

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

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

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

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

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

OFFICERS

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

DIRECTORS

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

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

21st day of July, 2015

Notary Public signature and commission expiration date: My Commission Expires September 30, 2017



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	8,812,757,619	0	8,812,757,619	9,111,770,819
2. Stocks:				
2.1 Preferred stocks.....	34,699,839	0	34,699,839	35,258,420
2.2 Common stocks.....	4,225,923,850	0	4,225,923,850	3,980,119,261
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$....638,699), cash equivalents (\$.....0) and short-term investments (\$....398,329,527).....	398,968,226	0	398,968,226	542,127,304
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	887,050,648	35,415,657	851,634,991	821,285,892
9. Receivables for securities.....	17,080	0	17,080	3,010
10. Securities lending reinvested collateral assets.....	58,687,475	0	58,687,475	41,508,769
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	14,418,104,737	35,415,657	14,382,689,080	14,532,073,474
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	95,685,270	0	95,685,270	98,361,970
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	529,362,163	33,354,559	496,007,603	500,587,004
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$....22,602,143 earned but unbilled premiums).....	912,371,061	5,071,126	907,299,935	838,376,067
15.3 Accrued retrospective premiums.....	17,029,200	1,344,901	15,684,299	17,075,005
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	33,790,592	0	33,790,592	28,307,456
16.2 Funds held by or deposited with reinsured companies.....	1,376,495	0	1,376,495	1,715,599
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	298,924,037	56,272,701	242,651,336	251,095,855
19. Guaranty funds receivable or on deposit.....	684,716	0	684,716	755,475
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	58,474,254	0	58,474,254	88,413,166
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	92,981,307	1,779,170	91,202,138	79,416,808
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	16,458,783,832	133,238,114	16,325,545,717	16,436,177,879
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	16,458,783,832	133,238,114	16,325,545,717	16,436,177,879

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Suspense, undistributed payments.....	51,262,586	0	51,262,586	33,550,431
2502. Equities and deposits in pools and associations.....	13,911,732	0	13,911,732	18,416,476
2503. Amounts receivable under high deductible policies.....	13,917,425	1,391,914	12,525,511	14,049,530
2598. Summary of remaining write-ins for Line 25 from overflow page.....	13,889,565	387,255	13,502,309	13,400,371
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	92,981,307	1,779,170	91,202,138	79,416,808

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$....767,016,996).....	5,969,515,798	5,942,096,316
2. Reinsurance payable on paid losses and loss adjustment expenses.....	224,981,063	231,284,457
3. Loss adjustment expenses.....	1,325,020,608	1,446,848,160
4. Commissions payable, contingent commissions and other similar charges.....	85,880,659	125,645,958
5. Other expenses (excluding taxes, licenses and fees).....	95,844,124	132,032,887
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	63,962,466	68,480,762
7.1 Current federal and foreign income taxes (including \$....(85,542,062) on realized capital gains (losses)).....	8,971,478	37,483,155
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$....144,434 and interest thereon \$....12,863.....	157,297	176,784
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....192,750,491 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act.....)	1,906,922,378	1,857,782,869
10. Advance premium.....	1,950	1,000
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	10,241,361	9,468,920
12. Ceded reinsurance premiums payable (net of ceding commissions).....	65,073,176	51,667,599
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	15,343,066	15,254,693
15. Remittances and items not allocated.....	3,560,629	3,500,778
16. Provision for reinsurance (including \$.....0 certified).....	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	0
20. Derivatives.....	0	0
21. Payable for securities.....	61,929,770	20,220,078
22. Payable for securities lending.....	58,687,475	41,508,769
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	(15,226,357)	(16,745,832)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	9,880,866,940	9,966,707,354
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	9,880,866,940	9,966,707,354
29. Aggregate write-ins for special surplus funds.....	15,605,924	17,115,501
30. Common capital stock.....	25,000,000	25,000,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	2,629,824,585	2,629,824,585
35. Unassigned funds (surplus).....	3,774,248,268	3,797,530,439
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	6,444,678,778	6,469,470,525
38. Totals (Page 2, Line 28, Col. 3).....	16,325,545,717	16,436,177,879

DETAILS OF WRITE-INS

2501. Special reserve fund.....	500,000	500,000
2502. Retroactive reinsurance reserve assumed.....	249,608	455,182
2503. Escheat liability.....	103,859	(79,496)
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(16,079,824)	(17,621,519)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(15,226,357)	(16,745,832)
2901. Special surplus from retroactive reinsurance.....	15,605,924	17,115,501
2902.	0	0
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	15,605,924	17,115,501
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

TRAVELERS CASUALTY AND SURETY COMPANY

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....171,308,334).....	174,508,935	170,234,946	345,659,385
1.2 Assumed..... (written \$.....2,106,492,849).....	2,059,999,261	2,012,046,575	4,078,167,761
1.3 Ceded..... (written \$.....174,719,839).....	178,820,906	173,727,206	355,214,291
1.4 Net..... (written \$.....2,103,081,344).....	2,055,687,290	2,008,554,315	4,068,612,855
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,084,357,406):			
2.1 Direct.....	96,449,607	97,028,504	(262,095,476)
2.2 Assumed.....	1,026,736,967	1,073,742,931	1,890,222,932
2.3 Ceded.....	101,656,777	102,422,695	(252,324,464)
2.4 Net.....	1,021,529,797	1,068,348,740	1,880,451,920
3. Loss adjustment expenses incurred.....	222,921,976	205,564,576	580,769,869
4. Other underwriting expenses incurred.....	650,150,584	614,653,530	1,263,281,396
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,894,602,357	1,888,566,846	3,724,503,185
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	161,084,934	119,987,470	344,109,669
INVESTMENT INCOME			
9. Net investment income earned.....	213,026,645	225,699,290	1,002,350,305
10. Net realized capital gains (losses) less capital gains tax of \$.....1,284,681.....	(8,789,337)	5,110,264	3,064,980
11. Net investment gain (loss) (Lines 9 + 10).....	204,237,307	230,809,553	1,005,415,285
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....1,215,382 amount charged off \$.....5,189,406).....	(3,974,025)	(5,164,578)	(9,228,334)
13. Finance and service charges not included in premiums.....	7,609,906	8,071,519	15,837,298
14. Aggregate write-ins for miscellaneous income.....	(856,541)	(939,631)	(2,038,055)
15. Total other income (Lines 12 through 14).....	2,779,340	1,967,310	4,570,909
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	368,101,580	352,764,334	1,354,095,863
17. Dividends to policyholders.....	3,377,636	2,895,475	6,406,394
18. Net income after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	364,723,945	349,868,858	1,347,689,469
19. Federal and foreign income taxes incurred.....	79,187,653	78,186,203	206,396,923
20. Net income (Line 18 minus Line 19) (to Line 22).....	285,536,291	271,682,655	1,141,292,545
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	6,469,470,525	6,558,646,505	6,558,646,505
22. Net income (from Line 20).....	285,536,291	271,682,655	1,141,292,545
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....(2,051,515).....	254,946,725	428,899,800	271,962,986
25. Change in net unrealized foreign exchange capital gain (loss).....	(5,682,618)	(584,150)	(11,315,585)
26. Change in net deferred income tax.....	(22,273,696)	(20,164,876)	(22,470,651)
27. Change in nonadmitted assets.....	24,681,550	28,486,973	36,639,853
28. Change in provision for reinsurance.....	0	0	0
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(562,000,000)	(734,400,000)	(1,505,400,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	114,871	114,871
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(24,791,747)	(25,964,727)	(89,175,981)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,444,678,778	6,532,681,778	6,469,470,525
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Fines and penalties of regulatory authorities.....	(166,160)	(125,200)	(212,720)
1402. Profit and loss, miscellaneous.....	(178,532)	(116,705)	(707,839)
1403. Retroactive reinsurance gain/loss.....	(511,850)	(697,726)	(1,117,496)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	0	0	0
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(856,541)	(939,631)	(2,038,055)
3701. Prior period adjustment.....	0	114,871	114,871
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	114,871	114,871

TRAVELERS CASUALTY AND SURETY COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	2,053,212,430	2,012,718,881	4,043,082,129
2. Net investment income.....	242,333,422	250,598,026	1,058,821,176
3. Miscellaneous income.....	2,779,340	1,967,310	4,570,909
4. Total (Lines 1 through 3).....	2,298,325,192	2,265,284,217	5,106,474,214
5. Benefit and loss related payments.....	1,005,557,741	998,515,982	1,972,527,586
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,073,814,442	932,671,622	1,727,248,653
8. Dividends paid to policyholders.....	2,605,195	2,960,452	6,502,635
9. Federal and foreign income taxes paid (recovered) net of \$..... 1,334,116 tax on capital gains (losses).....	108,984,011	136,477,855	200,986,778
10. Total (Lines 5 through 9).....	2,190,961,390	2,070,625,911	3,907,265,651
11. Net cash from operations (Line 4 minus Line 10).....	107,363,801	194,658,306	1,199,208,563
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,266,295,951	813,989,842	2,024,633,159
12.2 Stocks.....	102,909	1,158,447	1,158,447
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	49,870,197	46,977,555	94,975,516
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	34,080,287	50,756	2,858,792
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,350,349,343	862,176,600	2,123,625,915
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	980,130,744	680,021,354	1,787,994,204
13.2 Stocks.....	5,994,744	12,263,141	12,263,141
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	84,459,595	32,581,285	120,988,339
13.6 Miscellaneous applications.....	17,192,776	23,159,162	11,726,906
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,087,777,859	748,024,941	1,932,972,590
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	262,571,484	114,151,659	190,653,325
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	(19,502)	(18,211)	(37,056)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	562,000,000	734,400,000	1,505,400,000
16.6 Other cash provided (applied).....	48,925,138	63,635,276	7,984,827
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(513,094,364)	(670,782,934)	(1,497,452,229)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(143,159,078)	(361,972,970)	(107,590,341)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	542,127,304	649,717,644	649,717,644
19.2 End of period (Line 18 plus Line 19.1).....	398,968,226	287,744,675	542,127,304
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Stock distribution from limited partnerships.....	5,797,898	3,565,663	3,565,663
20.0002 Exchange of bonds.....	1,006,180	3,270,000	3,270,000
20.0003 Interest received in securities.....	358,544	373,541	740,064
20.0004 Bonds exchanged for stock.....	196,846	0	0
20.0005 Prior period return of capital.....	0	1,600,000	1,600,000

NOTES TO FINANCIAL STATEMENTS

Note 1 – Summary of Significant Accounting Policies

A. Accounting Practices:

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

<u>Net Income</u>	<u>State of Domicile</u>	<u>June 30, 2015</u>	<u>December 31, 2014</u>
1. Travelers Casualty and Surety Company state basis	CT	\$ 285,536,291	\$ 1,141,292,545
2. State prescribed practices that increase/(decrease) NAIC SAP		-	-
3. State permitted practices that increase/(decrease) NAIC SAP		-	-
4. NAIC SAP (1-2-3=4)		<u>\$ 285,536,291</u>	<u>\$ 1,141,292,545</u>
<u>Surplus</u>			
5. Travelers Casualty and Surety Company state basis	CT	\$ 6,444,678,778	\$ 6,469,470,525
6. State prescribed practices that increase/(decrease) NAIC SAP		-	-
7. State permitted practices that increase/(decrease) NAIC SAP		-	-
8. NAIC SAP (5-6-7=8)		<u>\$ 6,444,678,778</u>	<u>\$ 6,469,470,525</u>

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

No significant change.

C. Accounting Policy:

No significant change.

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

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A. Mortgage Loans including Mezzanine Real Estate Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

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

- (2) Not applicable.

- (3) Not applicable.

- (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	\$ 1,008,038
2. 12 Months or Longer	\$ 316,933

NOTES TO FINANCIAL STATEMENTS

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

1. Less than 12 Months	\$ 85,889,419
2. 12 Months or Longer	\$ 45,144,028

(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

Through June 30, 2015, the Company sold \$275.7 million of securities to the Travelers Money Market Liquidity Pool as follows:

(in millions)	Proceeds
January 27, 2015	\$ 30.0
February 24, 2015	46.6
March 3, 2015	23.7
March 20, 2015	81.6
April 17, 2015	12.6
June 19, 2015	81.2

Note 11 – Debt

A. No significant change.

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act of Postretirement Benefits:

No significant change.

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

Through June 30, 2015, the Company paid dividends totaling \$562 million to its parent company, Travelers Insurance Group Holdings Inc. as follows:

(in millions)	<u>Ordinary</u>	<u>Extraordinary</u>	<u>Total</u>
March 20, 2015	\$ -	\$ 281	\$ 281
June 22, 2015	89	192	281

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2)a. Not applicable.

(2)b. Not applicable.

(2)c. Not applicable.

(4)a. Not applicable.

(4)b. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

The Company's estimates of fair value for financial assets and financial liabilities are based on the framework established in the fair value accounting guidance. The framework is based on the inputs used in valuation, gives the highest priority to quoted prices in active markets and requires that observable inputs be used in the valuations when available. The disclosure of fair value estimates in the fair value accounting guidance hierarchy is

NOTES TO FINANCIAL STATEMENTS

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 June 30, 2015:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	\$ 63,580,044	\$ -	\$ 63,580,044
Preferred stock				
Redeemable preferred stock	-	30,773,450	-	30,773,450
Non-redeemable preferred stock	132,000	2,634,389	-	2,766,389
Total preferred stock	132,000	33,407,839	-	33,539,839
Common stock	7,787,185	-	-	7,787,185
Total securities at fair value	\$ 7,919,185	\$ 96,987,883	\$ -	\$ 104,907,068

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

Non-redeemable preferred stock in the amount of \$1,602,000 transferred from level 1 to level 2 due to the security having no trade volume on June 30, 2015. Transfers between level 1 and level 2 are recognized at the end of the quarter.

- (2) Not applicable.
- (3) Not applicable.
- (4) Bonds and preferred stock are carried at fair value in accordance with NAIC guidelines. These securities are generally priced by the SVO or by a third party organization.

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

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

- (5) Not applicable.

B. Not applicable.

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

(At June 30, 2015)	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	Not Practicable (Carrying Value)
Short term bonds	\$ 398,329,527	\$ 398,329,527	\$ 133,823,878	\$ 264,505,649	\$ -	\$ -
Long term bonds	9,126,193,198	8,812,757,619	342,709,398	8,776,872,440	6,611,360	-
Preferred stock	35,229,839	34,699,839	1,822,000	33,407,839	-	-
Common stock	7,787,185	7,787,185	7,787,185	-	-	-

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

D. Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

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

Note 23 – Reinsurance

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

A – E. Retrospective Premiums:

No significant change.

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

Not applicable.

Note 25 – Change in Incurred Losses and Loss Adjustment Expenses

During the period from January 1, 2015 to June 30, 2015, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$60,809,000, resulting from better than expected loss and defense and cost containment development primarily in the homeowners, workers' compensation, other liability – occurrence, private passenger auto liability and special property lines.

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

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

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

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES****GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes No
- 1.2 If yes, has the report been filed with the domiciliary state? Yes No
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes No
- 2.2 If yes, date of change: 05/01/2015

- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes No
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes No
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes No
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes No N/A

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2009
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 03/14/2011

- 6.4 By what department or departments?
Connecticut
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with the Department? Yes No N/A
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes No N/A
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes No
- 7.2 If yes, give full information:

- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes No
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

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

- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes No
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

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

FINANCIAL

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

INVESTMENT

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	3,977,857,463	4,218,136,665
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	15,955,896	16,552,854
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 3,993,813,359	\$ 4,234,689,519
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

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

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

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 58,687,475
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 58,687,475
- 16.3 Total payable for securities lending reported on the liability page: \$ 58,687,475

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citibank Futures	1 S Wacker, 10th Fl, Chicago, IL 60606	Futures account
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	31,881,113	31,881,113	0	0	179,982	179,982
Total	XXX	XXX	0	0	31,881,113	31,881,113	0	0	179,982	179,982

- 5.1 Operating Percentages:

5.1 A&H loss percent 0.000%

5.2 A&H cost containment percent 0.000%

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

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

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

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

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

TRAVELERS CASUALTY AND SURETY COMPANY
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
------------------------------	-------------------	------------------------	----------------------------------	---------------------------	---	---

NONE

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....	AL.....L.....	2,305,181	2,327,590	1,577,038	1,703,243	48,562,565	47,363,352
2. Alaska.....	AK.....L.....	347,788	458,743	31,990	35,633	511,301	599,972
3. Arizona.....	AZ.....L.....	3,313,746	2,815,388	818,610	1,013,103	13,031,849	15,553,707
4. Arkansas.....	AR.....L.....	2,369,304	2,348,957	(279,401)	661,496	9,000,937	9,941,153
5. California.....	CA.....L.....	3,936,694	11,878,527	7,157,208	10,793,520	113,541,928	127,768,400
6. Colorado.....	CO.....L.....	610,814	571,609	356,276	286,948	8,285,887	8,397,058
7. Connecticut.....	CT.....L.....	5,081,161	6,344,660	5,679,221	3,794,125	201,424,785	254,451,159
8. Delaware.....	DE.....L.....	118,253	245,258	86,367	499,105	20,237,704	32,698,082
9. District of Columbia.....	DC.....L.....	731,618	2,071,602	529,855	293,696	18,405,874	18,101,747
10. Florida.....	FL.....L.....	12,296,800	9,010,507	4,978,450	5,245,482	110,623,551	117,500,450
11. Georgia.....	GA.....L.....	4,470,023	5,338,451	1,984,078	2,310,913	39,113,505	41,595,576
12. Hawaii.....	HI.....L.....	489,330	124,625	288,478	52,432	1,401,249	1,665,259
13. Idaho.....	ID.....L.....	593,975	540,847	331,781	441,325	4,850,021	5,971,580
14. Illinois.....	IL.....L.....	10,745,750	9,616,849	4,316,248	2,824,506	53,160,626	49,077,452
15. Indiana.....	IN.....L.....	1,708,694	1,280,865	815,283	2,029,460	10,554,097	16,082,742
16. Iowa.....	IA.....L.....	1,518,150	1,135,899	1,197,036	1,198,923	11,588,669	12,310,269
17. Kansas.....	KS.....L.....	3,593,533	3,900,078	1,436,150	1,765,229	19,112,688	21,427,300
18. Kentucky.....	KY.....L.....	1,070,158	1,184,542	674,041	702,532	22,400,022	23,542,627
19. Louisiana.....	LA.....L.....	4,841,201	4,993,242	1,353,043	1,604,403	47,686,428	78,529,856
20. Maine.....	ME.....L.....	370,750	375,056	410,047	287,157	13,847,031	16,019,089
21. Maryland.....	MD.....L.....	3,538,357	5,861,942	2,241,316	4,779,094	77,729,288	80,651,060
22. Massachusetts.....	MA.....L.....	10,849,522	11,833,097	6,994,596	6,846,837	124,483,919	153,491,277
23. Michigan.....	MI.....L.....	4,078,203	4,355,786	4,858,780	3,351,004	239,952,802	251,004,684
24. Minnesota.....	MN.....L.....	2,815,575	3,537,032	2,369,590	7,742,493	33,922,146	33,983,437
25. Mississippi.....	MS.....L.....	2,351,413	2,588,739	1,844,093	840,308	12,015,129	11,450,654
26. Missouri.....	MO.....L.....	1,396,614	1,237,449	2,085,918	2,454,336	30,282,055	33,308,032
27. Montana.....	MT.....L.....	303,309	348,525	267,775	201,858	2,248,739	2,469,254
28. Nebraska.....	NE.....L.....	401,161	603,456	754,723	987,848	11,152,753	11,847,470
29. Nevada.....	NV.....L.....	968,681	940,659	510,132	484,586	3,318,613	3,162,224
30. New Hampshire.....	NH.....L.....	447,257	685,469	611,156	706,577	16,176,012	16,907,883
31. New Jersey.....	NJ.....L.....	878,563	2,317,661	3,034,791	11,905,510	188,712,051	194,985,655
32. New Mexico.....	NM.....L.....	472,017	690,040	246,262	225,393	3,813,253	5,457,417
33. New York.....	NY.....L.....	11,345,541	12,875,805	14,632,475	15,205,496	240,329,220	343,044,796
34. North Carolina.....	NC.....L.....	3,677,256	4,760,552	1,430,056	2,224,617	34,491,787	36,586,637
35. North Dakota.....	ND.....L.....	47,904	30,864	(1,502)	(1,522)	129,694	129,079
36. Ohio.....	OH.....L.....	315,200	328,612	1,681,071	1,463,356	78,412,128	205,983,415
37. Oklahoma.....	OK.....L.....	778,617	241,746	122,575	96,800	12,129,330	11,769,128
38. Oregon.....	OR.....L.....	3,699,604	3,766,887	1,019,789	749,016	7,739,739	12,168,814
39. Pennsylvania.....	PA.....L.....	8,283,881	8,064,019	9,924,958	10,239,943	200,856,912	223,723,513
40. Rhode Island.....	RI.....L.....	469,997	211,250	3,230,982	726,525	29,185,647	31,881,811
41. South Carolina.....	SC.....L.....	1,632,719	1,248,139	6,549,529	631,445	13,998,815	16,118,763
42. South Dakota.....	SD.....L.....	87,879	114,089	72,238	50,354	1,013,465	1,079,022
43. Tennessee.....	TN.....L.....	6,380,619	7,168,425	3,216,757	2,482,205	56,336,605	58,668,955
44. Texas.....	TX.....L.....	27,236,886	31,264,521	4,171,051	8,390,178	102,034,013	146,789,120
45. Utah.....	UT.....L.....	1,030,638	1,097,697	301,582	218,129	4,750,760	6,866,665
46. Vermont.....	VT.....L.....	536,199	502,570	712,758	288,898	5,168,682	5,852,888
47. Virginia.....	VA.....L.....	12,499,591	13,710,609	5,197,985	4,084,882	49,402,773	49,303,282
48. Washington.....	WA.....L.....	213,213	242,783	347,800	1,128,740	9,575,487	10,712,401
49. West Virginia.....	WV.....L.....	211,823	288,679	724,404	618,723	8,019,250	19,512,673
50. Wisconsin.....	WI.....L.....	2,368,064	2,723,636	2,053,142	1,881,655	32,766,528	36,020,093
51. Wyoming.....	WY.....L.....	26,294	20,585	6,727	10,479	240,102	276,031
52. American Samoa.....	AS.....N.....	0	0	0	0	0	0
53. Guam.....	GU.....L.....	65,367	23,145	0	0	0	0
54. Puerto Rico.....	PR.....L.....	944,568	2,189,461	140,000	(37,374)	25,000	198,586
55. US Virgin Islands.....	VI.....L.....	83,340	146,691	140,000	(987)	210,000	0
56. Northern Mariana Islands.....	MP.....N.....	0	0	0	0	0	0
57. Canada.....	CAN.....N.....	0	0	0	0	0	0
58. Aggregate Other Alien.....	OT.....XXX.....	359,539	790,436	0	0	0	211,992
59. Totals.....	(a).....54.....	171,308,334	193,374,350	115,235,310	128,520,630	2,397,963,414	2,914,213,540

DETAILS OF WRITE-INS

58001. BMU Bermuda.....	XXX.....	355,034	568,431	0	0	0	197,914
58002. BRB Barbados.....	XXX.....	4,308	0	0	0	0	12,881
58003. CHE Switzerland.....	XXX.....	197	960	0	0	0	60
58998. Summary of remaining write-ins for Line 58 from overflow page....	XXX.....	0	221,045	0	0	0	1,137
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....	XXX.....	359,539	790,436	0	0	0	211,992

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

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

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

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

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... .. Windamere II, LLC (98.9%)	Minnesota	41-1963936
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... .. St. Paul Fire and Casualty Insurance Company (40967) *	Wisconsin	41-1419276	... .. Windamere, LLC (90.2%)	Minnesota	41-1926305
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... Camperdown Corporation	Delaware	41-1762781
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... Aprilgrange Limited	United Kingdom	
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... F&G U.K. Underwriters Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... Travelers Underwriting Agency Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... Travelers Syndicate Management Limited	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... St. Paul Surety Europe Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers London Limited	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... St. Paul London Properties, Inc.	Minnesota	41-1880024
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... Travelers Management Limited	United Kingdom	
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Constitution Plaza, Inc.	Connecticut	06-0566030
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. USF&G Capital I	Delaware	52-1953822	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. USF&G Capital III	Delaware	52-2044075	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. Travelers Special Services Limited	United Kingdom		... .. Travelers (Bermuda) Limited *	Bermuda	98-0190863
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. The Dominion of Canada General Insurance Company *	Canada	98-1246060
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers Insurance Company of Canada *	Canada	
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. The Dominion of Canada General Insurance Company *	Canada	98-1246060	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. Travelers Brazil Holding, LLC	Delaware	47-2215437
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. Travelers Brazil Acquisition LLC	Delaware	47-2215437

Notes:

* Denotes affiliated insurer

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

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

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

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.....	
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.....	

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	52-1953822				USF&G Capital I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-2044075				USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-0406690				350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Special Services Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-3033027				Yonkers Financing Corp	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1466734				English Turn Fidelity Realty, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club LLC	MN	NIA	English Turn Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000	59-2635727				English Turn LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	1.000	The Travelers Companies, Inc.	0103
3548	The Travelers Companies, Inc.	00000	52-1715225				English Turn Realty Management, Inc.	MN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	59-2709441				Fidelity English Turn Club LLC	MN	NIA	English Turn Realty Management, Inc.	O/B/M	1.000	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000					8527512 Canada Inc.	CAN	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	22.480	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	98-1246060				The Dominion of Canada General Insurance Company	CAN	IA	8527512 Canada Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1985480				Fog City Fund, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	76-0753165				Symmetry Growth Capital II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	100.000	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-1927945				Upper Lake Growth Capital, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.100	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	20-1222630				Vesbridge Partners, LP	MN	NIA	St. Paul Fire and Marine Insurance Company	O	88.400	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-1963936				Windamere II, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	98.900	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-2007089				Windamere III, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	99.000	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-1926305				Windamere, LLC	MN	NIA	St. Paul Fire and Marine Insurance Company	O	90.200	The Travelers Companies, Inc.	0109
3548	The Travelers Companies, Inc.	00000	41-1762781				Camperdown Corporation	DE	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1888760				SPC Insurance Agency, Inc.	MN	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Aprilgrange Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					F&G U.K. Underwriters Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Underwriting Agency Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Syndicate Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Asia Pte. Ltd.	SGP	NIA	Travelers Syndicate Management Limited	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					St. Paul Surety Europe Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Corporate Trustee Ltd.	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers London Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1880024				St. Paul London Properties, Inc.	MN	NIA	The Travelers Companies, Inc.	Board	0.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1965525				TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	AA-1121375				Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Professional Risks Limited	GBR	NIA	Travelers Insurance Company Limited	O/B	100.000	The Travelers Companies, Inc.	

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..	06-1008174..				Travelers Property Casualty Corp.....	CT.....	UIP.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566030..				Constitution Plaza, Inc.....	CT.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-1445591..				Travelers Insurance Group Holdings Inc.....	DE.....	UDP.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19070..	06-6033509..				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	94-3097171..				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	...50.000	The Travelers Companies, Inc.....	0105....
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19062..	06-0848755..				The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0848755..				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36145..	06-1286264..				Travelers Personal Security Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36161..	06-1286274..				Travelers Property Casualty Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38130..	36-3703200..				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	27-4469564..				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	61-1639956..				Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...75.000	The Travelers Companies, Inc.....	0106....
3548.....	The Travelers Companies, Inc.....	00000..	32-0447309..				Lone Rock Timber Investments II, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...90.000	The Travelers Companies, Inc.....	0110....
3548.....	The Travelers Companies, Inc.....	00000..	98-0190863..				Travelers (Bermuda) Limited.....	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	20-4312440..				Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-1534005..				TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19038..	06-6033504..				Travelers Casualty and Surety Company.....	CT.....	RE.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41483..	06-1067463..				Farmington Casualty Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					8527512 Canada Inc.....	CAN.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...77.520	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	98-1246060..				The Dominion of Canada General Insurance Company	CAN.....	DS.....	8527512 Canada Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Insurance Company of Canada.....	CAN.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	31194..	06-0907370..				Travelers Casualty and Surety Company of America	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Global, Inc.....	DE.....	DS.....	Travelers Casualty and Surety Company of America	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Brazil Holding LLC.....	DE.....	DS.....	Travelers Global, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Brazil Acquisition LLC.....	DE.....	DS.....	Travelers Brazil Holding, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BRA.....	DS.....	Travelers Brazil Acquisition LLC.....	O/B.....	...49.500	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Resseguradora S.A.....	BRA.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Controle de Riscos Ltda.....	BRA.....	DS.....	J. Malucelli Resseguradora S.A.....	O/B.....	...0.010	The Travelers Companies, Inc.....	0107....

Q12.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000					J. Malucelli Seguradora S.A.	BRA	DS	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B	100.000	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000					J. Malucelli Controle de Riscos Ltda.	BRA	DS	J. Malucelli Seguradora S.A.	O/B	99.990	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000					J. Malucelli Seguros S.A.	BRA	DS	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B	100.000	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000					J. Malucelli Latam, S.A.	BRA	DS	Travelers Brazil Acquisition LLC.	O/B	49.500	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	19046	06-0876835				Travelers Casualty Insurance Company of America	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	36170	06-1286266				Travelers Casualty Company of Connecticut	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-6033504				Travelers Casualty UK Investments LLC	DE	DS	Travelers Casualty and Surety Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	36137	06-1286268				Travelers Commercial Insurance Company	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	29696	06-1203698				Travelers Excess and Surplus Lines Company	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	41564	75-1732040				Travelers Lloyds of Texas Insurance Company	TX	DS	Travelers Casualty and Surety Company	O/M/A	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	75-2676034				Travelers MGA, Inc.	TX	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25658	06-0566050				The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Arch Street North LLC	DE	NIA	The Travelers Indemnity Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25615	06-0291290				The Charter Oak Fire Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Travelers Real Estate, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	10647	59-3372141				First Floridian Auto and Home Insurance Company	FL	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	42811	56-1371361				Gulf Underwriters Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	22233	75-6013697				Select Insurance Company	TX	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Casualty and Surety Company of Europe Limited	GBR	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	38385	75-1679830				Commercial Guaranty Insurance Company	DE	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Crystal Brook, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Durham Holding, LLC	DE	NIA	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Sutton Holdco, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Cadet Limited, LLC	DE	NIA	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Arrowhead Company, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Eastern Asset, LLC	DE	NIA	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1769846				Jupiter Holdings, Inc.	MN	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	43117	86-0703220				American Equity Insurance Company	AZ	IA	Jupiter Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	10819	86-0868106				American Equity Specialty Insurance Company	CT	IA	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	24015	41-6009967				Northland Insurance Company	CT	IA	Jupiter Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	27987	41-0983992				Northfield Insurance Company	IA	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	24031	94-6051964				Northland Casualty Company	CT	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	

Q12.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..	.....	.....	.....	Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..	.....	.....	.....	TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	25623...	06-0303275..	.....	.....	.....	The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	25666...	58-6020487..	.....	.....	.....	The Travelers Indemnity Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	25682...	06-0336212..	.....	.....	.....	The Travelers Indemnity Company of Connecticut..	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	25674...	36-2719165..	.....	.....	.....	Travelers Property Casualty Company of America..	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	13-2743602..	.....	.....	.....	American Marine Management Services, Inc.....	NY.....	OTH.....	Travelers Property Casualty Company of America	O/B.....	...47.500	The Travelers Companies, Inc.....	0108.....
3548.....	The Travelers Companies, Inc.....	00000...	06-1501229..	.....	.....	.....	Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-0303275..	.....	.....	.....	Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	12850...	04-3175569..	.....	.....	.....	The Premier Insurance Company of Massachusetts	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	28188...	35-1838077..	.....	.....	.....	TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	20-4403403..	.....	.....	.....	TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	40282...	95-3634110..	.....	.....	.....	Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	62-1657094..	.....	.....	.....	Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..	.....	.....	.....	Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..	.....	.....	.....	Tiercel, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..	.....	.....	.....	Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	27998...	35-1838079..	.....	.....	.....	The Travelers Home and Marine Insurance Company	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	41262...	76-0002592..	.....	.....	.....	The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc.....	.....
3548.....	The Travelers Companies, Inc.....	00000...	06-0566050..	.....	.....	.....	Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....

Q12.4

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

TRAVELERS CASUALTY AND SURETY COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	1,676,120	781,651	46.6	42.9
2. Allied lines.....	823,914	477,882	58.0	35.0
3. Farmowners multiple peril.....	0	1	0.0	0.0
4. Homeowners multiple peril.....	19,059,483	11,146,773	58.5	36.2
5. Commercial multiple peril.....	19,836	1,183,731	5,967.5	2,050.1
6. Mortgage guaranty.....	0	0	0.0	0.0
8. Ocean marine.....	1,282	83	6.5	5.0
9. Inland marine.....	117,508	34,329	29.2	14.4
10. Financial guaranty.....	34,610	0	0.0	0.0
11.1. Medical professional liability - occurrence.....	0	0	0.0	0.0
11.2. Medical professional liability - claims-made.....	0	0	0.0	0.0
12. Earthquake.....	19,651	6	0.0	1.1
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.....	0	0	0.0	0.0
16. Workers' compensation.....	124,884,677	76,084,762	60.9	64.5
17.1. Other liability-occurrence.....	409,318	(3,308,342)	(808.3)	3,157.3
17.2. Other liability-claims made.....	896,853	(297,683)	(33.2)	(5.7)
17.3. Excess workers' compensation.....	0	656,766	0.0	0.0
18.1. Products liability-occurrence.....	9,960	(175,432)	(1,761.3)	0.0
18.2. Products liability-claims made.....	0	0	0.0	0.0
19.1, 19.2. Private passenger auto liability.....	0	4,983,041	0.0	0.0
19.3, 19.4. Commercial auto liability.....	0	2,957,311	0.0	122,818.0
21. Auto physical damage.....	0	(3,990)	0.0	0.0
22. Aircraft (all perils).....	0	786,170	0.0	0.0
23. Fidelity.....	94,515	(36,514)	(38.6)	(80.9)
24. Surety.....	26,433,646	1,192,067	4.5	(8.2)
26. Burglary and theft.....	27,562	(13,005)	(47.2)	15.1
27. Boiler and machinery.....	0	0	0.0	0.0
28. Credit.....	0	0	0.0	0.0
29. International.....	0	0	0.0	0.0
30. Warranty.....	0	0	0.0	0.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.0	0.0
35. Totals.....	174,508,935	96,449,607	55.3	57.0
DETAILS OF WRITE-INS				
3401.....	0	0	0.0	0.0
3402.....	0	0	0.0	0.0
3403.....	0	0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.0	0.0

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	824,352	1,753,794	1,772,207
2. Allied lines.....	348,339	808,456	872,184
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	9,364,787	17,743,017	19,345,106
5. Commercial multiple peril.....	8,412	19,241	21,684
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	229	729	953
9. Inland marine.....	58,363	110,209	120,185
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.....	10,130	19,278	21,462
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.....	57,872,304	129,230,068	133,372,296
17.1. Other liability-occurrence.....	217,175	406,711	369,874
17.2. Other liability-claims made.....	427,607	485,546	896,833
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	(652)	9,960	0
18.2. Products liability-claims made.....	0	0	0
19.1 19.2. Private passenger auto liability.....	0	0	0
19.3 19.4. Commercial auto liability.....	0	0	1,128
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	31,731	64,618	104,938
24. Surety.....	12,995,128	20,628,665	36,449,995
26. Burglary and theft.....	5,707	28,042	25,506
27. Boiler and machinery.....	0	0	0
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	82,163,611	171,308,334	193,374,350
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2015 Loss and LAE Payments on Claims Reported as of Prior Year-End	2015 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2015 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2012 + Prior.....	2,166,865	2,686,235	4,853,100	344,956	143,255	488,211	1,951,061	22,838	2,349,885	4,323,784	129,152	(170,257)	(41,105)
2. 2013.....	405,757	610,268	1,016,025	131,594	10,440	142,034	349,042	11,175	489,861	850,078	74,879	(98,792)	(23,913)
3. Subtotals 2013 + Prior.....	2,572,621	3,296,503	5,869,125	476,550	153,695	630,244	2,300,103	34,014	2,839,746	5,173,862	204,031	(269,049)	(65,018)
4. 2014.....	482,769	1,037,051	1,519,820	259,635	51,490	311,125	418,031	32,302	762,570	1,212,904	194,898	(190,688)	4,209
5. Subtotals 2014 + Prior.....	3,055,390	4,333,554	7,388,944	736,185	205,185	941,370	2,718,135	66,316	3,602,316	6,386,766	398,929	(459,737)	(60,809)
6. 2015.....	XXX	XXX	XXX	XXX	397,490	397,490	XXX	264,128	643,642	907,770	XXX	XXX	XXX
7. Totals.....	3,055,390	4,333,554	7,388,944	736,185	602,675	1,338,860	2,718,135	330,444	4,245,958	7,294,536	398,929	(459,737)	(60,809)
8. Prior Year-End's Surplus As Regards Policyholders	6,469,471										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....13.1 %	2. ....(10.6)%	3. ....(0.8)%
													Col. 13, Line 7 Line 8
													4. ....(0.9)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



TRAVELERS CASUALTY AND SURETY COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State surcharges receivable.....	9,469,560	.....0	.....9,469,560	.....9,647,065
2505. Other assets	3,885,458	.....0	.....3,885,458	.....3,529,674
2506. Deferred compensation funds.....	235,927	.....0	.....235,927	.....269,334
2507. Other assets nonadmitted.....	387,255	.....387,255	.....0	.....0
2508. Assumed reinsurance receivable and payable.....	(88,636)	.....0	.....(88,636)	.....(45,703)
2597. Summary of remaining write-ins for Line 25.....	13,889,565	.....387,255	.....13,502,309	.....13,400,371

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve ceded.....	.....(16,079,824)	.....(17,621,519)
2597. Summary of remaining write-ins for Line 25.....	.....(16,079,824)	.....(17,621,519)

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. ISR Israel.....	XXX	.....0	.....207,225	.....0	.....0	.....0	.....0
58005. IOT British Indian Ocean Territory.....	XXX	.....0	.....13,820	.....0	.....0	.....0	.....1,137
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	.....0	.....221,045	.....0	.....0	.....0	.....1,137

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

Real Estate

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

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	859,747,419	838,785,311
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	51,497,598	80,596,534
2.2 Additional investment made after acquisition.....	32,961,997	40,391,805
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	6,496,100	7,911,828
6. Total gain (loss) on disposals.....	(4,954,226)	(129,946)
7. Deduct amounts received on disposals.....	49,870,197	96,575,516
8. Deduct amortization of premium and depreciation.....	5,602	10,646
9. Total foreign exchange change in book/adjusted carrying value.....	(5,741,685)	(11,158,515)
10. Deduct current year's other than temporary impairment recognized.....	3,080,755	63,436
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	887,050,648	859,747,419
12. Deduct total nonadmitted amounts.....	35,415,657	38,461,527
13. Statement value at end of current period (Line 11 minus Line 12).....	851,634,991	821,285,892

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	13,127,148,500	13,134,625,996
2. Cost of bonds and stocks acquired.....	986,125,488	1,800,257,345
3. Accrual of discount.....	5,155,914	9,977,532
4. Unrealized valuation increase (decrease).....	239,862,553	263,619,345
5. Total gain (loss) on disposals.....	9,487,780	8,239,938
6. Deduct consideration for bonds and stocks disposed of.....	1,266,398,859	2,025,791,606
7. Deduct amortization of premium.....	26,815,896	57,408,651
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	1,184,170	6,371,399
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	13,073,381,308	13,127,148,500
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	13,073,381,308	13,127,148,500

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	7,804,460,144	1,464,480,142	1,546,593,656	(23,849,197)	7,804,460,144	7,698,497,432	0	8,147,819,340
2. NAIC 2 (a).....	1,267,558,393	27,374,578	32,091,460	9,042,623	1,267,558,393	1,271,884,133	0	1,233,732,148
3. NAIC 3 (a).....	151,724,748	0	6,107,692	8,554,494	151,724,748	154,171,550	0	166,160,247
4. NAIC 4 (a).....	93,371,328	0	11,233,800	(5,235,977)	93,371,328	76,901,551	0	95,797,206
5. NAIC 5 (a).....	10,004,710	0	11,951	(387,380)	10,004,710	9,605,380	0	10,009,635
6. NAIC 6 (a).....	225,211	0	217,599	19,487	225,211	27,100	0	186,282
7. Total Bonds.....	9,327,344,534	1,491,854,720	1,596,256,158	(11,855,951)	9,327,344,534	9,211,087,146	0	9,653,704,857
PREFERRED STOCK								
8. NAIC 1.....	133,300	0	0	(1,300)	133,300	132,000	0	135,500
9. NAIC 2.....	33,709,584	0	0	(301,745)	33,709,584	33,407,839	0	33,962,920
10. NAIC 3.....	1,160,000	0	0	0	1,160,000	1,160,000	0	1,160,000
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	35,002,884	0	0	(303,045)	35,002,884	34,699,839	0	35,258,420
15. Total Bonds and Preferred Stock.....	9,362,347,418	1,491,854,720	1,596,256,158	(12,158,996)	9,362,347,418	9,245,786,985	0	9,688,963,277

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.....	398,329,527	XXX.....	398,329,527	32,956	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	541,934,038	629,706,071
2. Cost of short-term investments acquired.....	2,339,606,964	4,372,694,643
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	2,483,211,475	4,460,466,677
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other than temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	398,329,527	541,934,038
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	398,329,527	541,934,038

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....		0
2. Cost paid/(consideration received) on additions.....		0
3. Unrealized valuation increase (decrease).....		0
4. Total gain (loss) on termination recognized.....		0
5. Considerations received (paid) on terminations.....	NONE	0
6. Amortization.....		0
7. Adjustment to the book/adjusted carrying value of hedge item.....		0
8. Total foreign exchange change in book/adjusted carrying value.....		0
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		0
10. Deduct nonadmitted assets.....		0
11. Statement value at end of current period (Line 9 minus Line 10).....		0

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....		0
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....		0
3.1 Add:		
Change in variation margin on open contracts - Highly Effective Hedges:		
3.11 Section 1, Column 15, current year to date minus.....	0	
3.12 Section 1, Column 15, prior year.....	0	0
Change in variation margin on open contracts - All Other:		
3.13 Section 1, Column 18, current year to date minus.....	4,039,040	
3.14 Section 1, Column 18, prior year.....	(2,497,515)	6,536,555
		6,536,555
3.2 Add:		
Change in adjustment to basis of hedged item:		
3.21 Section 1, Column 17, current year to date minus.....	0	
3.22 Section 1, Column 17, prior year.....	0	0
Change in amount recognized:		
3.23 Section 1, Column 19, current year to date minus.....	4,039,040	
3.24 Section 1, Column 19, prior year.....	(2,497,515)	6,536,555
		6,536,555
3.3 Subtotal (Line 3.1 minus Line 3.2).....		0
4.1 Cumulative variation margin on terminated contracts during the year.....	(7,629,406)	
4.2 Less:		
4.21 Amount used to adjust basis of hedged item.....	0	
4.22 Amount recognized.....	(7,629,406)	(7,629,406)
4.3 Subtotal (Line 4.1 minus Line 4.2).....		0
5. Dispositions gains (losses) on contracts terminated in prior year:		
5.1 Total gain (loss) recognized for terminations in prior year.....		0
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....		0
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		0
7. Deduct nonadmitted assets.....		0
8. Statement value at end of current period (Line 6 minus Line 7).....		0

Sch. DB-Pt C-Sn 1
NONE

Sch. DB-Pt C-Sn 2
NONE

Statement for June 30, 2015 of the **TRAVELERS CASUALTY AND SURETY COMPANY**
SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check
1. Part A, Section 1, Column 14.....	0
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3. Total (Line 1 plus Line 2).....	<u>0</u>
4. Part D, Section 1, Column 5.....	0
5. Part D, Section 1, Column 6.....	0
6. Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
	Fair Value Check
7. Part A, Section 1, Column 16.....	0
8. Part B, Section 1, Column 13.....	4,039,040
9. Total (Line 7 plus Line 8).....	<u>4,039,040</u>
10. Part D, Section 1, Column 8.....	4,039,040
11. Part D, Section 1, Column 9.....	0
12. Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	0
14. Part B, Section 1, Column 20.....	(6,075,000)
15. Part D, Section 1, Column 11.....	(6,075,000)
16. Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

SCHEDULE E- VERIFICATION

Cash Equivalents

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

**Sch. A-Pt 2
NONE**

**Sch. A-Pt 3
NONE**

**Sch. B-Pt 2
NONE**

**Sch. B-Pt 3
NONE**

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13	
		3	4										
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated													
	Brockway Moran & Partners Fund III, L.P.	Boca Raton	FL	Brockway Moran & Partners, Inc.		03/31/2006	3	0	23,214	0	2,831,728	1.8	
	Catterton Partners VI, L.P.	Greenwich	CT	Catterton Partners		06/21/2006	3	0	27,773	0	1,229,212	1.2	
	Crestview Partners II, L.P.	New York	NY	Crestview Partners		08/29/2008	3	0	371,191	0	5,055,280	0.9	
	Crestview Partners III, L.P.	New York	NY	Crestview Partners		11/08/2013	3	0	1,180,305	0	21,647,727	0.8	
	Herkules Private Equity IV (Jersey-II) L.P.	Oslo	NOR	Herkules Capital		09/30/2014	3	0	1,219,911	0	4,878,087	3.5	
	JLL Partners Fund V, L.P.	New York	NY	Joseph Littlejohn & Levy		05/04/2005	3	0	25,636	0	839,445	1.6	
	JLL Partners Fund VII, L.P.	New York	NY	Joseph Littlejohn & Levy		08/20/2014	3	0	(891,989)	0	14,164,628	5.2	
	Lee Equity Partners Fund, L.P.	New York	NY	Lee Equity Partners		01/01/2010	3	0	406,888	0	5,712,762	2.5	
	Public Pension Capital, LLC	New York	NY	Public Pension Capital		05/16/2014	3	0	1,718,105	0	48,430,736	10.6	
	Spire Capital Partners II, L.P.	New York	NY	Spire Capital Management		11/27/2006	3	0	62,662	0	1,114,572	2.9	
	Spire Capital Partners III, L.P.	New York	NY	Spire Capital Management		03/29/2013	3	0	1,992,688	0	9,938,097	4.6	
	Thompson Street Capital Partners II, L.P.	St. Louis	MO	Thompson Street Capital Partners		01/30/2007	3	0	17,930	0	144,997	4.3	
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								0	6,154,314	0	115,987,271	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
	AEW Partners VII, LP	Boston	MA	AEW		08/29/2014	0	0	790,063	0	9,501,771	2.0	
	Amstar Partners Office Fund-I, L.P.	Thousand Oaks	CA	Amstar		10/13/2006	0	0	69,216	0	16,685,872	49.0	
	Blackstone Real Estate Partners VI	New York	NY	Blackstone Group		03/29/2007	0	0	7,508	0	776,797	0.3	
	Prime Finance Partners IV, LP	Wilmington	DE	Prime Finance Partners		10/03/2014	0	0	2,500,000	0	14,974,000	3.4	
	Rescore Feeder, L.P.	Boca Raton	FL	Rescore GP, LLC		12/18/2014	0	0	5,150,020	0	9,074,254	9.2	
	Rialto Mezzanine Partners Fund, LP	Miami	FL	Rialto Partners GP II, LLC		09/17/2014	0	0	2,430,909	0	3,333,334	6.7	
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								0	10,947,716	0	54,346,027	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated													
	CVC European Equity Partners V (B) L.P.	London	GBR	CVC Capital Partners		01/01/2010	0	0	410,373	0	4,133,978	0.6	
	Haddington Energy Partners III LP	Houston	TX	Haddington Ventures		01/01/2010	0	0	54,322	0	5,421	4.8	
	Herkules Private Equity III (Jersey-II) L.P.	Oslo	NOR	Herkules Capital		01/01/2010	3	0	138,029	0	397,409	1.5	
	Madison Dearborn Capital Partners V-A, L.P.	Chicago	IL	Madison Dearborn Partners		01/01/2010	3	0	22,672	0	3,289,096	0.4	
	Madison Dearborn Capital Partners V-B, L.P.	Chicago	IL	Madison Dearborn Partners		01/01/2010	3	0	26	0	0	0.4	
	Moelis Capital Partners Opportunity Fund I, LP	Los Angeles	CA	Moelis & Company		08/10/2007	3	0	7,648	0	4,854,489	7.3	
	Monarch Capital Partners III LP	New York	NY	Monarch Alternative Capital		01/01/2015	0	0	2,700,000	0	11,800,000	5.3	
	Monomoy Capital Partners, L.P.	New York	NY	Monomoy Capital Partners		05/08/2006	0	0	67,801	0	867,042	5.6	
	NGP Natural Resources XI, L.P.	Irving	TX	Natural Gas Partners		06/30/2014	0	0	495,055	0	19,153,134	0.5	
	Paine & Partners Capital Fund III, L.P.	Foster City	CA	Paine & Partners		03/31/2006	3	0	20,675	0	766,207	1.8	
	Riverwood Capital Partners II L.P.	Menlo Park	CA	Riverwood Capital Managment		08/13/2014	0	0	840,212	0	12,402,141	1.6	
	Sheridan Production Partners III-A, L.P.	Houston	TX	Sheridan Production Partners		10/17/2014	0	0	112,500	0	14,722,500	4.1	
	Staple Street Capital II, L.P.	New York	NY	Staple Street Capital Partners		12/22/2014	0	146,622	0	14,853,378	10.7		
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								146,622	4,869,313	0	87,244,794	XXX
4499999	Subtotal - Unaffiliated								146,622	21,971,342	0	257,578,092	XXX
4699999	Totals								146,622	21,971,342	0	257,578,092	XXX

QE03

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusting Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																				
	American Securities Partners V, L.P.	New York	NY	Distribution	01/01/2010	04/27/2015	260,687	.0	.0	.0	.0	.0	.0	260,687	260,687	.0	.0	.0	.0	
	Blum Strategic Partners III, L.P.	San Francisco	CA	Distribution	01/01/2010	06/29/2015	1,640,224	.0	.0	.0	.0	.0	.0	1,640,224	1,640,224	.0	.0	.0	.0	
	Brockway Moran & Partners Fund III, L.P.	Boca Raton	FL	Distribution	03/31/2006	06/10/2015	2,473,922	.0	.0	.0	.0	.0	.0	2,473,922	2,473,922	.0	.0	.0	.0	
	Crestview Partners II, L.P.	New York	NY	Distribution	08/29/2008	06/19/2015	1,948,229	.0	.0	.0	.0	.0	.0	1,948,229	1,948,229	.0	.0	.0	.0	
	Greenhill Capital Partners II, L.P.	New York	NY	Distribution	03/31/2014	05/26/2015	22,457	.0	.0	.0	.0	.0	.0	22,457	22,457	.0	.0	.0	.0	
	Mesirov Financial Capital Partners IX, L.P.	St. Louis	MO	Distribution	06/13/2006	06/30/2015	175,000	.0	.0	.0	.0	.0	.0	175,000	175,000	.0	.0	.0	.0	
	OCM/GFI Power Opportunities Fund II, L.P.	Los Angeles	CA	Distribution	02/16/2005	06/03/2015	68,000	.0	.0	.0	.0	.0	.0	68,000	68,000	.0	.0	.0	.0	
	Providence Equity Partners VI, L.P.	Providence	RI	Distribution	12/05/2006	06/23/2015	624,481	.0	.0	.0	.0	.0	.0	624,481	624,481	.0	.0	.0	.0	
	Sentinel Capital Partners IV, L.P.	New York	NY	Distribution	05/23/2008	06/29/2015	17,479	.0	.0	.0	.0	.0	.0	17,479	17,479	.0	.0	.0	.0	
	Spire Capital Partners II, L.P.	New York	NY	Distribution	11/27/2006	06/23/2015	3,162,840	.0	.0	.0	.0	.0	.0	3,162,840	3,162,840	.0	.0	.0	.0	
	Thomas, McNeerney & Partners II, L.P.	Minneapolis	MN	Distribution	06/29/2006	05/08/2015	1,201,263	.0	.0	.0	.0	.0	.0	1,201,263	1,201,263	.0	.0	.0	.0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							11,594,582	.0	.0	.0	.0	.0	.0	11,594,582	11,594,582	.0	.0	.0	.0	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
	AEW Partners VII, LP	Boston	MA	Distribution	08/29/2014	06/30/2015	1,050,890	.0	.0	.0	.0	.0	.0	1,050,890	1,050,890	.0	.0	.0	.0	
	Buchanan Fund V, LLC	Newport Beach	CA	Distribution	01/19/2007	05/12/2015	3,633,860	.0	.0	.0	.0	.0	.0	3,633,860	3,633,860	.0	.0	.0	.0	
	PCCP Credit VI, LP	Los Angeles	CA	Distribution	01/14/2015	05/29/2015	137,122	.0	.0	.0	.0	.0	.0	137,122	137,122	.0	.0	.0	.0	
	RCG Longview Equity Fund, LP	New York	NY	Distribution	04/26/2007	04/22/2015	757,013	.0	.0	.0	.0	.0	.0	757,013	757,013	.0	.0	.0	.0	
	Rialto Mezzanine Partners Fund, LP	Miami	FL	Distribution	09/17/2014	06/18/2015	300,397	.0	.0	.0	.0	.0	.0	300,397	300,397	.0	.0	.0	.0	
	Silverpeak Legacy Partners II LP	New York	NY	Distribution	08/25/2005	06/30/2015	3,025,624	.0	.0	.0	.0	.0	.0	3,025,624	3,025,624	.0	.0	.0	.0	
	Taconic Property Fund, LP	New York	NY	Distribution	04/22/2008	04/06/2015	189,825	.0	.0	.0	.0	.0	.0	189,825	189,825	.0	.0	.0	.0	
	WCP Real Estate Fund I, L.P.	Westport	CT	Distribution	11/03/2006	06/18/2015	320,000	.0	.0	.0	.0	.0	.0	320,000	320,000	.0	.0	.0	.0	
	WCP Real Estate Strategies Fund, L.P.	Westport	CT	Distribution	11/03/2006	06/09/2015	212,140	.0	.0	.0	.0	.0	.0	212,140	212,140	.0	.0	.0	.0	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							9,626,870	.0	.0	.0	.0	.0	.0	9,626,870	9,626,870	.0	.0	.0	.0	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
	BlackRock Multi-Manager Partners LLC	Seattle	WA	Distribution	11/29/2010	06/30/2015	15,581	.0	.0	.0	.0	.0	.0	15,581	15,581	.0	.0	.0	.0	
	Cerberus Asia Partners, L.P.	New York	NY	Distribution	03/23/1999	05/18/2015	1,748,548	.0	.0	.0	.0	.0	.0	1,748,548	1,748,548	.0	.0	.0	.0	
	Madison Dearborn Capital Partners V-A, L.P.	Chicago	IL	Distribution	01/01/2010	06/16/2015	1,113,091	.0	.0	.0	.0	.0	.0	1,113,091	1,113,091	.0	.0	.0	.0	
	Madison Dearborn Capital Partners V-B, L.P.	Chicago	IL	Distribution	01/01/2010	05/29/2015	21,944	.0	.0	.0	.0	.0	.0	21,944	21,944	.0	.0	.0	.0	
	Moelis Capital Partners Opportunity Fund I, LP	Los Angeles	CA	Distribution	08/10/2007	06/30/2015	2,682,246	.0	.0	.0	.0	.0	.0	2,682,246	2,682,246	.0	.0	.0	.0	
	Monomoy Capital Partners, L.P.	New York	NY	Distribution	05/08/2006	06/09/2015	272,579	.0	.0	.0	.0	.0	.0	272,579	272,579	.0	.0	.0	.0	
	OCM Opportunities Fund VII, L.P.	Los Angeles	CA	Distribution	01/01/2010	05/18/2015	198,756	.0	.0	.0	.0	.0	.0	198,756	198,756	.0	.0	.0	.0	
	OCM Opportunities Fund VIIB, L.P.	Los Angeles	CA	Distribution	01/01/2010	05/13/2015	219,424	.0	.0	.0	.0	.0	.0	219,424	219,424	.0	.0	.0	.0	
	Reservoir Capital Partners, L.P.	New York	NY	Distribution	10/01/1999	04/30/2015	2,931	.0	.0	.0	.0	.0	.0	2,931	2,931	.0	.0	.0	.0	
	Moelis & Company Group, LP	Los Angeles	CA	Liquidation	04/15/2014	06/30/2015	6,082,644	(1,116,178)	.0	.0	.0	(1,116,178)	.0	4,966,466	4,966,466	.0	.0	.0	871,822	
	Moelis Asset Management, LP	Los Angeles	CA	Liquidation	08/10/2007	04/17/2015	.0	.0	.0	.0	.0	.0	.0	.0	8,005	.0	8,005	8,005	.0	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							12,357,743	(1,116,178)	.0	.0	.0	(1,116,178)	.0	11,241,565	11,249,570	.0	8,005	8,005	871,822	
4499999. Subtotal - Unaffiliated							33,579,195	(1,116,178)	.0	.0	.0	(1,116,178)	.0	32,463,017	32,471,022	.0	.0	8,005	8,005	871,822
4699999. Totals							33,579,195	(1,116,178)	.0	.0	.0	(1,116,178)	.0	32,463,017	32,471,022	.0	.0	8,005	8,005	871,822

QE03-1

SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9	10
Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government											
912828	VS	6		06/29/2015	U S TREASURY NOTES 2.500 2023 08.....			56,138,892	55,000,000	512,776	1.....
38375B	SH	6		06/20/2015	GNR 2012-H11 CA CMO 1.750 2062 04.....			125,253	125,253	.0	1.....
38375B	B7	6		06/20/2015	GNR 2012-H30 VA CMO 1.750 2062 12.....			52,557	52,557	.0	1.....
0599999	Total Bonds - U.S. Government.....							56,316,702	55,177,810	512,776	XXX
Bonds - U.S. States, Territories and Possessions											
373384	2G	0		06/16/2015	GEORGIA GENERAL OBLIGATI 3.500 2035 02.....			19,748,200	20,000,000	.0	1FE.....
1799999	Total Bonds - U.S. States, Territories and Possessions.....							19,748,200	20,000,000	.0	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions											
041431	PS	0		06/02/2015	ARLINGTON CO GENERAL OBL 3.500 2031 08.....			4,028,310	3,960,000	.0	1FE.....
179390	NB	1		05/07/2015	CLACKAMAS CCD GO CABS S2 -- 2030 06.....			619,931	1,165,000	.0	1FE.....
179390	ND	7		05/07/2015	CLACKAMAS CCD GO CABS S2 -- 2032 06.....			783,470	1,650,000	.0	1FE.....
280659	TX	1		06/24/2015	EDINA ISD #273 GENERAL O 4.000 2034 02.....			9,086,093	8,625,000	.0	1FE.....
289425	UD	0		06/15/2015	ELMHURST GENERAL OBLIGAT 4.000 2029 03.....			1,040,969	995,000	.0	1FE.....
366155	F4	6		05/19/2015	GARLAND ISD GO REF S2015 4.000 2032 02.....			5,687,000	5,500,000	.0	1FE.....
494656	P7	0		06/23/2015	KING & SNOHOMISH CO SD # 5.000 2032 12.....			1,375,063	1,195,000	.0	1FE.....
494656	P9	6		06/23/2015	KING & SNOHOMISH CO SD # 5.000 2034 12.....			10,282,230	9,000,000	.0	1FE.....
498531	FT	4		06/25/2015	KLEIN ISD GEN OBLIG REF 4.000 2036 08.....			6,641,353	6,485,000	.0	1FE.....
581646	6Q	4		06/24/2015	MCKINNEY GENERAL OBLIGAT 5.000 2033 08.....			3,050,116	2,660,000	.0	1FE.....
681181	UM	3		06/23/2015	OLMSTED CO GENERAL OBLIG 4.000 2032 02.....			2,568,819	2,410,000	.0	1FE.....
727177	QL	4		05/13/2015	PLANO GENERAL OBLIGATION 5.000 2035 09.....			2,347,946	2,045,000	.0	1FE.....
763261	H5	6		05/07/2015	RICHARDSON ISD GEN OBLIG 5.000 2033 02.....			1,209,285	1,050,000	.0	1FE.....
798189	LX	2		06/09/2015	SAN JOSE EVERGREEN CCD G 4.000 2027 09.....			3,133,514	2,885,000	.0	1FE.....
812626	5D	7		05/06/2015	SEATTLE GENERAL OBLIGATI 4.000 2035 12.....			7,102,920	6,845,000	.0	1FE.....
833209	LA	5		06/23/2015	SNOHOMISH CO SD #103 GO 5.000 2030 12.....			1,906,311	1,650,000	.0	1FE.....
848797	NX	0		05/06/2015	SPOKANE CO SD #356 CENTR 5.000 2034 12.....			2,709,455	2,370,000	.0	1FE.....
879709	2U	6		05/12/2015	TEMPE GENERAL OBLIGATION 3.750 2034 07.....			2,834,072	2,820,000	.0	1FE.....
967245	AR	2		05/13/2015	WICHITA GENERAL OBLIGATI 3.750 2031 12.....			632,588	625,000	.0	1FE.....
969887	2D	9		05/06/2015	WILLIAMSON CO GO S2015 4.000 2033 02.....			4,559,131	4,405,000	.0	1FE.....
973024	E8	1		06/24/2015	WINCHESTER GENERAL OBLIG 4.000 2031 07.....			2,334,017	2,180,000	.0	1FE.....
2499999	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....							73,932,591	70,520,000	.0	XXX
Bonds - U.S. Special Revenue and Special Assessment											
052414	PL	7		05/12/2015	AUSTIN ELEC UTILITY SYS 5.000 2029 11.....			3,686,752	3,200,000	.0	1FE.....
45203H	Z9	6		05/12/2015	ILLINOIS FIN AUTH (NORTH 4.000 2027 12.....			16,554,750	15,000,000	.0	1FE.....
45203H	2A	9		05/12/2015	ILLINOIS FIN AUTH (NORTH 5.000 2028 12.....			5,017,183	4,140,000	.0	1FE.....
557363	DG	0		06/24/2015	MADISON CO CAP RES CORP 4.000 2038 07.....			1,037,525	1,035,000	.0	1FE.....
594712	TL	5		06/25/2015	MICHIGAN ST UNIVERSITY B 5.000 2032 08.....			1,152,710	1,000,000	.0	1FE.....
646066	JJ	0		05/05/2015	NEW JERSEY EDL FACS (PRI 5.000 2030 07.....			6,337,597	5,270,000	.0	1FE.....
645791	F7	4		05/12/2015	NEW JERSEY ENVIRONMENTAL 4.000 2028 09.....			3,042,411	2,790,000	.0	1FE.....
645791	F9	0		05/12/2015	NEW JERSEY ENVIRONMENTAL 4.000 2030 09.....			3,114,412	2,895,000	.0	1FE.....
645791	G2	4		05/12/2015	NEW JERSEY ENVIRONMENTAL 4.000 2031 09.....			3,211,050	3,000,000	.0	1FE.....

QE04

SCHEDULE D - PART 3

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

1			2	3	4	5	6	7	8	9	10
Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
645791	G4	0	NEW JERSEY ENVIRONMENTAL 4.000 2033 09.....		05/12/2015	BAS-MERRILL LYNCH.....		3,422,854	3,225,000	0	1FE.....
709235	WD	3	PENNSYLVANIA STATE UNIVE 5.000 2031 09.....		05/06/2015	BARCLAYS CAPITAL INC.....		3,768,951	3,260,000	0	1FE.....
924214	TF	6	VERMONT MUNI BOND BANK R 5.000 2026 12.....		05/12/2015	MORGAN STANLEY.....		2,364,152	1,960,000	0	1FE.....
92818L	QS	4	VIRGINIA RESOURCES AUTH 5.000 2032 11.....		05/13/2015	WELLS FARGO SECURITIES.....		2,731,131	2,340,000	0	1FE.....
92818L	QU	9	VIRGINIA RESOURCES AUTH 5.000 2034 11.....		05/13/2015	WELLS FARGO SECURITIES.....		3,217,391	2,775,000	0	1FE.....
92818L	QV	7	VIRGINIA RESOURCES AUTH 5.000 2035 11.....		05/13/2015	WELLS FARGO SECURITIES.....		3,356,960	2,905,000	0	1FE.....
3199999 Total Bonds - U.S. Special Revenue and Special Assessment.....								62,015,829	54,795,000	0	XXX

Bonds - Industrial and Miscellaneous

00846U	AG	6	AGILENT TECHNOLOGIES INC 5.000 2020 07.....		06/03/2015	MORGAN STANLEY.....		2,047,901	1,865,000	37,041	2FE.....
037735	CU	9	APPALACHIAN POWER CO 3.400 2025 06.....		05/11/2015	GOLDMAN SACHS & CO.....		996,450	1,000,000	0	2FE.....
040555	CS	1	ARIZONA PUBLIC SERVICE C 3.150 2025 05.....		05/14/2015	J P MORGAN CHASE SECURITIES INC.....		994,740	1,000,000	0	1FE.....
053332	AN	2	AUTOZONE INC 2.875 2023 01.....		06/09/2015	VARIOUS.....		1,195,268	1,250,000	14,135	2FE.....
07177M	AA	1	BAXALTA INC (144A) 4.000 2025 06.....		06/18/2015	CITIGROUP GLOBAL MARKETS.....		993,240	1,000,000	0	2FE.....
07177M	AC	7	BAXALTA INC (144A) 2.875 2020 06.....		06/18/2015	UBS AG.....		999,680	1,000,000	0	2FE.....
075887	BK	4	BECTON DICKINSON 3.300 2023 03.....		04/23/2015	EXCHANGED.....		1,006,180	1,000,000	4,858	2FE.....
05581J	AA	2	BNSF RAILWAY CO 2015-1 (3.442 2028 06.....		06/11/2015	MORGAN STANLEY.....		3,000,000	3,000,000	0	1FE.....
101137	AR	8	BOSTON SCIENTIFIC 3.850 2025 05.....		05/07/2015	BARCLAYS CAPITAL INC.....		998,600	1,000,000	0	2FE.....
14149Y	BE	7	CARDINAL HEALTH 3.750 2025 09.....		06/16/2015	BARCLAYS CAPITAL INC.....		999,280	1,000,000	0	2FE.....
17275R	AW	2	CISCO SYSTEMS 3.500 2025 06.....		06/10/2015	WELLS FARGO SECURITIES.....		997,330	1,000,000	0	1FE.....
198280	AE	9	COLUMBIA PIPELINE GROUP 4.500 2025 06.....		05/19/2015	J P MORGAN CHASE SECURITIES INC.....		998,470	1,000,000	0	2FE.....
20030N	BN	0	COMCAST CORP 3.375 2025 08.....		05/19/2015	CITIGROUP GLOBAL MARKETS.....		998,750	1,000,000	0	1FE.....
12626P	AM	5	CRH AMERICA INC (144A) 3.875 2025 05.....	R	05/13/2015	VARIOUS.....		2,004,380	2,000,000	0	2FE.....
233851	BW	3	DAIMLER FINANCE (144A) 3.300 2025 05.....	R	05/11/2015	CITIGROUP GLOBAL MARKETS.....		997,970	1,000,000	0	1FE.....
263901	AC	4	DUKE ENERGY INDIANA 3.750 2020 07.....		06/02/2015	KEYBANC CAPITAL MARK.....		1,553,038	1,455,000	21,219	1FE.....
291011	BG	8	EMERSON ELECTRIC 3.150 2025 06.....		05/18/2015	J P MORGAN CHASE SECURITIES INC.....		996,840	1,000,000	0	1FE.....
26884A	BD	4	ERP OPERATING LP 3.375 2025 06.....		05/11/2015	CITIGROUP GLOBAL MARKETS.....		1,989,000	2,000,000	0	1FE.....
337738	AP	3	FISERV INC 3.850 2025 06.....		05/19/2015	BAS-MERRILL LYNCH.....		1,998,660	2,000,000	0	2FE.....
413875	AR	6	HARRIS CORP 3.832 2025 04.....		06/02/2015	RBC CAPITAL MARKETS.....		992,810	1,000,000	4,045	2FE.....
423074	AX	1	HJ HEINZ CO (144A) 3.950 2025 07.....		06/24/2015	VARIOUS.....		2,999,700	3,000,000	0	2FE.....
460146	CL	5	INTERNATIONAL PAPER CO 3.800 2026 01.....		05/15/2015	VARIOUS.....		2,004,910	2,000,000	0	2FE.....
500255	AT	1	KOHL'S CORP 4.750 2023 12.....		06/22/2015	STIFEL NICOLAUS & CO INC.....		2,152,320	2,000,000	2,639	2FE.....
60856B	AC	8	MOLEX ELECTRONIC TECHNOL 3.900 2025 04.....		04/01/2015	J P MORGAN CHASE SECURITIES INC.....		998,430	1,000,000	0	2FE.....
665789	AY	9	NORTHERN STATES POWER 3.300 2024 06.....		06/22/2015	BAS-MERRILL LYNCH.....		991,710	1,000,000	1,283	1FE.....
69353R	EQ	7	PNC BANK NA 3.250 2025 06.....		06/05/2015	GOLDMAN SACHS & CO.....		973,500	1,000,000	.813	1FE.....
747525	AD	5	QUALCOMM INC 2.250 2020 05.....		05/13/2015	GOLDMAN SACHS & CO.....		1,998,400	2,000,000	0	1FE.....
747525	AF	0	QUALCOMM INC 3.450 2025 05.....		05/13/2015	GOLDMAN SACHS & CO.....		1,992,800	2,000,000	0	1FE.....
761713	BG	0	REYNOLDS AMERICAN 4.450 2025 06.....		06/12/2015	J P MORGAN CHASE SECURITIES INC.....		2,007,400	2,000,000	.618	2FE.....
811065	AG	6	SCRIPPS NETWORKS 3.950 2025 06.....		05/18/2015	WELLS FARGO SECURITIES.....		998,100	1,000,000	0	2FE.....
842434	CP	5	SOUTHERN CALIFORNIA GAS 3.200 2025 06.....		06/15/2015	MIZUHO INTERNATIONAL PLC.....		997,630	1,000,000	0	1FE.....
927804	FS	8	VIRGINIA ELECTRIC & POWE 3.100 2025 05.....		05/11/2015	BNP PARIBAS.....		998,380	1,000,000	0	1FE.....

QE04.1

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
976656 CH 9	WISCONSIN ELECTRIC POWER 3.100 2025 06.....			.....05/14/2015	MORGAN STANLEY.....		998,970	1,000,000	0	1FE.....
05530Q AK 6	BAT INTL FINANCE (144A) 3.950 2025 06.....		F.....	.....06/10/2015	J P MORGAN CHASE SECURITIES INC.....		996,970	1,000,000	0	1FE.....
53944V AH 2	LLOYDS BANK PLC 3.500 2025 05.....		F.....	.....05/11/2015	BAS-MERRILL LYNCH.....		1,994,640	2,000,000	0	1FE.....
21688A AE 2	RABOBANK NEDERLAND NY 3.375 2025 05.....		F.....	.....05/14/2015	J P MORGAN CHASE SECURITIES INC.....		998,650	1,000,000	0	1FE.....
822582 BD 3	SHELL INTERNATIONAL FIN 3.250 2025 05.....		F.....	.....06/10/2015	BARCLAYS CAPITAL INC.....		985,470	1,000,000	3,069	1FE.....
83051G AD 0	SKANDINAVISKA ENSKILDA B 2.450 2020 05.....		F.....	.....05/19/2015	DEUTSCHE BANC.....		998,460	1,000,000	0	1FE.....
85235X AE 5	STADSHYPOTEK AB (144A) 1.750 2020 04.....		F.....	.....04/01/2015	J P MORGAN CHASE SECURITIES INC.....		994,390	1,000,000	0	1FE.....
91911T AM 5	VALE OVERSEAS LIMITED 4.375 2022 01.....		F.....	.....06/23/2015	BAS-MERRILL LYNCH.....		982,800	1,000,000	20,052	2FE.....
36246M AT 6	AMT 2015-1 (144A) 2.350 2045 06.....			.....05/20/2015	BARCLAYS CAPITAL INC.....		5,000,000	5,000,000	0	1FE.....
12624Q AR 4	COMM 2012-CR4 A3 2.853 2045 10.....			.....05/18/2015	NOMURA SECURITIES INTL.....		5,028,117	4,950,000	7,846	1FE.....
065607 AA 1	BWSTA 2015-1 A1 (144A) .380 2016 06.....			.....05/20/2015	BNP PARIBAS.....		30,000,000	30,000,000	0	1.....
34530V AA 7	FORDO 2015-B A1 (144A) .350 2016 06.....			.....05/19/2015	RBC CAPITAL MARKETS.....		40,000,000	40,000,000	0	1.....
44614U AA 7	HUNT 2015-1 A1 .350 2016 06.....			.....06/03/2015	J P MORGAN CHASE SECURITIES INC.....		28,000,000	28,000,000	0	1.....
3899999. Total Bonds - Industrial and Miscellaneous.....							162,850,333	162,520,000	117,618	XXX
8399997. Total Bonds - Part 3.....							374,863,655	363,012,810	630,395	XXX
8399999. Total Bonds.....							374,863,655	363,012,810	630,395	XXX
Common Stocks - Industrial and Miscellaneous										
60786M 10 5	MOELIS & CO CLASS A.....			.....06/30/2015	DIST FROM PARTNERSHIP.....	201,947.000	5,797,898	XXX	0	L.....
62913F 50 8	NII HOLDINGS INC CL B.....			.....06/30/2015	CONVERSION FROM BOND.....	12,113.618	196,846	XXX	0	U.....
9099999. Total Common Stocks - Industrial and Miscellaneous.....							5,994,744	XXX	0	XXX
9799997. Total Common Stocks - Part 3.....							5,994,744	XXX	0	XXX
9799999. Total Common Stocks.....							5,994,744	XXX	0	XXX
9899999. Total Preferred and Common Stocks.....							5,994,744	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks.....							380,858,399	XXX	630,395	XXX

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

QE04.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
Bonds - U.S. Government																					
797224	AA 0 SAN CLEMENTE 3.585		05/27/2015	REDEEMED		101,964	101,964	101,964	101,964	0	0	0	0	0	101,964	0	0	0	1,828	08/27/2021	1
912828	NL 0 U S TREASURY NOTES 1.875		06/30/2015	MATURED		50,000,000	50,000,000	51,783,371	50,395,173	0	(395,173)	0	(395,173)	0	50,000,000	0	0	0	468,750	06/30/2015	1
912828	WE 6 U S TREASURY NOTES 2.750		06/29/2015	BAS-MERRILL LYNCH		51,919,722	50,000,000	48,968,950	49,058,378	0	46,489	0	46,489	0	49,104,867	0	2,814,855	2,814,855	859,375	11/15/2023	1
36202F	2L 9 GNMA II PASS #00005279 3.500		06/20/2015	PAID ON PRINCIPAL		964,548	964,548	1,003,582	1,000,939	0	(36,391)	0	(36,391)	0	964,548	0	0	0	14,005	01/20/2042	1
36202F	3M 6 GNMA II PASS #00005304 3.500		06/20/2015	PAID ON PRINCIPAL		997,289	997,289	1,051,361	1,048,664	0	(51,375)	0	(51,375)	0	997,289	0	0	0	14,461	02/20/2042	1
36202F	4Q 6 GNMA II PASS #00005331 3.500		06/20/2015	PAID ON PRINCIPAL		1,042,690	1,042,690	1,094,499	1,091,840	0	(49,150)	0	(49,150)	0	1,042,690	0	0	0	15,059	03/20/2042	1
36202D	6D 8 GNMA II PASS #3568 5.000		06/20/2015	PAID ON PRINCIPAL		252,189	252,189	242,047	245,071	0	7,118	0	7,118	0	252,189	0	0	0	5,136	06/20/2034	1
36202E	CM 9 GNMA II PASS #3676 4.500		06/20/2015	PAID ON PRINCIPAL		609,996	609,996	579,020	585,019	0	24,977	0	24,977	0	609,996	0	0	0	12,034	02/20/2035	1
36202E	EU 9 GNMA II PASS #3747 5.000		06/20/2015	PAID ON PRINCIPAL		248,385	248,385	241,399	243,222	0	5,163	0	5,163	0	248,385	0	0	0	5,220	08/20/2035	1
36202E	FM 6 GNMA II PASS #3772 5.000		06/20/2015	PAID ON PRINCIPAL		140,727	140,727	137,627	138,412	0	2,315	0	2,315	0	140,727	0	0	0	2,896	10/20/2035	1
36213C	YY 0 GNMA PASS TH #550727 5.000		06/15/2015	PAID ON PRINCIPAL		102,104	102,104	100,508	100,885	0	1,219	0	1,219	0	102,104	0	0	0	2,151	11/15/2035	1
36290R	U6 8 GNMA PASS TH #615405 4.500		06/15/2015	PAID ON PRINCIPAL		244,808	244,808	237,387	238,436	0	6,372	0	6,372	0	244,808	0	0	0	4,494	08/15/2033	1
36291A	DH 9 GNMA PASS TH #622104 4.500		06/15/2015	PAID ON PRINCIPAL		56,042	56,042	54,343	54,631	0	1,411	0	1,411	0	56,042	0	0	0	1,050	09/15/2033	1
36292F	H6 7 GNMA PASS TH #647453 5.000		06/15/2015	PAID ON PRINCIPAL		112,915	112,915	111,151	111,638	0	1,277	0	1,277	0	112,915	0	0	0	1,970	10/15/2035	1
36225A	ER 7 GNMA PASS TH #780144 7.000		06/15/2015	PAID ON PRINCIPAL		15,148	15,148	14,452	14,741	0	408	0	408	0	15,148	0	0	0	441	07/15/2024	1
38373R	SY 6 GNR 2001-40 Z CMO 6.000		06/20/2015	PAID ON PRINCIPAL		86,101	86,101	75,236	82,051	0	4,049	0	4,049	0	86,101	0	0	0	2,130	08/20/2031	1
38375B	SH 6 GNR 2012-H11 CA CMO 1.750		06/20/2015	PAID ON PRINCIPAL		892,814	892,814	913,041	904,400	0	(11,587)	0	(11,587)	0	892,814	0	0	0	6,026	04/20/2062	1
38375B	B7 6 GNR 2012-H30 VA CMO 1.750		06/20/2015	PAID ON PRINCIPAL		301,722	301,722	299,459	299,671	0	2,051	0	2,051	0	301,722	0	0	0	2,186	12/20/2062	1
36225C	BX 3 G2 (ARM) #80053 1.750		06/20/2015	PAID ON PRINCIPAL		33	33	33	33	0	0	0	0	0	33	0	0	0	0	03/20/2027	1
36225C	CN 4 G2 (ARM) #80076 1.625		06/20/2015	PAID ON PRINCIPAL		119	119	120	118	0	1	0	1	0	119	0	0	0	1	05/20/2027	1
000000	00 0 FHA AMER SAV BANK 88-4 6.930		06/25/2015	PAID ON PRINCIPAL		197,196	197,196	183,392	195,045	0	2,151	0	2,151	0	197,196	0	0	0	5,640	11/25/2016	1
52517#	AD 5 FHA LEHMAN 92-A PROJ L 6.930		06/25/2015	PAID ON PRINCIPAL		12,527	12,527	11,751	12,486	0	42	0	42	0	12,527	0	0	0	343	07/25/2017	1
000000	00 0 FHA MERRILL LYNCH 185- 6.810		06/25/2015	PAID ON PRINCIPAL		35,167	35,167	31,650	34,149	0	1,018	0	1,018	0	35,167	0	0	0	999	10/25/2018	1
38378X	P6 2 GNR 2014-166 PL 2.500		06/16/2015	PAID ON PRINCIPAL		168,297	168,297	168,192	168,179	0	118	0	118	0	168,297	0	0	0	1,614	05/16/2055	1
83162C	SP 9 SBAP 2009-20F 1 4.950		06/01/2015	PAID ON PRINCIPAL		201,283	201,283	201,283	201,685	0	(402)	0	(402)	0	201,283	0	0	0	5,152	06/01/2029	1
83162C	VX 8 SBAP 2013-20K 1 3.380		05/01/2015	PAID ON PRINCIPAL		123,813	123,813	123,813	123,849	0	(36)	0	(36)	0	123,813	0	0	0	2,136	11/01/2033	1
059999	Total Bonds - U.S. Government					108,827,599	106,907,877	107,729,632	106,450,678	0	(437,934)	0	(437,934)	0	106,012,744	0	2,814,855	2,814,855	1,435,095	XXX	XXX

QE05

Bonds - U.S. States, Territories and Possessions

34153P	4S 4 FLORIDA STATE BD OF ED 5.000		06/01/2015	REDEEMED		4,802,550	4,755,000	5,119,328	4,813,822	0	(11,272)	0	(11,272)	0	4,802,550	0	0	0	118,875	06/01/2022	1
34153P	4T 2 FLORIDA STATE BD OF ED 5.000		06/01/2015	REDEEMED		5,469,150	5,415,000	5,820,475	5,481,063	0	(11,913)	0	(11,913)	0	5,469,150	0	0	0	135,375	06/01/2023	1
34153P	5G 9 FLORIDA STATE BD OF ED 5.000		06/01/2015	REDEEMED		7,337,650	7,265,000	7,821,644	7,349,756	0	(24,236)	0	(24,236)	0	7,325,520	0	12,130	12,130	181,625	06/01/2022	1FE
34153P	5H 7 FLORIDA STATE BD OF ED 5.000		06/01/2015	REDEEMED		8,337,550	8,255,000	8,873,134	8,349,265	0	(26,947)	0	(26,947)	0	8,322,318	0	15,232	15,232	206,375	06/01/2023	1FE
93974B	JN 3 WASHINGTON GO MOTOR VE 5.000		06/01/2015	REDEEMED		3,825,000	3,825,000	4,078,942	3,837,888	0	(12,888)	0	(12,888)	0	3,825,000	0	0	0	95,625	06/01/2024	1FE
93974B	JP 8 WASHINGTON GO MOTOR VE 5.000		06/01/2015	REDEEMED		4,180,000	4,180,000	4,443,800	4,193,394	0	(13,394)	0	(13,394)	0	4,180,000	0	0	0	104,500	06/01/2025	1FE
93974B	JQ 6 WASHINGTON GO MOTOR VE 5.000		06/01/2015	REDEEMED		4,325,000	4,325,000	4,583,765	4,338,145	0	(13,145)	0	(13,145)	0	4,325,000	0	0	0	108,125	06/01/2026	1FE
97705L	GA 9 WISCONSIN GENERAL OBLI 5.000		05/01/2015	REDEEMED		10,000,000	10,000,000	10,345,800	10,014,526	0	(13,139)	0	(13,139)	0	10,001,387	0	(1,387)	(1,387)	250,000	05/01/2019	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
1799999	Total Bonds - U.S. States, Territories and Possessions					48,276,900	48,020,000	51,086,888	48,377,858	0	(126,933)	0	(126,933)	0	48,250,925	0	25,975	25,975	1,200,500	XXX	XXX

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

102637	PB 5	BOWLING GREEN GEN OBLI 4.000	06/01/2015	MATURED		1,560,000	1,560,000	1,640,886	1,565,903	0	(5,903)	0	(5,903)	0	1,560,000	0	0	0	31,200	06/01/2015	1FE
117583	UR 3	BRYAN ISD GENERAL OBLI 5.250	04/30/2015	REDEEMED		4,290,000	4,290,000	4,485,367	4,310,774	0	(19,524)	0	(19,524)	0	4,291,250	0	(1,250)	(1,250)	159,534	02/15/2019	1FE
121653	EL 9	BURLINGTON BRDG CO GTD 5.000	05/15/2015	MATURED		1,260,000	1,260,000	1,374,206	1,265,765	0	(5,765)	0	(5,765)	0	1,260,000	0	0	0	31,500	05/15/2015	1FE
161034	7T 4	CHARLOTTE GENERAL OBLI 5.000	06/01/2015	REDEEMED		4,460,000	4,460,000	4,772,334	4,475,396	0	(14,005)	0	(14,005)	0	4,461,391	0	(1,391)	(1,391)	124,750	06/01/2024	1FE
161034	8G 1	CHARLOTTE GENERAL OBLI 5.000	06/01/2015	REDEEMED		6,345,000	6,345,000	6,949,171	6,375,293	0	(27,432)	0	(27,432)	0	6,347,861	0	(2,861)	(2,861)	158,625	06/01/2019	1FE
165573	PQ 3	CHESTER CO GENERAL OBL 5.000	05/15/2015	REDEEMED		7,200,000	7,200,000	7,682,832	7,220,935	0	(20,935)	0	(20,935)	0	7,200,000	0	0	0	180,000	11/15/2017	1FE
182252	RM 0	CLARKSTON COM SCH GO Q 5.000	05/01/2015	REDEEMED		2,475,000	2,475,000	2,598,131	2,480,172	0	(5,172)	0	(5,172)	0	2,475,000	0	0	0	61,875	05/01/2018	1FE
182252	RQ 1	CLARKSTON COM SCH GO Q 5.000	05/01/2015	REDEEMED		3,475,000	3,475,000	3,594,575	3,504,438	0	(29,438)	0	(29,438)	0	3,475,000	0	0	0	86,875	05/01/2021	1FE
182252	RR 9	CLARKSTON COM SCH GO Q 5.000	05/01/2015	REDEEMED		3,475,000	3,475,000	3,589,084	3,503,083	0	(28,083)	0	(28,083)	0	3,475,000	0	0	0	86,875	05/01/2022	1FE
182252	RS 7	CLARKSTON COM SCH GO Q 5.000	05/01/2015	REDEEMED		3,450,000	3,450,000	3,561,401	3,477,429	0	(27,429)	0	(27,429)	0	3,450,000	0	0	0	86,250	05/01/2023	1FE
483890	MX 4	KANE CO SD#129 AURORA 5.000	06/11/2015	REDEEMED		6,470,000	6,470,000	6,809,287	6,473,279	0	(3,416)	0	(3,416)	0	6,469,864	0	136	136	278,569	02/01/2020	1FE
483890	MZ 9	KANE CO SD#129 AURORA 5.000	06/11/2015	REDEEMED		10,425,000	10,425,000	11,109,506	10,431,699	0	(6,763)	0	(6,763)	0	10,424,936	0	64	64	448,854	02/01/2022	1FE
494656	XS 5	KING & SNOHOMISH GO SD 5.000	06/01/2015	MATURED		7,900,000	7,900,000	8,867,987	7,942,919	0	(42,919)	0	(42,919)	0	7,900,000	0	0	0	197,500	06/01/2015	1FE
497592	GF 6	KIRKWOOD COMM COLLEGE 4.000	06/01/2015	REDEEMED		1,475,000	1,475,000	1,561,951	1,482,043	0	(7,043)	0	(7,043)	0	1,475,000	0	0	0	29,500	06/01/2016	1FE
497592	GG 4	KIRKWOOD COMM COLLEGE 4.000	06/01/2015	REDEEMED		1,500,000	1,500,000	1,566,720	1,505,427	0	(5,427)	0	(5,427)	0	1,500,000	0	0	0	30,000	06/01/2017	1FE
497592	GH 2	KIRKWOOD COMM COLLEGE 4.000	06/01/2015	REDEEMED		1,145,000	1,145,000	1,181,938	1,148,006	0	(3,006)	0	(3,006)	0	1,145,000	0	0	0	22,900	06/01/2018	1FE
497592	GJ 8	KIRKWOOD COMM COLLEGE 4.000	06/01/2015	REDEEMED		1,580,000	1,580,000	1,619,026	1,583,169	0	(3,169)	0	(3,169)	0	1,580,000	0	0	0	31,600	06/01/2019	1FE
497592	GK 5	KIRKWOOD COMM COLLEGE 4.000	06/01/2015	REDEEMED		1,625,000	1,625,000	1,652,966	1,627,253	0	(2,253)	0	(2,253)	0	1,625,000	0	0	0	32,500	06/01/2020	1FE
497592	GL 3	KIRKWOOD COMM COLLEGE 4.000	06/01/2015	REDEEMED		1,675,000	1,675,000	1,694,698	1,676,556	0	(1,556)	0	(1,556)	0	1,675,000	0	0	0	33,500	06/01/2021	1FE
499512	G9 6	KNOX CO GENERAL OBLIGA 5.500	04/01/2015	MATURED		8,500,000	8,500,000	9,166,230	8,515,808	0	(15,808)	0	(15,808)	0	8,500,000	0	0	0	233,750	04/01/2015	1FE
613340	C8 9	MONTGOMERY CO GENERAL 5.000	06/01/2015	REDEEMED		5,000,000	5,000,000	5,414,950	5,021,597	0	(21,597)	0	(21,597)	0	5,000,000	0	0	0	125,000	06/01/2021	1FE
613340	C9 7	MONTGOMERY CO GENERAL 5.000	06/01/2015	REDEEMED		10,000,000	10,000,000	10,870,000	10,042,739	0	(42,739)	0	(42,739)	0	10,000,000	0	0	0	250,000	06/01/2022	1FE
735371	KT 2	PORT SEATTLE LT GO REF 5.000	06/01/2015	REDEEMED		3,205,000	3,205,000	3,397,268	3,215,006	0	(9,407)	0	(9,407)	0	3,205,599	0	(599)	(599)	80,125	06/01/2018	1FE
735371	KU 9	PORT SEATTLE LT GO REF 5.000	06/01/2015	REDEEMED		3,370,000	3,370,000	3,561,450	3,379,965	0	(9,376)	0	(9,376)	0	3,370,589	0	(589)	(589)	84,250	06/01/2019	1FE
797272	DD 0	SAN DIEGO CCD GO S2005 5.000	05/01/2015	REDEEMED		5,030,000	5,030,000	5,359,113	5,043,318	0	(13,318)	0	(13,318)	0	5,030,000	0	0	0	125,750	05/01/2021	1FE
797272	DE 8	SAN DIEGO CCD GO S2005 5.000	05/01/2015	REDEEMED		4,935,000	4,935,000	5,245,954	4,947,575	0	(12,575)	0	(12,575)	0	4,935,000	0	0	0	123,375	05/01/2022	1FE
797272	DF 5	SAN DIEGO CCD GO S2005 5.000	05/01/2015	REDEEMED		6,445,000	6,445,000	6,830,347	6,460,544	0	(15,544)	0	(15,544)	0	6,445,000	0	0	0	161,125	05/01/2023	1FE
797683	ED 7	SAN FRANCISCO CCD GO S 5.000	04/24/2015	REDEEMED		3,580,000	3,580,000	3,782,879	3,579,983	0	17	0	17	0	3,580,000	0	0	0	64,142	06/15/2021	1FE
797683	EF 2	SAN FRANCISCO CCD GO S 4.375	04/24/2015	REDEEMED		5,120,000	5,120,000	5,094,298	5,103,792	0	348	0	348	0	5,104,140	0	15,860	15,860	80,267	06/15/2023	1FE
967244	MW 1	WICHITA GENERAL OBLIGA 4.000	06/01/2015	REDEEMED		2,464,400	2,440,000	2,554,778	2,490,585	0	(21,943)	0	(21,943)	0	2,468,642	0	(4,242)	(4,242)	48,800	06/01/2018	1FE
967244	MX 9	WICHITA GENERAL OBLIGA 4.000	06/01/2015	REDEEMED		2,550,250	2,525,000	2,630,949	2,573,656	0	(19,738)	0	(19,738)	0	2,553,918	0	(3,668)	(3,668)	50,500	06/01/2019	1FE
2499999	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions					131,984,650	131,935,000	140,220,279	132,424,103	0	(440,914)	0	(440,914)	0	131,983,189	0	1,461	1,461	3,539,491	XXX	XXX

Bonds - U.S. Special Revenue and Special Assessment

05053*	AA 3	AUBURN HSG DEV CORP S7 7.400	06/15/2015	REDEEMED		11,951	11,951	11,951	11,951	0	0	0	0	0	11,951	0	0	0	369	04/15/2021	5*
--------	------	------------------------------	------------	----------	--	--------	--------	--------	--------	---	---	---	---	---	--------	---	---	---	-----	------------	----

QE05.1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
163123	MY 5 CHELAN CO PUB UTIL DIS		06/23/2015	MORGAN STANLEY		9,184,148	14,335,000	3,467,637	6,788,108	0	186,365	0	186,365	0	6,974,473	0	2,209,675	2,209,675	0	06/01/2028	1FE
485428	L7 9 KANSAS DEV FIN PUB WAT 4.750		04/01/2015	REDEEMED		235,000	235,000	250,160	235,000	0	0	0	0	0	235,000	0	0	0	5,581	04/01/2017	1FE
485428	L8 7 KANSAS DEV FIN PUB WAT 4.750		04/01/2015	REDEEMED		240,000	240,000	253,726	240,000	0	0	0	0	0	240,000	0	0	0	5,700	04/01/2018	1FE
485428	L9 5 KANSAS DEV FIN PUB WAT 4.750		04/01/2015	REDEEMED		110,000	110,000	115,492	110,000	0	0	0	0	0	110,000	0	0	0	2,613	04/01/2019	1FE
646136	BU 4 NEW JERSEY TRANS AUTH 5.000		06/15/2015	REDEEMED		22,370,000	22,370,000	24,651,740	22,509,567	0	(139,567)	0	(139,567)	0	22,370,000	0	0	0	559,250	06/15/2016	1FE
64711R	GP 5 NEW MEXICO FIN AUTH TR 5.000		06/15/2015	MATURED		1,000,000	1,000,000	1,127,300	1,011,007	0	(11,007)	0	(11,007)	0	1,000,000	0	0	0	25,000	06/15/2015	1FE
649876	VT 3 NEW YORK LOC GOVT ASST 5.500		04/01/2015	REDEEMED		1,430,000	1,430,000	1,656,970	1,477,490	0	(47,490)	0	(47,490)	0	1,430,000	0	0	0	39,325	04/01/2017	1FE
67766W	MR 0 OHIO WATER DEV AUTH PC 5.000		06/01/2015	REDEEMED		8,160,000	8,160,000	8,691,461	8,186,787	0	(26,787)	0	(26,787)	0	8,160,000	0	0	0	204,000	12/01/2022	1FE
67766W	MT 6 OHIO WATER DEV AUTH PC 5.000		06/01/2015	REDEEMED		8,160,000	8,160,000	8,791,666	8,191,975	0	(31,975)	0	(31,975)	0	8,160,000	0	0	0	204,000	12/01/2023	1FE
67766W	NK 4 OHIO WATER DEV AUTH PC 5.000		06/01/2015	REDEEMED		1,840,000	1,840,000	1,959,839	1,846,040	0	(6,040)	0	(6,040)	0	1,840,000	0	0	0	46,000	12/01/2022	1FE
67766W	NM 0 OHIO WATER DEV AUTH PC 5.000		06/01/2015	REDEEMED		1,840,000	1,840,000	1,982,434	1,847,210	0	(7,210)	0	(7,210)	0	1,840,000	0	0	0	46,000	12/01/2023	1FE
684421	CR 9 ORANGE CO WATER DIST C 5.000		06/01/2015	REDEEMED		1,895,000	1,895,000	1,978,588	1,903,887	0	(8,655)	0	(8,655)	0	1,895,233	0	(233)	(233)	74,747	08/15/2018	1FE
938865	BM 3 WASHINGTON HSG DEV COR 7.250		06/01/2015	REDEEMED		33,994	33,994	33,994	33,994	0	0	0	0	0	33,994	0	0	0	1,028	03/01/2020	1
3128QG	CC 4 FH (3/1 ARM) #1N0067 2.515		06/15/2015	PAID ON PRINCIPAL		888	888	891	884	0	4	0	4	0	888	0	0	0	9	12/15/2035	1
3128JR	G4 2 FH (3/1 ARM) #847419 2.414		06/15/2015	PAID ON PRINCIPAL		28,126	28,126	28,002	27,928	0	198	0	198	0	28,126	0	0	0	283	03/15/2035	1
3128JR	KQ 8 FH (5/1 ARM) #847503 2.325		06/15/2015	PAID ON PRINCIPAL		41,627	41,627	40,882	40,899	0	728	0	728	0	41,627	0	0	0	414	12/15/2035	1
31296S	DY 9 FHLMC GOLD PASSTHRU 5.000		06/15/2015	PAID ON PRINCIPAL		35,416	35,416	35,306	35,313	0	103	0	103	0	35,416	0	0	0	741	01/15/2034	1
31292H	AK 0 FHLMC GOLD PASSTHRU 7.500		06/15/2015	PAID ON PRINCIPAL		718	718	753	802	0	(84)	0	(84)	0	718	0	0	0	22	01/15/2030	1
31292H	NH 3 FHLMC GOLD PASSTHRU 6.000		06/15/2015	PAID ON PRINCIPAL		1,956	1,956	2,008	2,026	0	(70)	0	(70)	0	1,956	0	0	0	51	02/15/2032	1
31293J	ZX 0 FHLMC GOLD PASSTHRU 6.000		06/15/2015	PAID ON PRINCIPAL		6,463	6,463	6,609	6,679	0	(216)	0	(216)	0	6,463	0	0	0	162	04/15/2029	1
31298S	UJ 1 FHLMC GOLD PASSTHRU 7.500		06/15/2015	PAID ON PRINCIPAL		622	622	651	669	0	(47)	0	(47)	0	622	0	0	0	20	08/15/2031	1
31298V	FC 6 FHLMC GOLD PASSTHRU 7.500		06/15/2015	PAID ON PRINCIPAL		412	412	431	449	0	(37)	0	(37)	0	412	0	0	0	13	09/15/2031	1
31287R	S7 5 FHLMC GOLD PASSTHRU 7.500		06/15/2015	PAID ON PRINCIPAL		676	676	709	734	0	(58)	0	(58)	0	676	0	0	0	21	04/15/2032	1
31287S	GA 9 FHLMC GOLD PASSTHRU 6.000		06/15/2015	PAID ON PRINCIPAL		7,720	7,720	7,895	8,026	0	(306)	0	(306)	0	7,720	0	0	0	157	04/15/2032	1
31287X	PZ 3 FHLMC GOLD PASSTHRU 6.000		06/15/2015	PAID ON PRINCIPAL		8,223	8,223	8,441	8,507	0	(284)	0	(284)	0	8,223	0	0	0	206	09/15/2032	1
31288A	K7 9 FHLMC GOLD PASSTHRU 6.000		06/15/2015	PAID ON PRINCIPAL		4,559	4,559	4,689	4,810	0	(250)	0	(250)	0	4,559	0	0	0	114	10/15/2032	1
31288E	6E 2 FHLMC GOLD PASSTHRU 6.000		06/15/2015	PAID ON PRINCIPAL		423	423	435	440	0	(17)	0	(17)	0	423	0	0	0	11	02/15/2033	1
31288H	RC 6 FHLMC GOLD PASSTHRU 6.000		06/15/2015	PAID ON PRINCIPAL		302	302	310	311	0	(9)	0	(9)	0	302	0	0	0	8	03/15/2033	1
31335H	TT 0 FHLMC GOLD PASSTHRU 6.000		06/15/2015	PAID ON PRINCIPAL		4,652	4,652	4,766	4,778	0	(126)	0	(126)	0	4,652	0	0	0	110	07/15/2022	1
3128GK	RX 4 FHLMC GOLD PASSTHRU 5.500		06/15/2015	PAID ON PRINCIPAL		7,078	7,078	7,082	7,066	0	11	0	11	0	7,078	0	0	0	144	05/15/2016	1
3128GK	TP 9 FHLMC GOLD PASSTHRU 5.500		06/15/2015	PAID ON PRINCIPAL		11,283	11,283	11,290	11,265	0	18	0	18	0	11,283	0	0	0	257	04/15/2016	1
3128H4	H9 3 FHLMC GOLD PASSTHRU 5.000		06/15/2015	PAID ON PRINCIPAL		12,854	12,854	13,051	12,902	0	(48)	0	(48)	0	12,854	0	0	0	268	05/15/2018	1
3128H4	UX 5 FHLMC GOLD PASSTHRU 5.000		06/15/2015	PAID ON PRINCIPAL		1,192	1,192	1,210	1,196	0	(4)	0	(4)	0	1,192	0	0	0	25	06/15/2018	1
3128H4	5W 5 FHLMC GOLD PASSTHRU 5.000		06/15/2015	PAID ON PRINCIPAL		570	570	579	573	0	(3)	0	(3)	0	570	0	0	0	12	06/15/2018	1
3128H5	AQ 9 FHLMC GOLD PASSTHRU 5.000		06/15/2015	PAID ON PRINCIPAL		1,348	1,348	1,368	1,354	0	(6)	0	(6)	0	1,348	0	0	0	28	06/15/2018	1
3128H6	BH 6 FHLMC GOLD PASSTHRU 5.000		06/15/2015	PAID ON PRINCIPAL		21,186	21,186	21,510	21,271	0	(86)	0	(86)	0	21,186	0	0	0	441	07/15/2018	1

QE05.2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
3128H6	BP 8	FHLMC GOLD PASSTHRU	5.000	06/15/2015	PAID ON PRINCIPAL		24,129	24,129	24,498	24,206	0	(78)	0	(78)	24,129	0	0	0	465	07/15/2018	1
31283H	WY 7	FHLMC GOLD PASSTHRU	5.500	06/15/2015	PAID ON PRINCIPAL		638,218	638,218	636,696	636,564	0	1,655	0	1,655	638,218	0	0	0	14,723	06/15/2033	1
31283H	WZ 4	FHLMC GOLD PASSTHRU	6.000	06/15/2015	PAID ON PRINCIPAL		69,428	69,428	71,214	71,291	0	(1,863)	0	(1,863)	69,428	0	0	0	1,742	04/15/2033	1
31283H	W9 2	FHLMC GOLD PASSTHRU	6.000	06/15/2015	PAID ON PRINCIPAL		5,625	5,625	5,752	5,801	0	(176)	0	(176)	5,625	0	0	0	138	05/15/2033	1
31283H	Z2 4	FHLMC GOLD PASSTHRU	6.000	06/15/2015	PAID ON PRINCIPAL		96,944	96,944	99,320	99,401	0	(2,457)	0	(2,457)	96,944	0	0	0	2,405	11/15/2033	1
31283H	Z5 7	FHLMC GOLD PASSTHRU	6.000	06/15/2015	PAID ON PRINCIPAL		96,894	96,894	99,266	99,429	0	(2,535)	0	(2,535)	96,894	0	0	0	2,331	02/15/2034	1
3128MJ	SY 7	FHLMC GOLD PASSTHRU	3.000	06/15/2015	PAID ON PRINCIPAL		117,777	117,777	111,791	112,097	0	5,680	0	5,680	117,777	0	0	0	1,490	06/15/2043	1
3128MJ	S3 5	FHLMC GOLD PASSTHRU	3.000	06/15/2015	PAID ON PRINCIPAL		95,674	95,674	91,776	92,070	0	3,604	0	3,604	95,674	0	0	0	1,207	07/15/2043	1
3128MJ	S6 8	FHLMC GOLD PASSTHRU	3.000	06/15/2015	PAID ON PRINCIPAL		270,635	270,635	256,931	257,945	0	12,690	0	12,690	270,635	0	0	0	3,377	08/15/2043	1
3133TG	NU 9	FHR 2093 Z CMO	6.000	06/15/2015	PAID ON PRINCIPAL		104,013	104,013	95,162	99,793	0	4,220	0	4,220	104,013	0	0	0	2,588	11/15/2028	1
3133TK	SJ 0	FHR 2151 JZ CMO	6.000	06/15/2015	PAID ON PRINCIPAL		271,670	271,670	248,364	264,102	0	7,567	0	7,567	271,670	0	0	0	6,554	05/15/2029	1
3133TM	7G 5	FHR 2182 ZC CMO	7.500	06/15/2015	PAID ON PRINCIPAL		56,705	56,705	58,321	56,538	0	167	0	167	56,705	0	0	0	1,775	09/15/2029	1
3133TN	JY 1	FHR 2223 Z CMO	8.000	06/15/2015	PAID ON PRINCIPAL		9,807	9,807	9,580	9,622	0	185	0	185	9,807	0	0	0	327	03/15/2030	1
3133TQ	ZU 4	FHR 2274 KC CMO	6.500	06/15/2015	PAID ON PRINCIPAL		16,244	16,244	16,209	16,200	0	44	0	44	16,244	0	0	0	428	01/15/2031	1
3133TR	LB 9	FHR 2284 Z CMO	6.500	06/15/2015	PAID ON PRINCIPAL		49,203	49,203	46,514	47,796	0	1,407	0	1,407	49,203	0	0	0	1,256	02/15/2031	1
3133TR	GX 7	FHR 2288 Z CMO	6.500	06/15/2015	PAID ON PRINCIPAL		119,322	119,322	112,061	115,462	0	3,860	0	3,860	119,322	0	0	0	3,236	02/15/2031	1
3133TR	SR 7	FHR 2297 KZ CMO	6.000	06/15/2015	PAID ON PRINCIPAL		136,415	136,415	123,000	131,683	0	4,732	0	4,732	136,415	0	0	0	3,377	03/15/2031	1
31339W	Q2 5	FHR 2433 NH CMO	6.500	06/15/2015	PAID ON PRINCIPAL		382,050	382,050	384,199	381,580	0	470	0	470	382,050	0	0	0	10,373	04/15/2032	1
31392K	FP 6	FHR 2451 JH CMO	6.500	06/15/2015	PAID ON PRINCIPAL		88,521	88,521	87,878	87,998	0	524	0	524	88,521	0	0	0	2,258	05/15/2032	1
31392K	AA 4	FHR 2454 BK CMO	6.500	06/15/2015	PAID ON PRINCIPAL		182,519	182,519	183,916	182,075	0	444	0	444	182,519	0	0	0	4,896	05/15/2032	1
31394K	NK 6	FHR 2686 NY CMO	5.000	06/15/2015	PAID ON PRINCIPAL		436,896	436,896	422,219	432,260	0	4,636	0	4,636	436,896	0	0	0	8,999	10/15/2023	1
31394M	SG 6	FHR 2719 WC CMO	4.500	06/15/2015	PAID ON PRINCIPAL		82,807	82,807	76,299	80,004	0	2,803	0	2,803	82,807	0	0	0	1,544	12/15/2023	1
31394N	L3 0	FHR 2729 CE CMO	4.500	06/15/2015	PAID ON PRINCIPAL		663,900	663,900	617,806	650,176	0	13,724	0	13,724	663,900	0	0	0	12,422	01/15/2024	1
3137B8	DA 2	FHR 4302 CA	3.000	06/15/2015	PAID ON PRINCIPAL		154,409	154,409	155,712	155,661	0	(1,252)	0	(1,252)	154,409	0	0	0	1,944	06/15/2040	1
3137BB	QB 9	FHR 4351 LC CMO	3.000	06/15/2015	PAID ON PRINCIPAL		287,607	287,607	291,259	291,184	0	(3,576)	0	(3,576)	287,607	0	0	0	3,595	11/15/2040	1
31282X	A8 4	FHS 146 75 CMO	7.500	06/15/2015	PAID ON PRINCIPAL		5,626	5,626	5,673	5,648	0	(22)	0	(22)	5,626	0	0	0	179	01/15/2023	1
31403D	AC 3	FN (5/1 ARM) #745303	2.271	06/25/2015	PAID ON PRINCIPAL		203,234	203,234	201,217	202,742	0	492	0	492	203,234	0	0	0	1,847	01/25/2036	1
3138A1	V5 7	FNMA PASS TH #AH0635	3.500	06/25/2015	PAID ON PRINCIPAL		87,111	87,111	86,828	86,808	0	302	0	302	87,111	0	0	0	1,250	01/25/2026	1
3138A6	ZA 1	FNMA PASS TH #AH5236	3.500	06/25/2015	PAID ON PRINCIPAL		175,969	175,969	175,398	175,407	0	562	0	562	175,969	0	0	0	2,656	01/25/2026	1
3138X5	PC 5	FNMA PASS TH #AU5818	2.500	06/25/2015	PAID ON PRINCIPAL		182,036	182,036	180,600	180,731	0	1,305	0	1,305	182,036	0	0	0	1,856	08/25/2028	1
31417A	P8 6	FNMA PASS TH #00AB4046	3.500	06/25/2015	PAID ON PRINCIPAL		458,857	458,857	473,375	472,926	0	(14,070)	0	(14,070)	458,857	0	0	0	6,667	12/25/2041	1
31371J	5D 2	FNMA PASS TH #253844	5.500	06/25/2015	PAID ON PRINCIPAL		8,040	8,040	7,975	8,001	0	40	0	40	8,040	0	0	0	183	06/25/2016	1
31371K	RC 7	FNMA PASS TH #254383	7.500	06/25/2015	PAID ON PRINCIPAL		840	840	878	917	0	(77)	0	(77)	840	0	0	0	26	06/25/2032	1
31371K	2V 2	FNMA PASS TH #254688	5.500	06/25/2015	PAID ON PRINCIPAL		60,409	60,409	61,948	61,326	0	(917)	0	(917)	60,409	0	0	0	1,353	03/25/2023	1
31371K	2X 8	FNMA PASS TH #254690	5.500	06/25/2015	PAID ON PRINCIPAL		67,338	67,338	68,780	68,174	0	(836)	0	(836)	67,338	0	0	0	1,499	04/25/2023	1
31371K	5X 5	FNMA PASS TH #254762	5.000	06/25/2015	PAID ON PRINCIPAL		23,652	23,652	23,600	23,585	0	67	0	67	23,652	0	0	0	480	05/25/2023	1

QE05.3

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)
31371L A8 2	FNMA PASS TH #254831	5.000	06/25/2015	PAID ON PRINCIPAL		20,772	20,772	20,726	20,713	0	59	0	59	0	20,772	0	0	0	430	08/25/2023	1
31371L A9 0	FNMA PASS TH #254832	5.500	06/25/2015	PAID ON PRINCIPAL		221,597	221,597	226,583	224,450	0	(2,853)	0	(2,853)	0	221,597	0	0	0	5,124	08/25/2023	1
31371L DM 8	FNMA PASS TH #254908	5.000	06/25/2015	PAID ON PRINCIPAL		71,981	71,981	72,453	72,115	0	(134)	0	(134)	0	71,981	0	0	0	1,470	09/25/2023	1
31371L EZ 8	FNMA PASS TH #254952	4.500	06/25/2015	PAID ON PRINCIPAL		19,918	19,918	19,962	19,889	0	29	0	29	0	19,918	0	0	0	378	11/25/2018	1
31371L F3 8	FNMA PASS TH #254986	5.500	06/25/2015	PAID ON PRINCIPAL		52,721	52,721	53,842	53,356	0	(634)	0	(634)	0	52,721	0	0	0	1,235	11/25/2023	1
31371L HY 8	FNMA PASS TH #255047	5.500	06/25/2015	PAID ON PRINCIPAL		52,030	52,030	53,136	52,633	0	(603)	0	(603)	0	52,030	0	0	0	1,176	01/25/2024	1
31371L JU 4	FNMA PASS TH #255075	5.500	06/25/2015	PAID ON PRINCIPAL		85,406	85,406	87,582	86,616	0	(1,210)	0	(1,210)	0	85,406	0	0	0	1,912	02/25/2024	1
31372Q CQ 8	FNMA PASS TH #279179	7.000	06/25/2015	PAID ON PRINCIPAL		1,949	1,949	1,834	1,894	0	55	0	55	0	1,949	0	0	0	57	05/25/2024	1
31372R LH 6	FNMA PASS TH #280328	7.000	06/25/2015	PAID ON PRINCIPAL		818	818	781	795	0	23	0	23	0	818	0	0	0	24	04/25/2024	1
31373U F3 6	FNMA PASS TH #303586	6.500	06/25/2015	PAID ON PRINCIPAL		2,500	2,500	2,343	2,396	0	104	0	104	0	2,500	0	0	0	62	09/25/2025	1
31375F AZ 8	FNMA PASS TH #333940	6.500	06/25/2015	PAID ON PRINCIPAL		2,230	2,230	2,135	2,174	0	56	0	56	0	2,230	0	0	0	60	06/25/2024	1
31376R 6H 9	FNMA PASS TH #363672	7.500	06/25/2015	PAID ON PRINCIPAL		2,285	2,285	2,205	2,171	0	114	0	114	0	2,285	0	0	0	71	11/25/2026	1
31376U MV 3	FNMA PASS TH #365872	7.500	06/25/2015	PAID ON PRINCIPAL		457	457	441	435	0	21	0	21	0	457	0	0	0	14	12/25/2026	1
31376Y LA 2	FNMA PASS TH #369421	7.500	06/25/2015	PAID ON PRINCIPAL		2,346	2,346	2,359	2,368	0	(22)	0	(22)	0	2,346	0	0	0	82	01/25/2027	1
31378R S5 9	FNMA PASS TH #406540	6.500	06/25/2015	PAID ON PRINCIPAL		45	45	46	46	0	(0)	0	(0)	0	45	0	0	0	1	12/25/2027	1
31378R S8 3	FNMA PASS TH #406543	6.500	06/25/2015	PAID ON PRINCIPAL		695	695	697	698	0	(3)	0	(3)	0	695	0	0	0	19	12/25/2027	1
31379F J3 9	FNMA PASS TH #417982	7.000	06/25/2015	PAID ON PRINCIPAL		683	683	694	699	0	(15)	0	(15)	0	683	0	0	0	20	03/25/2028	1
31379T BL 7	FNMA PASS TH #428543	6.500	06/25/2015	PAID ON PRINCIPAL		4,954	4,954	4,933	4,932	0	22	0	22	0	4,954	0	0	0	144	06/25/2028	1
31379T G5 7	FNMA PASS TH #428720	6.500	06/25/2015	PAID ON PRINCIPAL		924	924	920	920	0	4	0	4	0	924	0	0	0	25	06/25/2028	1
313615 L4 6	FNMA PASS TH #50747	7.000	06/25/2015	PAID ON PRINCIPAL		1,652	1,652	1,543	1,594	0	58	0	58	0	1,652	0	0	0	48	06/25/2023	1
31384V L7 5	FNMA PASS TH #535050	7.500	06/25/2015	PAID ON PRINCIPAL		7,759	7,759	8,098	8,533	0	(774)	0	(774)	0	7,759	0	0	0	239	12/25/2029	1
31385H YA 4	FNMA PASS TH #545305	6.000	06/25/2015	PAID ON PRINCIPAL		1,002	1,002	1,043	1,012	0	(10)	0	(10)	0	1,002	0	0	0	25	11/25/2016	1
31385H SH 1	FNMA PASS TH #545448	7.500	06/25/2015	PAID ON PRINCIPAL		1,514	1,514	1,576	1,676	0	(163)	0	(163)	0	1,514	0	0	0	47	02/25/2032	1
31385X M8 7	FNMA PASS TH #555783	4.500	06/25/2015	PAID ON PRINCIPAL		183,319	183,319	180,820	181,554	0	1,765	0	1,765	0	183,319	0	0	0	3,408	10/25/2033	1
31386Y 6U 3	FNMA PASS TH #577883	5.500	06/25/2015	PAID ON PRINCIPAL		15,948	15,948	15,818	15,871	0	77	0	77	0	15,948	0	0	0	377	04/25/2016	1
31387C VM 0	FNMA PASS TH #580320	5.500	06/25/2015	PAID ON PRINCIPAL		11,032	11,032	10,999	10,991	0	41	0	41	0	11,032	0	0	0	253	05/25/2016	1
31387S 5E 2	FNMA PASS TH #593145	5.500	06/25/2015	PAID ON PRINCIPAL		8,607	8,607	8,605	8,580	0	26	0	26	0	8,607	0	0	0	197	08/25/2016	1
31387X JK 2	FNMA PASS TH #597066	5.500	06/25/2015	PAID ON PRINCIPAL		12,462	12,462	12,459	12,423	0	39	0	39	0	12,462	0	0	0	242	09/25/2016	1
31387X UC 7	FNMA PASS TH #597379	6.000	06/25/2015	PAID ON PRINCIPAL		6,295	6,295	6,566	6,375	0	(80)	0	(80)	0	6,295	0	0	0	158	09/25/2016	1
31388D ZE 1	FNMA PASS TH #602041	5.500	06/25/2015	PAID ON PRINCIPAL		6,158	6,158	6,156	6,140	0	18	0	18	0	6,158	0	0	0	141	08/25/2016	1
31388D 5H 7	FNMA PASS TH #602148	5.500	06/25/2015	PAID ON PRINCIPAL		2,598	2,598	2,577	2,585	0	13	0	13	0	2,598	0	0	0	59	09/25/2016	1
31388K CJ 9	FNMA PASS TH #606773	5.500	06/25/2015	PAID ON PRINCIPAL		9,066	9,066	9,064	9,040	0	26	0	26	0	9,066	0	0	0	208	10/25/2016	1
31388M J2 5	FNMA PASS TH #608781	5.500	06/25/2015	PAID ON PRINCIPAL		27,818	27,818	27,583	27,676	0	142	0	142	0	27,818	0	0	0	633	10/25/2016	1
31388M KG 2	FNMA PASS TH #608795	5.500	06/25/2015	PAID ON PRINCIPAL		25,120	25,120	24,971	25,008	0	112	0	112	0	25,120	0	0	0	559	10/25/2016	1
31388M T5 7	FNMA PASS TH #609072	6.000	06/25/2015	PAID ON PRINCIPAL		743	743	775	755	0	(12)	0	(12)	0	743	0	0	0	19	09/25/2016	1
31388N CT 1	FNMA PASS TH #609482	5.500	06/25/2015	PAID ON PRINCIPAL		8,362	8,362	8,361	8,338	0	23	0	23	0	8,362	0	0	0	191	10/25/2016	1

QE054

SCHEDULE D - PART 4

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

QE05.5

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31388N EK 8	FNMA PASS TH #609538	5.500	06/25/2015	PAID ON PRINCIPAL		9,904	9,904	9,823	9,850	0	53	0	53	0	9,904	0	0	0	261	10/25/2016	1
31388N ET 9	FNMA PASS TH #609546	5.500	06/25/2015	PAID ON PRINCIPAL		19,323	19,323	19,266	19,253	0	70	0	70	0	19,323	0	0	0	443	10/25/2016	1
31388N EU 6	FNMA PASS TH #609547	6.000	06/25/2015	PAID ON PRINCIPAL		4,713	4,713	4,906	4,761	0	(49)	0	(49)	0	4,713	0	0	0	118	10/25/2016	1
31388P XP 1	FNMA PASS TH #610986	5.500	06/25/2015	PAID ON PRINCIPAL		5,259	5,259	5,227	5,235	0	23	0	23	0	5,259	0	0	0	119	10/25/2016	1
31388Q HX 0	FNMA PASS TH #611446	5.500	06/25/2015	PAID ON PRINCIPAL		14,938	14,938	14,849	14,869	0	69	0	69	0	14,938	0	0	0	373	11/25/2016	1
31388R 4L 8	FNMA PASS TH #612927	5.500	06/25/2015	PAID ON PRINCIPAL		2,394	2,394	2,419	2,398	0	(4)	0	(4)	0	2,394	0	0	0	55	12/25/2016	1
31388T KX 0	FNMA PASS TH #614210	5.500	06/25/2015	PAID ON PRINCIPAL		6,009	6,009	6,074	6,009	0	0	0	0	0	6,009	0	0	0	126	12/25/2016	1
31388T KY 8	FNMA PASS TH #614211	5.500	06/25/2015	PAID ON PRINCIPAL		26,024	26,024	26,302	26,020	0	3	0	3	0	26,024	0	0	0	595	12/25/2016	1
31388U S2 7	FNMA PASS TH #615337	5.500	06/25/2015	PAID ON PRINCIPAL		15,916	15,916	16,087	15,914	0	3	0	3	0	15,916	0	0	0	328	12/25/2016	1
31388V V4 7	FNMA PASS TH #616335	5.500	06/25/2015	PAID ON PRINCIPAL		10,001	10,001	10,108	10,009	0	(8)	0	(8)	0	10,001	0	0	0	227	12/25/2016	1
31388V XR 4	FNMA PASS TH #616388	5.500	06/25/2015	PAID ON PRINCIPAL		12,328	12,328	12,460	12,337	0	(10)	0	(10)	0	12,328	0	0	0	283	12/25/2016	1
31388V 5C 8	FNMA PASS TH #616543	5.000	06/25/2015	PAID ON PRINCIPAL		40,257	40,257	39,175	39,910	0	347	0	347	0	40,257	0	0	0	835	12/25/2016	1
31389E FJ 9	FNMA PASS TH #623069	6.000	06/25/2015	PAID ON PRINCIPAL		2,014	2,014	2,100	2,040	0	(27)	0	(27)	0	2,014	0	0	0	50	12/25/2016	1
31389J B7 8	FNMA PASS TH #626562	6.000	06/25/2015	PAID ON PRINCIPAL		8,419	8,419	8,764	8,539	0	(120)	0	(120)	0	8,419	0	0	0	211	02/25/2017	1
31389Y M7 3	FNMA PASS TH #639482	7.500	06/25/2015	PAID ON PRINCIPAL		627	627	655	698	0	(72)	0	(72)	0	627	0	0	0	20	01/25/2032	1
31390K RG 5	FNMA PASS TH #648587	7.500	06/25/2015	PAID ON PRINCIPAL		115	115	120	128	0	(14)	0	(14)	0	115	0	0	0	4	05/25/2032	1
31391E HS 3	FNMA PASS TH #664541	6.000	06/25/2015	PAID ON PRINCIPAL		7,230	7,230	7,542	7,390	0	(160)	0	(160)	0	7,230	0	0	0	181	10/25/2017	1
31391F DW 5	FNMA PASS TH #665317	6.000	06/25/2015	PAID ON PRINCIPAL		21,364	21,364	22,281	21,674	0	(309)	0	(309)	0	21,364	0	0	0	528	10/25/2017	1
31400E QQ 6	FNMA PASS TH #685463	5.000	06/25/2015	PAID ON PRINCIPAL		20,361	20,361	20,860	20,468	0	(108)	0	(108)	0	20,361	0	0	0	430	03/25/2018	1
31401B QB 4	FNMA PASS TH #703450	5.000	06/25/2015	PAID ON PRINCIPAL		145,687	145,687	149,262	146,712	0	(1,025)	0	(1,025)	0	145,687	0	0	0	2,999	06/25/2018	1
31401C KL 6	FNMA PASS TH #704199	5.000	06/25/2015	PAID ON PRINCIPAL		44,173	44,173	45,257	44,467	0	(295)	0	(295)	0	44,173	0	0	0	955	06/25/2018	1
31401H NK 4	FNMA PASS TH #708794	5.000	06/25/2015	PAID ON PRINCIPAL		16,640	16,640	17,048	16,747	0	(108)	0	(108)	0	16,640	0	0	0	347	06/25/2018	1
31401M BR 1	FNMA PASS TH #712048	5.500	06/25/2015	PAID ON PRINCIPAL		406	406	415	413	0	(7)	0	(7)	0	406	0	0	0	9	07/25/2033	1
31401X LS 4	FNMA PASS TH #721337	5.000	06/25/2015	PAID ON PRINCIPAL		292,851	292,851	299,982	294,378	0	(1,526)	0	(1,526)	0	292,851	0	0	0	6,067	06/25/2018	1
31402C QM 7	FNMA PASS TH #725060	6.000	06/25/2015	PAID ON PRINCIPAL		883	883	903	905	0	(23)	0	(23)	0	883	0	0	0	22	01/25/2034	1
31402D VH 0	FNMA PASS TH #726116	5.000	06/25/2015	PAID ON PRINCIPAL		60,477	60,477	61,953	60,826	0	(350)	0	(350)	0	60,477	0	0	0	1,256	08/25/2018	1
31402J ER 4	FNMA PASS TH #730144	5.000	06/25/2015	PAID ON PRINCIPAL		106,810	106,810	106,184	106,284	0	525	0	525	0	106,810	0	0	0	2,008	07/25/2033	1
31402J 2D 8	FNMA PASS TH #730772	5.000	06/25/2015	PAID ON PRINCIPAL		19,621	19,621	20,102	19,765	0	(144)	0	(144)	0	19,621	0	0	0	409	08/25/2018	1
31402N D5 4	FNMA PASS TH #733724	5.000	06/25/2015	PAID ON PRINCIPAL		79,892	79,892	81,853	80,400	0	(507)	0	(507)	0	79,892	0	0	0	1,656	08/25/2018	1
31402Q LF 6	FNMA PASS TH #734826	4.500	06/25/2015	PAID ON PRINCIPAL		12,272	12,272	11,827	11,993	0	279	0	279	0	12,272	0	0	0	209	08/25/2033	1
31403F Q6 4	FNMA PASS TH #747577	5.000	06/25/2015	PAID ON PRINCIPAL		75,509	75,509	75,120	75,158	0	350	0	350	0	75,509	0	0	0	1,739	11/25/2033	1
31403G RL 8	FNMA PASS TH #748491	5.000	06/25/2015	PAID ON PRINCIPAL		25,264	25,264	25,133	25,145	0	118	0	118	0	25,264	0	0	0	545	10/25/2033	1
31403L LR 0	FNMA PASS TH #751936	5.500	06/25/2015	PAID ON PRINCIPAL		9,406	9,406	9,607	9,504	0	(99)	0	(99)	0	9,406	0	0	0	216	11/25/2023	1
31403N CD 7	FNMA PASS TH #753468	4.500	06/25/2015	PAID ON PRINCIPAL		3,544	3,544	3,556	3,541	0	3	0	3	0	3,544	0	0	0	66	11/25/2018	1
31404B SY 9	FNMA PASS TH #763835	5.000	06/25/2015	PAID ON PRINCIPAL		322	322	320	320	0	2	0	2	0	322	0	0	0	7	01/25/2034	1
31404J MA 0	FNMA PASS TH #769953	5.000	06/25/2015	PAID ON PRINCIPAL		69,178	69,178	69,135	69,062	0	116	0	116	0	69,178	0	0	0	1,525	03/25/2034	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)
31404J	YQ 2 FNMA PASS TH #770319 5.000		06/25/2015	PAID ON PRINCIPAL		364,467	364,467	362,332	362,624	0	1,843	0	1,843	0	364,467	0	0	0	6,136	04/25/2034	1
31404N	2P 0 FNMA PASS TH #773982 5.000		06/25/2015	PAID ON PRINCIPAL		8,542	8,542	8,492	8,500	0	42	0	42	0	8,542	0	0	0	179	03/25/2034	1
31404N	2S 4 FNMA PASS TH #773985 5.000		06/25/2015	PAID ON PRINCIPAL		87,670	87,670	87,156	87,230	0	440	0	440	0	87,670	0	0	0	1,826	03/25/2034	1
31404W	GW 0 FNMA PASS TH #780613 5.000		06/25/2015	PAID ON PRINCIPAL		2,534	2,534	2,420	2,450	0	84	0	84	0	2,534	0	0	0	53	05/25/2034	1
31404W	R9 9 FNMA PASS TH #780912 5.000		06/25/2015	PAID ON PRINCIPAL		14,449	14,449	13,858	14,061	0	388	0	388	0	14,449	0	0	0	302	06/25/2029	1
31406V	2P 0 FNMA PASS TH #821682 5.000		06/25/2015	PAID ON PRINCIPAL		142,533	142,533	141,745	141,816	0	717	0	717	0	142,533	0	0	0	2,898	06/25/2035	1
31407X	A8 4 FNMA PASS TH #843431 5.000		06/25/2015	PAID ON PRINCIPAL		216,871	216,871	207,450	210,845	0	6,025	0	6,025	0	216,871	0	0	0	4,123	07/25/2035	1
31358F	3N 7 FNR G-5 Z CMO 8.250		06/25/2015	PAID ON PRINCIPAL		9,585	9,585	9,729	9,613	0	(28)	0	(28)	0	9,585	0	0	0	317	03/25/2021	1
31358T	3G 2 FNR G93-10 J CMO 5.000		06/25/2015	PAID ON PRINCIPAL		27,079	27,079	23,611	25,632	0	1,448	0	1,448	0	27,079	0	0	0	572	03/25/2023	1
31359U	2Q 7 FNR 1998-64 ZB CMO 6.500		06/25/2015	PAID ON PRINCIPAL		275,941	275,941	263,639	269,905	0	6,036	0	6,036	0	275,941	0	0	0	7,619	09/25/2028	1
31359W	AW 1 FNR 1999-28 ZB CMO 6.500		06/25/2015	PAID ON PRINCIPAL		52,630	52,630	49,925	51,321	0	1,309	0	1,309	0	52,630	0	0	0	1,439	06/25/2029	1
31359V	S5 3 FNR 1999-29 ZB CMO 6.500		06/25/2015	PAID ON PRINCIPAL		23,917	23,917	22,748	23,057	0	861	0	861	0	23,917	0	0	0	647	06/25/2029	1
31392D	NT 5 FNR 2002-40 MG CMO 6.500		06/25/2015	PAID ON PRINCIPAL		107,852	107,852	106,891	107,171	0	681	0	681	0	107,852	0	0	0	2,840	06/25/2032	1
31392G	EK 7 FNR 2002-90 A1 CMO 6.500		06/25/2015	PAID ON PRINCIPAL		19,550	19,550	20,341	20,699	0	(1,149)	0	(1,149)	0	19,550	0	0	0	491	06/25/2042	1
31393U	LU 5 FNR 2003-122 TG CMO 5.000		06/25/2015	PAID ON PRINCIPAL		139,131	139,131	133,805	137,391	0	1,740	0	1,740	0	139,131	0	0	0	3,403	12/25/2023	1
31397L	C9 8 FNR 2008-53 BL CMO 5.000		04/25/2015	PAID ON PRINCIPAL		127,671	127,671	134,693	127,980	0	(309)	0	(309)	0	127,671	0	0	0	2,128	05/25/2022	1
3136AJ	G4 2 FNR 2014-26 W 3.000		06/25/2015	PAID ON PRINCIPAL		454,355	454,355	459,751	459,624	0	(5,269)	0	(5,269)	0	454,355	0	0	0	5,301	04/25/2040	1
3136AJ	6A 9 FNR 2014-27 NA CMO 3.000		06/25/2015	PAID ON PRINCIPAL		238,602	238,602	242,107	241,984	0	(3,381)	0	(3,381)	0	238,602	0	0	0	2,873	04/25/2040	1
3199999 Total Bonds - U.S. Special Revenue and Special Assessment						66,816,185	71,967,038	65,161,897	64,651,583	0	(44,839)	0	(44,839)	0	64,606,743	0	2,209,442	2,209,442	1,416,052	XXX	XXX

QE05.6

Bonds - Industrial and Miscellaneous

16524R	AC 7 ACOMP/ACMP FIN 5.875		04/15/2015	REDEEMED		1,566,090	1,500,000	1,588,125	1,568,013	994	(5,882)	0	(4,888)	0	1,563,125	0	2,965	2,965	44,063	04/15/2021	2FE
029912	AT 9 AMERICAN TOWER CORP 7.000		04/29/2015	REDEEMED		1,140,630	1,000,000	1,010,000	1,003,431	0	(284)	0	(284)	0	1,003,146	0	137,484	137,484	37,722	10/15/2017	2FE
032511	BJ 5 ANADARKO PETROLEUM COR 3.450		05/06/2015	CITIGROUP GLOBAL MARK		1,001,210	1,000,000	998,310	998,377	0	29	0	29	0	998,405	0	2,805	2,805	29,133	07/15/2024	2FE
037735	CP 0 APPALACHIAN POWER CO 7.950		05/28/2015	REDEEMED		1,382,350	1,093,000	1,404,800	1,340,637	0	(18,727)	0	(18,727)	0	1,321,909	0	60,441	60,441	75,549	01/15/2020	2FE
040555	CE 2 ARIZONA PUBLIC SERVICE 4.650		05/15/2015	MATURED		1,000,000	1,000,000	923,240	995,053	0	4,947	0	4,947	0	1,000,000	0	0	0	23,250	05/15/2015	1FE
00206R	AR 3 AT&T INC 5.800		06/23/2015	WELLS FARGO SECURITIE		1,116,860	1,000,000	996,890	998,440	0	152	0	152	0	998,591	0	118,269	118,269	50,106	02/15/2019	2FE
06406H	BQ 1 BANK OF NEW YORK MELLO 2.950		06/18/2015	MATURED		1,000,000	1,000,000	1,040,580	1,004,939	0	(4,939)	0	(4,939)	0	1,000,000	0	0	0	14,750	06/18/2015	1FE
05565S	AA 2 BNSF 2006-2 TRUST 5.629		04/01/2015	REDEEMED		102,116	102,116	102,116	102,116	0	0	0	0	0	102,116	0	0	0	2,874	04/01/2024	1FE
133131	AP 7 CAMDEN PROPERTY TRUST 5.000		06/15/2015	MATURED		1,000,000	1,000,000	967,730	997,804	0	2,196	0	2,196	0	1,000,000	0	0	0	25,000	06/15/2015	2FE
14170T	AJ 0 CAREFUSION CORP 3.300		04/23/2015	EXCHANGED		1,006,180	1,000,000	999,080	999,188	0	28	0	28	0	999,217	0	6,963	6,963	23,858	03/01/2023	2FE
20030N	AL 5 COMCAST CORP 5.900		06/29/2015	REDEEMED		3,116,700	3,000,000	3,001,630	3,000,068	0	(155)	0	(155)	0	2,999,913	0	116,787	116,787	139,633	03/15/2016	1FE
216871	AD 5 COOPER US INC 5.450		04/01/2015	MATURED		1,000,000	1,000,000	1,025,640	1,001,083	0	(1,083)	0	(1,083)	0	1,000,000	0	0	0	27,250	04/01/2015	2FE
126650	BC 3 CVS LEASE PASS THRU CE 5.880		06/10/2015	REDEEMED		51,817	51,817	46,325	47,209	0	4,608	0	4,608	0	51,817	0	0	0	1,270	01/10/2028	2FE
126650	BQ 2 CVS LEASE PASS THRU CE 6.943		06/10/2015	REDEEMED		20,015	20,015	18,767	18,934	0	1,081	0	1,081	0	20,015	0	0	0	579	01/10/2030	2FE
12665U	AA 2 CVS LEASE PASS THRU CE 4.704		06/10/2015	REDEEMED		20,680	20,680	20,680	20,680	0	0	0	0	0	20,680	0	0	0	406	01/10/2036	2FE
23918K	AM 0 DAVITA INC 6.625		05/20/2015	REDEEMED		3,149,070	3,000,000	3,307,500	3,140,700	0	(18,990)	0	(18,990)	0	3,121,710	0	27,360	27,360	109,865	11/01/2020	4FE
263534	CD 9 DUPONT EI NEMOUR 1.950		04/28/2015	TENDERED		1,011,510	1,000,000	990,470	998,044	0	597	0	597	0	998,641	0	12,869	12,869	15,329	01/15/2016	1FE

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)
337738 AG 3	FISERV INC 6.800		06/18/2015	REDEEMED		1,131,373	1,000,000	1,163,500	1,078,438	0	(12,020)	0	(12,020)	0	1,066,418	0	64,955	64,955	39,289	11/20/2017	2FE
337738 AK 4	FISERV INC 3.125		06/18/2015	REDEEMED		1,023,428	1,000,000	1,003,220	1,000,980	0	(303)	0	(303)	0	1,000,677	0	22,751	22,751	15,885	06/15/2016	2FE
372917 AQ 7	GENZYME CORP 3.625	R.	06/15/2015	MATURED		1,000,000	1,000,000	996,840	999,660	0	340	0	340	0	1,000,000	0	0	0	18,125	06/15/2015	1FE
373298 BM 9	GEORGIA-PACIFIC CORP 7.700		06/15/2015	MATURED		2,685,000	2,685,000	3,136,295	2,747,152	0	(62,152)	0	(62,152)	0	2,685,000	0	0	0	103,373	06/15/2015	2FE
413875 AL 9	HARRIS CORP 6.375		05/27/2015	REDEEMED		1,185,465	1,000,000	1,068,910	1,035,605	0	(2,906)	0	(2,906)	0	1,032,699	0	152,766	152,766	28,688	06/15/2019	2FE
404119 AR 0	HCA INC 6.500		05/07/2015	BAS-MERRILL LYNCH		3,105,000	3,000,000	2,527,500	2,909,848	0	27,951	0	27,951	0	2,937,799	0	167,201	167,201	144,625	02/15/2016	4FE
44107T AT 3	HOST HOTELS & RESORTS 4.750		06/24/2015	WELLS FARGO SECURITIE		526,105	500,000	509,555	508,563	0	(440)	0	(440)	0	508,123	0	17,982	17,982	19,660	03/01/2023	2FE
455665 AK 5	INDIANTOWN COGENERATIO 9.770		06/15/2015	REDEEMED		414,547	414,547	407,156	410,814	0	3,733	0	3,733	0	414,547	0	0	0	20,251	12/15/2020	2FE
459902 AS 1	INTERNATIONAL GAME TEC 5.500		05/01/2015	TENDERED		1,010,000	1,000,000	1,044,320	1,030,564	0	(1,836)	0	(1,836)	0	1,028,728	0	(18,728)	(18,728)	25,111	06/15/2020	3FE
461070 AH 7	INTERSTATE POWER & LIG 3.300		06/15/2015	MATURED		1,000,000	1,000,000	996,940	999,677	0	323	0	323	0	1,000,000	0	0	0	16,500	06/15/2015	1FE
500255 AR 5	KOHL'S CORP 4.000		06/22/2015	STIFEL NICOLAUS & CO		2,111,640	2,000,000	1,989,020	1,991,986	0	497	0	497	0	1,992,483	0	119,157	119,157	52,000	11/01/2021	2FE
513075 BE 0	LAMAR MEDIA CORP 5.000		05/27/2015	CITIGROUP GLOBAL MARK		2,040,000	2,000,000	2,071,250	1,990,000	66,905	(3,235)	0	63,670	0	2,053,670	0	(13,670)	(13,670)	58,333	05/01/2023	4FE
521615 AA 2	LEA POWER PARTNERS (14 6.595		06/15/2015	REDEEMED		16,100	16,100	16,100	16,100	0	0	0	0	0	16,100	0	0	0	531	06/15/2033	3FE
52517P VV 0	LEHMAN BROTHERS HOLDIN 4.800		04/02/2015	PAID ON PRINCIPAL		32,599	32,599	4,075	1,025	0	31,574	0	31,574	0	32,599	0	0	0	0	03/13/2014	6
52736R BD 3	LEVI STRAUSS 6.875		05/11/2015	KEYBANC CAPITAL MARK		546,250	500,000	540,000	530,664	0	(1,994)	0	(1,994)	0	528,669	0	17,581	17,581	18,429	05/01/2022	3FE
67021B AE 9	NII CAPITAL CORP 7.625		06/30/2015	REDEEMED		51,068	51,068	9,448	8,426	1,021	0	0	1,021	0	9,448	0	41,620	41,620	0	04/01/2021	6FE
67021B AE 9	NII CAPITAL CORP 7.625		06/30/2015	CONVERSION TO STOCK		196,846	948,932	175,552	156,574	18,979	0	0	18,979	0	175,552	0	21,294	21,294	0	04/01/2021	6FE
668074 AP 2	NORTHWESTERN CORP 6.040		06/24/2015	REDEEMED		1,065,670	1,000,000	1,177,950	1,065,884	0	(18,784)	0	(18,784)	0	1,047,099	0	18,571	18,571	49,159	09/01/2016	1FE
745332 BZ 8	PUGET SOUND ENERGY INC 6.750		06/05/2015	REDEEMED		1,037,254	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	37,254	37,254	60,000	01/15/2016	1FE
74834L AM 2	QUEST DIAGNOSTICS 6.400		04/09/2015	REDEEMED		2,246,840	2,000,000	2,023,130	2,007,407	0	(1,002)	0	(1,002)	0	2,006,405	0	240,435	240,435	98,844	07/01/2017	2FE
74834L AR 1	QUEST DIAGNOSTICS 3.200		04/09/2015	REDEEMED		513,400	500,000	499,535	499,862	0	39	0	39	0	499,902	0	13,498	13,498	8,356	04/01/2016	2FE
749571 AB 1	RHP HOTEL PPTY 5.000		06/01/2015	WELLS FARGO SECURITIE		627,798	617,000	622,399	610,830	10,145	(354)	0	9,791	0	620,621	0	7,177	7,177	19,624	04/15/2015	4FE
77340R AH 0	ROCKIES EXPRESS PIPELI 3.900		04/15/2015	MATURED		1,755,000	1,755,000	1,738,275	1,739,433	13,374	2,193	0	15,567	0	1,755,000	0	0	0	34,223	04/15/2015	3FE
832696 C* 7	SMUCKER (J.M.) COMPANY 5.550		03/20/2015	PRIOR QTR ADJ		0	0	0	0	0	505,550	0	505,550	0	505,550	0	(505,550)	(505,550)	0	04/01/2022	2
842400 EU 3	SOUTHERN CALIFORNIA ED 4.650		04/01/2015	MATURED		2,000,000	2,000,000	1,956,160	1,998,279	0	1,721	0	1,721	0	2,000,000	0	0	0	46,500	04/01/2015	1FE
87264M AB 5	TRW AUTOMOTIVE INC (14 7.250		06/30/2015	REDEEMED		3,672,737	3,330,000	3,658,838	3,471,848	0	(30,679)	0	(30,679)	0	3,441,169	0	231,568	231,568	191,128	03/15/2017	2FE
904764 AK 3	UNILEVER CAPITAL 4.800	R.	06/05/2015	MORGAN STANLEY		550,790	500,000	592,720	562,764	0	(6,528)	0	(6,528)	0	556,236	0	(5,446)	(5,446)	19,667	02/15/2019	1FE
91879Q AK 5	VAIL RESORTS INC 6.500		05/01/2015	REDEEMED		1,701,560	1,648,000	1,759,240	1,710,419	0	(8,810)	0	(8,810)	0	1,701,609	0	(49)	(49)	53,560	05/01/2019	3FE
929160 AQ 2	VULCAN MATERIALS 6.500		04/16/2015	REDEEMED		145,939	134,000	134,670	134,255	0	(42)	0	(42)	0	134,213	0	11,726	11,726	3,266	12/01/2016	3FE
097751 AY 7	BOMBARDIER INC (144A) 5.750	A.	05/20/2015	BARCLAYS CAPITAL INC		460,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	(40,000)	(40,000)	20,045	03/15/2022	4FE
292505 AF 1	ENCANA CORP 5.900	A.	04/06/2015	REDEEMED		3,378,600	3,000,000	3,125,840	3,058,472	0	(5,136)	0	(5,136)	0	3,053,336	0	325,264	325,264	61,458	12/01/2017	2FE
29358Q AB 5	ENSCO PLC 3.250	F.	04/11/2015	REDEEMED		2,052,124	2,000,000	1,984,780	1,996,021	0	920	0	920	0	1,996,941	0	55,183	55,183	37,194	03/15/2016	2FE
71645W AM 3	PETROBRAS INTERNATIONA 5.875	F.	04/24/2015	CREDIT SUISSE FIRST B		2,068,000	2,000,000	1,915,000	2,000,724	0	2,007	85,733	(83,726)	0	1,916,998	0	151,002	151,002	77,681	03/01/2018	2FE
822582 AX 0	SHELL INTERNATIONAL FI 3.400	F.	06/10/2015	BARCLAYS CAPITAL INC		1,016,100	1,000,000	1,020,630	1,019,542	0	(914)	0	(914)	0	1,018,629	0	(2,529)	(2,529)	28,617	08/12/2023	1FE
88166C AA 6	TEVA PHARMACEUTICALS F 3.000	F.	06/15/2015	MATURED		3,000,000	3,000,000	3,003,150	3,000,252	0	(252)	0	(252)	0	3,000,000	0	0	0	45,000	06/15/2015	1FE
893830 AS 8	TRANSOCEAN INC 6.000	E.	04/15/2015	BB&T CAPITAL MARKETS		1,000,000	1,000,000	942,500	998,656	0	1,033	56,316	(55,282)	0	943,373	0	56,627	56,627	35,833	03/15/2018	3FE

QE05.7

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)
91911T AL 7	VALE OVERSEAS LIMITED 4.625	F...	06/23/2015	BAS-MERRILL LYNCH		1,049,450	1,000,000	990,300	993,849	0	456	0	456	0	994,306	0	55,144	55,144	36,101	09/15/2020	2FE
980888 A@ 0	WOOLWORTHS LIMITED 5.060	F...	04/26/2015	MATURED		6,500,000	6,500,000	6,500,000	6,500,000	0	0	0	0	0	6,500,000	0	0	0	164,450	04/26/2015	1FE
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		06/21/2015	PAID ON PRINCIPAL		177,075	177,075	184,822	176,384	0	691	0	691	0	177,075	0	0	0	5,530	03/21/2029	1FM
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750		06/25/2015	PAID ON PRINCIPAL		29,569	29,569	29,400	27,902	0	1,667	0	1,667	0	29,569	0	0	0	806	03/25/2036	1FM
07386H NQ 0	BALTA 2004-12 1A1 CMO .887		06/25/2015	PAID ON PRINCIPAL		200,966	200,966	156,754	156,669	0	44,297	0	44,297	0	200,966	0	0	0	758	01/25/2035	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.781		06/25/2015	PAID ON PRINCIPAL		7,186	7,186	6,973	6,970	0	215	0	215	0	7,186	0	0	0	81	05/25/2033	1FM
05948X EB 3	BOAMS 2003-E 2A1 CMO 2.820		06/25/2015	PAID ON PRINCIPAL		13,875	13,875	13,372	13,365	0	510	0	510	0	13,875	0	0	0	167	06/25/2033	1FM
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		06/25/2015	PAID ON PRINCIPAL		118,052	118,052	119,357	117,692	0	360	0	360	0	118,052	0	0	0	2,209	09/25/2018	1FM
05948X WL 1	BOAMS 2003-8 2A5 CMO 5.000		06/25/2015	PAID ON PRINCIPAL		92,013	92,013	89,919	90,925	0	1,088	0	1,088	0	92,013	0	0	0	2,028	11/25/2018	1FM
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		06/25/2015	PAID ON PRINCIPAL		113,045	113,045	110,484	111,670	0	1,375	0	1,375	0	113,045	0	0	0	2,463	12/25/2018	1FM
16162T V5 2	CHASE 2002-S6 2A1 CMO 6.000		06/25/2015	PAID ON PRINCIPAL		939	939	939	936	0	4	0	4	0	939	0	0	0	24	05/25/2017	1FM
17315M AJ 4	CMLT1 2009-7 5A1 CMO (5.500		06/25/2015	PAID ON PRINCIPAL		466,829	466,829	472,811	435,526	0	31,303	0	31,303	0	466,829	0	0	0	11,113	12/25/2035	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		06/25/2015	PAID ON PRINCIPAL		315,257	315,257	327,040	331,092	0	(15,835)	0	(15,835)	0	315,257	0	0	0	8,051	12/25/2033	1FM
2254W0 JY 2	CSFB 2004-7 3A1 CMO 5.000		06/25/2015	PAID ON PRINCIPAL		344,176	344,176	347,349	344,481	0	(306)	0	(306)	0	344,176	0	0	0	6,895	10/25/2019	1FM
12646X AJ 1	CSMC 2013-IVR3 A2 CMO 3.000		06/25/2015	PAID ON PRINCIPAL		403,814	403,814	381,100	381,902	0	21,912	0	21,912	0	403,814	0	0	0	4,998	05/25/2043	1FM
12647M AM 7	CSMC 2013-6 1A1 CMO 2.500		06/25/2015	PAID ON PRINCIPAL		421,764	421,764	411,879	412,615	0	9,149	0	9,149	0	421,764	0	0	0	4,263	07/25/2028	1FM
12667F A4 7	CWALT 2004-33 3A1 (CMO) 2.376		06/25/2015	PAID ON PRINCIPAL		104,154	104,154	74,731	61,461	0	42,693	0	42,693	0	104,154	0	0	0	983	12/25/2034	1FM
36242D KV 4	GSR 2004-12 2A2 CMO 2.480		06/25/2015	PAID ON PRINCIPAL		62,164	62,164	51,373	42,825	0	19,339	0	19,339	0	62,164	0	0	0	756	12/25/2034	1FM
46640M AX 8	JPMMT 2013-3 A10 (CMO) 3.462		06/25/2015	PAID ON PRINCIPAL		892,451	892,451	870,976	871,400	0	21,051	0	21,051	0	892,451	0	0	0	12,530	07/25/2043	1FM
576455 AC 3	MABS 2006-HE5 A3 .347		06/25/2015	PAID ON PRINCIPAL		238,668	238,668	118,728	107,081	0	131,586	0	131,586	0	238,668	0	0	0	331	11/25/2036	1FM
55275R AD 4	MABS 2006-NC3 A4 .347		06/25/2015	PAID ON PRINCIPAL		219,844	219,844	97,875	86,714	0	133,131	0	133,131	0	219,844	0	0	0	312	10/25/2036	1FM
55265K A7 4	MASTR 2003-7 2A3 CMO 5.000		06/25/2015	PAID ON PRINCIPAL		97,469	97,469	98,443	97,187	0	282	0	282	0	97,469	0	0	0	1,924	08/25/2018	1FM
55265K K2 4	MASTR 2003-8 2A1 CMO 4.500		06/25/2015	PAID ON PRINCIPAL		11,237	11,237	11,281	11,208	0	29	0	29	0	11,237	0	0	0	1,210	09/25/2018	1FM
55265K M6 3	MASTR 2003-8 8A1 CMO 5.500		06/25/2015	PAID ON PRINCIPAL		502,388	502,388	490,927	492,158	0	10,230	0	10,230	0	502,388	0	0	0	12,354	09/25/2033	1FM
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		06/25/2015	PAID ON PRINCIPAL		242,897	242,897	241,644	241,861	0	1,036	0	1,036	0	242,897	0	0	0	4,912	10/25/2018	1FM
61744C BD 7	MSAC 2004-SD1 A .987		06/25/2015	PAID ON PRINCIPAL		71,074	71,074	63,800	63,465	0	7,609	0	7,609	0	71,074	0	0	0	348	08/25/2034	1FM
76110H M6 3	RALI 2005-QA1 A1 CMO .487		06/25/2015	PAID ON PRINCIPAL		284,990	284,990	237,966	240,419	0	44,571	0	44,571	0	284,990	0	0	0	599	01/25/2035	1FM
76112B WV 8	RAMP 2005-RS7 A3 .557		06/25/2015	PAID ON PRINCIPAL		373,003	373,003	262,035	292,186	0	80,818	0	80,818	0	373,003	0	0	0	870	07/25/2035	1FM
76110W UX 2	RASC 2003-KS10 A16 4.540		06/25/2015	PAID ON PRINCIPAL		17,105	17,105	17,102	17,063	0	42	0	42	0	17,105	0	0	0	307	12/25/2033	1FM
76110W UP 9	RASC 2003-KS9 A1B (AM) .827		06/25/2015	PAID ON PRINCIPAL		6,466	6,466	4,697	3,980	0	2,486	0	2,486	0	6,466	0	0	0	26	11/25/2033	1FM
76111X EA 7	RFMSI 2003-S20 2A1 CMO 4.750		06/25/2015	PAID ON PRINCIPAL		212,579	212,579	205,056	208,884	0	3,695	0	3,695	0	212,579	0	0	0	4,335	12/25/2018	1FM
81377N AA 2	SABR 2007-BR3 A2A .257		06/25/2015	PAID ON PRINCIPAL		65,454	65,454	22,406	18,876	0	46,579	0	46,579	0	65,454	0	0	0	64	04/25/2037	1FM
81375F CX 9	SASI 1993-7 B1 CMO 6.250		06/25/2015	PAID ON PRINCIPAL		1,186	1,186	1,146	1,165	0	21	0	21	0	1,186	0	0	0	31	12/25/2023	1FM
79549A XJ 3	SBM7 2003-HE1 M1 1.462		06/25/2015	PAID ON PRINCIPAL		133,345	133,345	105,728	108,356	0	24,988	0	24,988	0	133,345	0	0	0	891	04/25/2033	1FM
81745E AA 7	SEMT 2013-8 A1 (CMO) 3.000		06/25/2015	PAID ON PRINCIPAL		405,791	405,791	396,474	396,718	0	9,074	0	9,074	0	405,791	0	0	0	4,944	06/25/2043	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.154		06/25/2015	PAID ON PRINCIPAL		7,657	7,657	6,911	6,936	0	721	0	721	0	7,657	0	0	0	67	03/25/2033	1FM

QE05.8

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)
92922F GA 0	WAMU 2003-S10 A2 CMO 5.000		06/25/2015	PAID ON PRINCIPAL		203,814	203,814	203,050	203,079	0	735	0	735	0	203,814	0	0	0	4,172	10/25/2018	1FM
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500		06/25/2015	PAID ON PRINCIPAL		19,801	19,801	19,504	19,664	0	137	0	137	0	19,801	0	0	0	381	12/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		06/25/2015	PAID ON PRINCIPAL		22,878	22,878	22,949	22,805	0	73	0	73	0	22,878	0	0	0	443	07/25/2018	1FM
94979W AA 7	WFMB 2003-G A1 CMO 2.523		06/25/2015	PAID ON PRINCIPAL		22,915	22,915	21,828	19,958	0	2,957	0	2,957	0	22,915	0	0	0	210	06/25/2033	1FM
94980D AB 4	WFMB 2003-M A2 CMO 2.615		06/25/2015	PAID ON PRINCIPAL		29,121	29,121	28,327	25,952	0	3,169	0	3,169	0	29,121	0	0	0	339	12/25/2033	1FM
94981Y AB 7	WFMB 2004-BB A2 (CMO) 2.620		06/25/2015	PAID ON PRINCIPAL		85,127	85,127	73,475	69,066	0	16,061	0	16,061	0	85,127	0	0	0	972	01/25/2035	1FM
94981N AH 8	WFMB 2005-AR4 2A2 CMO 2.632		06/25/2015	PAID ON PRINCIPAL		166,529	166,529	146,546	139,905	0	26,624	0	26,624	0	166,529	0	0	0	1,853	04/25/2035	1FM
97652P AA 9	WIN 2014-1 A1 CMO (144) 4.000		06/20/2015	PAID ON PRINCIPAL		353,022	353,022	364,937	365,295	1,001	(13,275)	0	(12,273)	0	353,022	0	0	0	5,757	06/20/2044	1FM
92977Y BR 1	WMLT 2005-B 4A1 CMO 5.198		06/20/2015	PAID ON PRINCIPAL		437,400	437,400	387,629	354,202	0	83,199	0	83,199	0	437,400	0	0	0	8,811	10/20/2035	1FM
46361T AA 0	ICOT 2013-IRV A1 2.068		06/15/2015	PAID ON PRINCIPAL		135,074	135,074	136,419	136,114	0	(1,040)	0	(1,040)	0	135,074	0	0	0	1,164	05/15/2048	1FM
52108H YK 4	LBUBS 2004-C1 A4 4.568		06/15/2015	PAID ON PRINCIPAL		15,836	15,836	15,914	15,846	0	(10)	0	(10)	0	15,836	0	0	0	302	01/15/2031	1FM
61757L AE 0	MSC 2008-T29 A4 6.460		06/11/2015	PAID ON PRINCIPAL		22,234	22,234	22,455	22,219	0	15	0	15	0	22,234	0	0	0	586	01/11/2043	1FM
065607 AA 1	BWSTA 2015-1 A1 (144A) .380		06/15/2015	PAID ON PRINCIPAL		8,311,415	8,311,415	8,311,415	8,311,415	0	0	0	0	0	8,311,415	0	0	0	1,667	06/15/2016	1
065607 AA 1	BWSTA 2015-1 A1 (144A) .380		06/19/2015	TRAVELERS MMLP		21,688,585	21,688,585	21,688,585	21,688,585	0	(0)	0	(0)	0	21,688,584	0	0	0	5,266	06/15/2016	1
34530Q AA 8	FORDO 2015-A A1 (144A) .320		04/15/2015	PAID ON PRINCIPAL		4,413,067	4,413,067	4,413,067	4,413,067	0	0	0	0	0	4,413,067	0	0	0	863	04/15/2016	1FE
34530Q AA 8	FORDO 2015-A A1 (144A) .320		04/17/2015	TRAVELERS MMLP		12,586,933	12,586,933	12,586,933	12,586,933	0	(10)	0	(10)	0	12,586,923	0	10	10	2,685	04/15/2016	1FE
34530V AA 7	FORDO 2015-B A1 (144A) .350		06/15/2015	PAID ON PRINCIPAL		8,489,901	8,489,901	8,489,901	8,489,901	0	0	0	0	0	8,489,901	0	0	0	1,651	06/15/2016	1
34530V AA 7	FORDO 2015-B A1 (144A) .350		06/19/2015	TRAVELERS MMLP		31,510,099	31,510,099	31,510,099	31,510,099	0	(0)	0	(0)	0	31,510,099	0	0	0	7,352	06/15/2016	1
44614U AA 7	HUNT 2015-1 A1 .350		06/19/2015	TRAVELERS MMLP		28,000,000	28,000,000	28,000,000	28,000,000	0	(0)	0	(0)	0	28,000,000	0	0	0	2,450	06/15/2016	1
3899999	Total Bonds - Industrial and Miscellaneous					195,770,146	193,588,109	193,721,208	192,891,466	112,419	1,179,572	142,049	1,149,942	0	194,041,409	0	1,728,737	1,728,737	2,415,247	XXX	XXX
Bonds - Hybrid Securities																					
06738E AB 1	BARCLAYS PLC 6.625	F	04/13/2015	VARIOUS		2,013,750	2,000,000	2,000,000	1,913,760	86,240	0	0	86,240	0	2,000,000	0	13,750	13,750	43,983	06/29/2049	4FE
4899999	Total Bonds - Hybrid Securities					2,013,750	2,000,000	2,000,000	1,913,760	86,240	0	0	86,240	0	2,000,000	0	13,750	13,750	43,983	XXX	XXX
8399997	Total Bonds - Part 4					553,689,230	554,418,024	559,919,904	546,709,448	198,659	128,952	142,049	185,562	0	546,895,010	0	6,794,220	6,794,220	10,050,368	XXX	XXX
8399999	Total Bonds					553,689,230	554,418,024	559,919,904	546,709,448	198,659	128,952	142,049	185,562	0	546,895,010	0	6,794,220	6,794,220	10,050,368	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
38173M 10 2	GOLUB CAPITAL BDC INC		06/26/2015	CITIGROUP GLOBAL MKTS	6,020,000	102,909	XXX	96,019	107,939	(11,920)	0	0	(11,920)	0	96,019	0	6,890	6,890	1,926	XXX	L
9099999	Total Common Stocks - Industrial and Miscellaneous					102,909	XXX	96,019	107,939	(11,920)	0	0	(11,920)	0	96,019	0	6,890	6,890	1,926	XXX	XXX
9799997	Total Common Stocks - Part 4					102,909	XXX	96,019	107,939	(11,920)	0	0	(11,920)	0	96,019	0	6,890	6,890	1,926	XXX	XXX
9799999	Total Common Stocks					102,909	XXX	96,019	107,939	(11,920)	0	0	(11,920)	0	96,019	0	6,890	6,890	1,926	XXX	XXX
9899999	Total Preferred and Common Stocks					102,909	XXX	96,019	107,939	(11,920)	0	0	(11,920)	0	96,019	0	6,890	6,890	1,926	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks					553,792,139	XXX	560,015,923	546,817,387	186,739	128,952	142,049	173,642	0	546,991,029	0	6,801,110	6,801,110	10,052,294	XXX	XXX

QE05 9

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

SCHEDULE DB - PART A - SECTION 1

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

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

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
TYU5.....	4,000	4,000,000	US 10YR NOTE (CBT) Sep15.....	Portfolio Hedge.....	D-1.....	Interest..	.09/30/2015	CBT.....	.06/01/2015	127.0625	126.1719	3,562,480	0	0	0	3,562,480	3,562,480	(5,400,000)	0.0001	1,000	
TYU5.....	500	500,000	US 10YR NOTE (CBT) Sep15.....	Portfolio Hedge.....	D-1.....	Interest..	.09/30/2015	CBT.....	.06/01/2015	127.1250	126.1719	476,560	0	0	0	476,560	476,560	(675,000)	0.0001	1,000	
13429999. Total-Short Futures-Hedging Other.....													4,039,040	0	0	0	4,039,040	4,039,040	(6,075,000)	XXX	XXX
1389999. Total-Short Futures.....													4,039,040	0	0	0	4,039,040	4,039,040	(6,075,000)	XXX	XXX
1409999. Total-Hedging Other.....													4,039,040	0	0	0	4,039,040	4,039,040	(6,075,000)	XXX	XXX
1449999. TOTAL.....													4,039,040	0	0	0	4,039,040	4,039,040	(6,075,000)	XXX	XXX

QE07

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	.....0	.....0	.....0	.....4,039,040	.....0	.....0	.....(6,075,000)	.....(6,075,000)
0999999. Gross Totals.....			.....0	.....0	.....0	.....0	.....4,039,040	.....0	.....0	.....(6,075,000)	.....(6,075,000)
1. Offset per SSAP No. 64				.....0	.....0						
2. Net after right of offset per SSAP No. 64				.....0	.....0						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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

NONE

QE09

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
	REPO - BARC A TREASURY.....		1.....	.....146,582	.....146,582	07/01/2015...
	REPO - CITI A TREASURY.....		1.....	.....19,513,631	.....19,513,631	07/01/2015...
	REPO - MERRILL A TREASURY.....		1.....	.....19,513,631	.....19,513,631	07/01/2015...
	REPO - ROYAL A TREASURY.....		1.....	.....19,513,631	.....19,513,631	07/01/2015...
0199999	U.S. Government - Issuer Obligations.....			.....58,687,475	.....58,687,475	XXX
0599999	Total - U.S. Government.....			.....58,687,475	.....58,687,475	XXX
6199999	Total - Issuer Obligations.....			.....58,687,475	.....58,687,475	XXX
6599999	Subtotal - Bonds.....			.....58,687,475	.....58,687,475	XXX
9999999	Totals.....			.....58,687,475	.....58,687,475	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....17,178,706 Book/Adjusted Carrying Value \$.....17,178,706
- Average balance for the year: Fair Value \$.....52,069,264 Book/Adjusted Carrying Value \$.....52,069,264
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....58,687,475 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A..... Hartford,CT.....		.....0.000	.....0	.....0	.....(88,771)	.....408,722	.....611,500	XXX
Citibank, N.A..... New Castle,DE.....		.....0.000	.....0	.....0	.....(13,368)	.....(53,100)	.....0	XXX
Citibank, N.A. - China..... Shanghai,CH.....		.....0.000	.....0	.....0	.....43,655	.....35,215	.....26,732	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(58,485)	.....390,837	.....638,232	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(58,485)	.....390,837	.....638,232	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	.....661	.....583	.....467	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(57,824)	.....391,419	.....638,699	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
------------------	-----------	--------------------	-----------------------	--------------------	-----------------------------------	---------------------------------------	----------------------------------

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	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	21,534
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	0	0	0	21,534

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

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

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

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

DETAILS OF WRITE-INS

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

**Supplement A to Sch. T
NONE**

**Overflow Page
NONE**



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2015

NAIC Group Code.....3548

NAIC Company Code.....19038

Company Name: TRAVELERS CASUALTY AND SURETY COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....380,554	.....815,871	.....0

2. Commercial Multiple Peril (CMP) Packaged Policies

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