PRINCIPAL		214,132	214,132	203,335	201,654	0	12,477	0	12,477	0	214,132	0	0	0	2,025	06/25/2033	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		03/25/2015	PAID ON PRINCIPAL		80,305	80,305	71,591	68,896	0	11,409	0	11,409	0	80,305	0	0	0	788	07/25/2036	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		03/25/2015	WRITTEN OFF		0	6,016	5,363	5,161	0	(20)	0	(20)	0	5,142	0	(5,142)	(5,142)	64	07/25/2036	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		03/25/2015	PAID ON PRINCIPAL		106,479	106,479	100,988	87,147	0	19,331	0	19,331	0	106,479	0	0	0	1,258	01/25/2037	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		03/25/2015	WRITTEN OFF		0	52,357	49,657	42,851	0	166	0	166	0	43,017	0	(43,017)	(43,017)	432	01/25/2037	1FM
76110V EU 8	RFMS2 2000-H14 A17 (AM 8.480		03/25/2015	PAID ON PRINCIPAL		5,552	5,552	5,940	5,528	0	24	0	24	0	5,552	0	0	0	77	09/25/2030	1FM
81744Q AA 1	SEMT 2011-2 A1 CMO 3.900		03/25/2015	PAID ON PRINCIPAL		485,314	485,314	486,224	485,265	(0)	49	0	49	0	485,314	0	0	0	2,980	09/25/2041	1FM
81744U AB 0	SEMT 2012-2 A2 3.500		03/25/2015	PAID ON PRINCIPAL		397,933	397,933	408,073	404,203	2,180	(8,450)	0	(6,270)	0	397,933	0	0	0	2,290	04/25/2042	1FM
81745F AA 4	SEMT 2012-3 A1 CMO 3.500		03/25/2015	PAID ON PRINCIPAL		327,180	327,180	336,382	332,267	6,194	(11,280)	0	(5,087)	0	327,180	0	0	0	1,750	07/25/2042	1FM
81744V AA 0	SEMT 2012-4 A1 CMO 3.500		03/25/2015	PAID ON PRINCIPAL		321,196	321,196	335,399	326,390	11,294	(16,488)	0	(5,194)	0	321,196	0	0	0	1,908	09/25/2042	1FM
81745A AB 3	SEMT 2013-5 A2 CMO (14 3.000		03/25/2015	PAID ON PRINCIPAL		359,877	359,877	356,388	356,299	0	3,579	0	3,579	0	359,877	0	0	0	1,724	05/25/2043	1FM
81745B AB 1	SEMT 2013-6 A2 CMO 3.000		03/25/2015	PAID ON PRINCIPAL		320,514	320,514	325,748	313,803	11,685	(4,974)	0	6,711	0	320,514	0	0	0	1,576	05/25/2043	1FM
81745C AB 9	SEMT 2013-7 A2 (CMO) 3.000		03/25/2015	PAID ON PRINCIPAL		393,414	393,414	384,631	384,634	(0)	8,780	0	8,780	0	393,414	0	0	0	2,211	06/25/2043	1FM
81745N AR 0	SEMT 2014-1 2A5 CMO (1 4.000		03/25/2015	PAID ON PRINCIPAL		1,229,523	1,229,523	1,245,468	1,241,015	0	(11,492)	0	(11,492)	0	1,229,523	0	0	0	8,029	04/25/2044	1FM
81745L AF 0	SEMT 2014-4 A6 CMO 3.500		03/25/2015	PAID ON PRINCIPAL		136,654	136,654	137,572	137,794	0	(1,141)	0	(1,141)	0	136,654	0	0	0	938	11/25/2044	1FE
83611M NF 1	SVHE 2006-2 A4 443		03/25/2015	PAID ON PRINCIPAL		472,951	472,951	323,972	393,874	0	79,077	0	79,077	0	472,951	0	0	0	358	03/25/2036	1FM
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000		03/25/2015	PAID ON PRINCIPAL		28,279	28,279	28,645	28,193	0	85	0	85	0	28,279	0	0	0	235	03/25/2018	1FM
92922Z ZC 3	WAMU 2002-AR18 A CMO 2.505		03/25/2015	PAID ON PRINCIPAL		1,609	1,609	1,463	1,468	0	141	0	141	0	1,609	0	0	0	9	01/25/2033	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.153		03/25/2015	PAID ON PRINCIPAL		2,601	2,601	2,348	2,356	0	245	0	245	0	2,601	0	0	0	9	03/25/2033	1FM
92922F HL 5	WAMU 2003-S12 1A1 CMO 4.500		03/25/2015	PAID ON PRINCIPAL		107,181	107,181	104,602	105,983	0	1,199	0	1,199	0	107,181	0	0	0	795	11/25/2018	1FM
92922Z 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		03/25/2015	PAID ON PRINCIPAL		25,539	25,539	25,616	25,458	0	81	0	81	0	25,539	0	0	0	192	07/25/2018	1FM
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500		03/25/2015	PAID ON PRINCIPAL		9,749	9,749	9,573	9,657	0	92	0	92	0	9,749	0	0	0	74	08/25/2018	1FM
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000		03/25/2015	PAID ON PRINCIPAL		30,441	30,441	30,631	30,340	0	100	0	100	0	30,441	0	0	0	254	09/25/2018	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 2.257		03/25/2015	PAID ON PRINCIPAL		17,414	17,414	10,731	6,986	0	10,427	0	10,427	0	17,414	0	0	0	64	10/25/2036	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 2.257		03/25/2015	WRITTEN OFF		0	5,603	3,453	2,248	0	(12)	0	(12)	0	2,236	0	(2,236)	(2,236)	14	10/25/2036	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 2.257		02/25/2015	RECOVERY OF PAR WRITE OFF		0	(8)	(5)	(3)	0	0	0	0	0	(3)	0	3	3	0	10/25/2036	1FM
94983F AA 8	WFMB5 2006-1 A1 CMO 5.000		03/25/2015	PAID ON PRINCIPAL		74,271	74,271	72,774	73,425	0	846	0	846	0	74,271	0	0	0	583	03/25/2021	1FM

QE05.13

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
94984A AS 9	WFMB 2006-6 1A17 CMO 5.750		03/25/2015	PAID ON PRINCIPAL		1,209,000	1,209,000	1,138,972	1,086,945	0	122,055	0	122,055	0	1,209,000	0	0	0	10,941	05/25/2036	1FM
94984A AS 9	WFMB 2006-6 1A17 CMO 5.750		03/25/2015	WRITTEN OFF		0	51,662	48,670	46,447	0	(176)	0	(176)	0	46,271	0	(46,271)	(46,271)	500	05/25/2036	1FM
94980S AD 7	WFMB 2006-9 1A4 CMO 6.000		03/25/2015	PAID ON PRINCIPAL		1,703,398	1,703,398	1,625,578	1,581,193	0	122,204	0	122,204	0	1,703,398	0	0	0	16,572	08/25/2036	1FM
94985R AR 3	WFMB 2007-4 A16 CMO 5.500		03/25/2015	PAID ON PRINCIPAL		78,997	78,997	72,702	65,109	0	13,889	0	13,889	0	78,997	0	0	0	798	04/25/2037	1FM
94985R AR 3	WFMB 2007-4 A16 CMO 5.500		03/25/2015	WRITTEN OFF		0	8,680	7,989	7,154	0	(18)	0	(18)	0	7,136	0	(7,136)	(7,136)	65	04/25/2037	1FM
92977Y BQ 3	WMLT 2005-B 3A1 CMO 2.508		03/20/2015	PAID ON PRINCIPAL		236,800	236,800	185,888	163,701	0	73,099	0	73,099	0	236,800	0	0	0	1,218	10/20/2035	1FM
12513X AE 2	CD 2006-CD2 A4 5.298		03/15/2015	PAID ON PRINCIPAL		83,983	83,983	56,400	78,977	0	5,005	0	5,005	0	83,983	0	0	0	725	01/15/2046	1FM
23305X AA 9	DBUBS 2011-LC2A A1 (14 3.527		03/10/2015	PAID ON PRINCIPAL		58,307	58,307	58,888	58,635	0	(328)	0	(328)	0	58,307	0	0	0	363	07/10/2044	1FM
36828Q MC 7	GECMC 2005-C2 A4 4.978		02/10/2015	PAID ON PRINCIPAL		4,447,522	4,447,522	3,246,691	4,393,692	0	53,830	0	53,830	0	4,447,522	0	0	0	21,386	05/10/2043	1FM
61974P AC 2	MOTEL 2012-MTL6 A2 1.948		02/05/2015	PAID ON PRINCIPAL		10,000,000	10,000,000	9,989,824	9,993,393	0	6,607	0	6,607	0	10,000,000	0	0	0	32,472	10/05/2025	1FM
393505 F5 6	GT 1998-4 A6 6.530		03/01/2015	PAID ON PRINCIPAL		54,091	54,091	55,748	54,083	0	8	0	8	0	54,091	0	0	0	604	04/01/2030	3AM
525170 BD 7	LMH 1998-1 2A1 6.545		03/15/2015	PAID ON PRINCIPAL		346,320	346,320	331,499	280,703	0	65,618	0	65,618	0	346,320	0	0	0	3,755	07/15/2028	6FE
525170 BD 7	LMH 1998-1 2A1 6.545		03/15/2015	WRITTEN OFF		0	5,445	5,212	4,413	0	(4)	0	(4)	0	4,409	0	(4,409)	(4,409)	56	07/15/2028	6FE
674135 CP 1	OAK 1997-C B1 7.450		02/15/2015	WRITTEN OFF		0	4,430	2,503	3,340	0	26	0	26	0	3,367	0	(3,367)	(3,367)	55	11/15/2027	6FE
674135 CP 1	OAK 1997-C B1 7.450		03/15/2015	RECOVERY OF PAR WRITE OFF		0	(4,673)	(2,640)	(3,523)	0	(18)	0	(18)	0	(3,542)	0	3,542	3,542	0	11/15/2027	6FE
68619A BR 7	ORGN 2005-B A3 5.605		03/15/2015	PAID ON PRINCIPAL		61,409	61,409	61,102	61,256	0	153	0	153	0	61,409	0	0	0	613	05/15/2022	1FE
3899999. Total Bonds - Industrial and Miscellaneous						188,208,110	190,451,115	179,766,609	178,583,654	429,753	2,437,008	0	2,866,761	0	181,450,416	0	6,757,693	6,757,693	3,433,623	XXX	XXX
8399997. Total Bonds - Part 4						735,313,995	735,388,711	744,814,065	725,065,194	429,753	2,241,428	0	2,671,181	0	727,736,377	0	7,577,618	7,577,618	11,138,398	XXX	XXX
8399999. Total Bonds						735,313,995	735,388,711	744,814,065	725,065,194	429,753	2,241,428	0	2,671,181	0	727,736,377	0	7,577,618	7,577,618	11,138,398	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
00434H 10 8	ACCELERON PHARMA INC.		01/30/2015	CITIGROUP GLOBAL MKTS	838,000	33,545	XXX	32,648	32,648	0	0	0	0	0	32,648	0	897	897	0	XXX	L
053588 10 9	AVEO PHARMACEUTICALS INC.		01/30/2015	CITIGROUP GLOBAL MKTS	2,869,000	2,675	XXX	2,411	2,410	1	0	0	1	0	2,411	0	265	265	0	XXX	L
43739Q 10 0	HOMEAWAY INC.		01/30/2015	CITIGROUP GLOBAL MKTS	3,429,000	87,423	XXX	102,116	102,116	0	0	0	0	0	102,116	0	(14,692)	(14,692)	0	XXX	L
N47279 10 9	INTERXION HOLDING NV	F	01/13/2015	CITIGROUP GLOBAL MKTS	5,705,000	161,847	XXX	155,975	155,975	0	0	0	0	0	155,975	0	5,873	5,873	0	XXX	L
9099999. Total Common Stocks - Industrial and Miscellaneous						285,491	XXX	293,149	293,149	1	0	0	1	0	293,149	0	(7,659)	(7,659)	0	XXX	XXX
9799997. Total Common Stocks - Part 4						285,491	XXX	293,149	293,149	1	0	0	1	0	293,149	0	(7,659)	(7,659)	0	XXX	XXX
9799999. Total Common Stocks						285,491	XXX	293,149	293,149	1	0	0	1	0	293,149	0	(7,659)	(7,659)	0	XXX	XXX
9899999. Total Preferred and Common Stocks						285,491	XXX	293,149	293,149	1	0	0	1	0	293,149	0	(7,659)	(7,659)	0	XXX	XXX
9999999. Total Bonds, Preferred and Common Stocks						735,599,486	XXX	745,107,215	725,358,343	429,754	2,241,428	0	2,671,182	0	728,029,526	0	7,569,960	7,569,960	11,138,398	XXX	XXX

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

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

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

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

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

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
	REPO- BARC A TREASURY.....		1.....	.....81,070	.....81,070	04/01/2015...
	REPO- DAIWA A TREASURY.....		1.....	.....10,795,144	.....10,795,144	04/01/2015...
	REPO- NOMURA A TREASURY.....		1.....	.....10,795,144	.....10,795,144	04/01/2015...
	REPO- ROYAL A TREASURY.....		1.....	.....10,795,144	.....10,795,144	04/01/2015...
0199999	U.S. Government - Issuer Obligations.....			.....32,466,502	.....32,466,502	XXX
0599999	Total - U.S. Government.....			.....32,466,502	.....32,466,502	XXX
6199999	Total - Issuer Obligations.....			.....32,466,502	.....32,466,502	XXX
6599999	Subtotal - Bonds.....			.....32,466,502	.....32,466,502	XXX
9999999	Totals.....			.....32,466,502	.....32,466,502	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(30,911,557) Book/Adjusted Carrying Value \$.....(30,911,557)
- Average balance for the year: Fair Value \$.....44,105,331 Book/Adjusted Carrying Value \$.....44,105,331
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....32,466,502 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A.....	Charlotte,NC.....	.....0.000	.....0	.....0	.....1,292,656	.....893,386	.....4,481,772	XXX
Bank of America, N.A.....	Hartford,CT.....	.....0.000	.....0	.....0	.....(6,837,165)	.....(39,436,324)	.....(13,107,024)	XXX
Bank of America, N.A. - Canada Branch.....	Toronto,ON.....	.....0.000	.....0	.....0	.....9,752	.....623	.....616	XXX
Bank of America, N.A. - CA.....	San Francisco,CA.....	.....0.000	.....0	.....0	.....2,000,000	.....2,000,000	.....0	XXX
Bank of America, N.A. - IL.....	Chicago,IL.....	.....0.000	.....0	.....0	.....(3,732)	.....0	.....0	XXX
Bank of America, N.A. - NC.....	Charlotte,NC.....	.....0.000	.....0	.....0	.....7,307,178	.....13,070,438	.....7,832,217	XXX
Bank of America, N.A. - TX.....	Dallas,TX.....	.....0.000	.....0	.....0	.....(10,644,238)	.....(11,257,689)	.....(11,709,950)	XXX
Bank of New York.....	New York,NY.....	.....0.000	.....0	.....0	.....1,500,000	.....2,011,305	.....894,818	XXX
Bank of New York Mellon.....	New York,NY.....	.....0.000	.....0	.....0	.....(78,156)	.....(17,474)	.....5,000	XXX
Branch Banking and Trust Company.....	Winston-Salem,NC.....	.....0.350	.....(69,052)	.....0	.....80,000,000	.....80,000,000	.....80,000,000	XXX
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....(539,398,149)	.....(545,838,570)	.....(547,120,631)	XXX
Citibank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....(1,821,738)	.....9,354	.....7,469	XXX
Citibank, N.A. - NY.....	New York,NY.....	.....0.000	.....0	.....0	.....1,330,223	.....2,815,906	.....6,396,436	XXX
First National Bank of Anchorage.....	Anchorage,AK.....	.....0.000	.....0	.....0	.....25,000	.....25,000	.....25,000	XXX
JP Morgan Chase Bank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....21,817,062	.....(8,770,276)	.....29,633,082	XXX
JP Morgan Chase Bank, N.A. - IL.....	Chicago,IL.....	.....0.000	.....0	.....0	.....(5,528,565)	.....(5,056,267)	.....(6,078,192)	XXX
JP Morgan Chase Bank, NA - TX.....	Houston,TX.....	.....0.000	.....0	.....0	.....996,872	.....996,872	.....996,872	XXX
The Bank of New York Mellon.....	Pittsburgh,PA.....	.....0.000	.....0	.....0	.....5,000	.....5,000	.....5,000	XXX
The Northern Trust Company.....	Chicago,IL.....	.....0.000	.....0	.....0	.....249,080	.....287,277	.....304,963	XXX
US Bank Corp.....	Minneapolis,MN.....	.....0.000	.....0	.....0	.....1,066,310	.....3,268,293	.....1,298,972	XXX
US Bank Corp.....	St. Paul,MN.....	.....0.000	.....0	.....0	.....910	.....910	.....910	XXX
Wachovia Bank, N.A.....	Jacksonville,FL.....	.....0.000	.....0	.....0	.....11,524,302	.....11,345,364	.....11,983,304	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....(69,052)	.....0	.....(435,187,396)	.....(493,646,871)	.....(434,149,368)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....(69,052)	.....0	.....(435,187,396)	.....(493,646,871)	.....(434,149,368)	XXX
0599999. Total Cash.....	XXX	XXX	.....(69,052)	.....0	.....(435,187,396)	.....(493,646,871)	.....(434,149,368)	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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	275	0	0	60,024
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	57	0	0	74,429
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	687	0	0	388,435
11. Georgia.....GA	0	0	0	0	65	0	0	378,281
12. Hawaii.....HI	0	0	0	0	25	0	0	4,506
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	29	0	0	59,409
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	2	0	0	812
21. Maryland.....MD	0	0	0	0	36	0	0	11,698
22. Massachusetts.....MA	0	0	0	0	106	0	0	86,505
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	107	0	0	143,919
25. Mississippi.....MS	0	0	0	0	0	0	1	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	72	0	0	86,697
30. New Hampshire.....NH	0	0	0	0	12	0	0	6,044
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	54	0	0	126,478
33. New York.....NY	0	0	0	0	4,742	0	0	1,203,650
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	113	0	0	50,399
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	79	0	0	33,576
39. Pennsylvania.....PA	0	0	17,500	2	(22,500)	125,000	7	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	57	0	0	32,568
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	129	0	0	111,974
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	38	0	0	20,015
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	17,500	2	(15,815)	125,000	8	2,879,420

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	297	0	0	139,155
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	31	0	0	63,198
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	15	0	0	103,396
18. Kentucky.....KY	0	0	0	0	0	100	1	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	16	0	0	19,762
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	359	100	1	325,511

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	30	0	0	6,521
2. Alaska.....AK	0	0	0	0	10	0	0	9,699
3. Arizona.....AZ	0	0	0	0	20	0	0	9,515
4. Arkansas.....AR	0	0	0	0	144	0	0	34,747
5. California.....CA	0	0	0	0	378	0	0	185,922
6. Colorado.....CO	0	0	0	0	267	0	0	178,021
7. Connecticut.....CT	0	0	0	0	323	0	0	421,765
8. Delaware.....DE	0	0	0	0	33	0	0	10,359
9. District of Columbia.....DC	0	0	0	0	28	0	0	9,826
10. Florida.....FL	0	0	0	0	87	0	0	49,485
11. Georgia.....GA	0	0	0	0	419	0	0	2,444,709
12. Hawaii.....HI	0	0	0	0	6	0	0	1,016
13. Idaho.....ID	0	0	0	0	57	0	0	23,185
14. Illinois.....IL	0	0	0	0	948	0	0	289,580
15. Indiana.....IN	0	0	0	0	14	0	0	28,947
16. Iowa.....IA	0	0	0	0	76	0	0	48,772
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	183	0	0	68,133
19. Louisiana.....LA	0	0	0	0	134	0	0	293,428
20. Maine.....ME	0	0	0	0	12	0	0	5,736
21. Maryland.....MD	0	0	0	0	118	0	0	38,294
22. Massachusetts.....MA	0	0	0	0	353	0	0	289,603
23. Michigan.....MI	0	0	0	0	763	0	0	298,035
24. Minnesota.....MN	0	0	0	0	77	0	0	103,365
25. Mississippi.....MS	0	0	0	0	49	0	0	22,212
26. Missouri.....MO	0	0	0	0	216	0	0	100,374
27. Montana.....MT	0	0	0	0	29	0	0	30,981
28. Nebraska.....NE	0	0	0	0	32	0	0	14,030
29. Nevada.....NV	0	0	0	0	17	0	0	21,037
30. New Hampshire.....NH	0	0	0	0	50	0	0	25,274
31. New Jersey.....NJ	0	0	0	0	306	0	0	191,668
32. New Mexico.....NM	0	0	0	0	46	0	0	108,612
33. New York.....NY	0	0	0	0	5,478	0	0	1,390,424
34. North Carolina.....NC	0	0	0	0	167	0	0	74,301
35. North Dakota.....ND	0	0	0	0	1	0	0	11,269
36. Ohio.....OH	0	0	0	0	739	0	0	328,539
37. Oklahoma.....OK	0	0	0	0	29	0	0	42,555
38. Oregon.....OR	0	0	0	0	81	0	0	34,806
39. Pennsylvania.....PA	0	0	0	0	722	0	0	385,309
40. Rhode Island.....RI	0	0	0	0	214	0	0	15,610
41. South Carolina.....SC	0	0	0	0	77	0	0	41,568
42. South Dakota.....SD	0	0	0	0	2	0	0	66,481
43. Tennessee.....TN	0	0	0	0	383	0	0	133,965
44. Texas.....TX	0	0	0	0	(9,434)	0	0	518,503
45. Utah.....UT	0	0	0	0	79	0	0	44,608
46. Vermont.....VT	0	0	0	0	88	0	0	75,216
47. Virginia.....VA	0	0	0	0	19	0	0	16,143
48. Washington.....WA	0	0	0	0	640	0	0	297,010
49. West Virginia.....WV	0	0	0	0	167	0	0	220,317
50. Wisconsin.....WI	0	0	0	0	145	0	0	76,212
51. Wyoming.....WY	0	0	0	0	19	0	0	15,286
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	4,842	0	0	9,150,972

DETAILS OF WRITE-INS

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

**Supplement A to Sch. T
NONE**

**Overflow Page
NONE**



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2015

NAIC Group Code.....3548

NAIC Company Code.....25658

Company Name: THE TRAVELERS INDEMNITY COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....0	.....0	.....0

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [X] No []
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [X] No []
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
- 2.31 Amount quantified: \$.....158,074
- 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