

QUARTERLY STATEMENT
AS OF MARCH 31, 2016
OF THE CONDITION AND AFFAIRS OF THE
TRAVELERS CASUALTY AND
SURETY COMPANY

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

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

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

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

Handwritten signatures of Brian W. MacLean, Wendy C. Skjerven, and Douglas K. Russell. Below each signature is a line for the name and title: Brian W. MacLean, President; Wendy C. Skjerven, Secretary; Douglas K. Russell, Controller.

Subscribed and sworn to before me this

21st day of April, 2016
Sandie M. Bachman Notary Public
My Commission Expires September 30, 2017



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

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	8,980,116,237	0	8,980,116,237	9,063,055,201
2. Stocks:				
2.1 Preferred stocks.....	33,753,825	0	33,753,825	33,881,628
2.2 Common stocks.....	4,075,183,414	0	4,075,183,414	3,849,922,102
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 (\$....(293,558)), cash equivalents (\$.....0) and short-term investments (\$....481,943,208).....	481,649,650	0	481,649,650	531,018,752
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	843,936,014	32,693,789	811,242,224	818,904,938
9. Receivables for securities.....	1,839,822	0	1,839,822	16,957,500
10. Securities lending reinvested collateral assets.....	60,496,684	0	60,496,684	51,976,646
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	14,476,975,646	32,693,789	14,444,281,856	14,365,716,766
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	96,570,817	0	96,570,817	98,982,209
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	516,427,423	31,403,560	485,023,863	515,265,605
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$....21,936,834 earned but unbilled premiums).....	960,437,511	4,748,095	955,689,416	872,725,701
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	17,564,883	1,615,300	15,949,583	16,288,800
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	18,608,985	0	18,608,985	24,786,695
16.2 Funds held by or deposited with reinsured companies.....	1,344,080	0	1,344,080	1,364,069
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.....	321,879,804	77,558,826	244,320,978	244,686,428
19. Guaranty funds receivable or on deposit.....	961,071	0	961,071	1,045,603
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.....	30,119,114	0	30,119,114	79,646,386
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	58,909,544	2,119,781	56,789,763	53,102,607
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	16,499,798,878	150,139,352	16,349,659,526	16,273,610,870
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	16,499,798,878	150,139,352	16,349,659,526	16,273,610,870

**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. Equities and deposits in pools and associations.....	17,589,995	0	17,589,995	16,342,823
2502. Amounts receivable under high deductible policies.....	17,321,956	1,732,526	15,589,430	15,122,879
2503. Suspense, undistributed payments.....	11,302,226	0	11,302,226	10,992,395
2598. Summary of remaining write-ins for Line 25 from overflow page.....	12,695,367	387,255	12,308,111	10,644,511
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	58,909,544	2,119,781	56,789,763	53,102,607

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....474,465,260).....	5,985,485,155	5,897,171,874
2. Reinsurance payable on paid losses and loss adjustment expenses.....	225,998,585	240,862,404
3. Loss adjustment expenses.....	1,355,218,294	1,358,967,040
4. Commissions payable, contingent commissions and other similar charges.....	66,079,082	129,054,531
5. Other expenses (excluding taxes, licenses and fees).....	87,515,612	128,809,884
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	70,282,938	70,467,848
7.1 Current federal and foreign income taxes (including \$.....(87,940,712) on realized capital gains (losses)).....	31,768,049	15,759,121
7.2 Net deferred tax liability.....	.0	.0
8. Borrowed money \$.....113,899 and interest thereon \$.....12,877.....	126,776	137,121
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....192,971,622 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).....	1,972,216,153	1,926,313,596
10. Advance premium.....	4,200	1,350
11. Dividends declared and unpaid:		
11.1 Stockholders.....	.0	.0
11.2 Policyholders.....	10,204,214	9,801,630
12. Ceded reinsurance premiums payable (net of ceding commissions).....	70,115,879	47,760,150
13. Funds held by company under reinsurance treaties.....	.0	.0
14. Amounts withheld or retained by company for account of others.....	13,874,604	10,882,085
15. Remittances and items not allocated.....	3,224,408	3,271,329
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.....	30,955,975	20,229,215
22. Payable for securities lending.....	60,496,684	51,976,646
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.....	(13,927,626)	(14,121,585)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	9,969,638,983	9,897,344,239
27. Protected cell liabilities.....	.0	.0
28. Total liabilities (Lines 26 and 27).....	9,969,638,983	9,897,344,239
29. Aggregate write-ins for special surplus funds.....	14,532,478	14,758,336
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).....	3,710,663,480	3,706,683,711
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).....	6,380,020,543	6,376,266,631
38. Totals (Page 2, Line 28, Col. 3).....	16,349,659,526	16,273,610,870

## DETAILS OF WRITE-INS

2501. Special reserve fund.....	500,000	500,000
2502. Retroactive reinsurance reserve assumed.....	248,359	248,753
2503. Escheat liability.....	113,515	120,485
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(14,789,500)	(14,990,823)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(13,927,626)	(14,121,585)
2901. Special surplus from retroactive reinsurance.....	14,532,478	14,758,336
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).....	14,532,478	14,758,336
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
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....94,958,132).....	81,793,063	87,540,039	334,363,191
1.2 Assumed..... (written \$.....1,107,022,024).....	1,060,268,387	1,025,374,324	4,173,622,138
1.3 Ceded..... (written \$.....97,280,622).....	84,240,545	89,981,940	342,970,654
1.4 Net..... (written \$.....1,104,699,535).....	1,057,820,904	1,022,932,423	4,165,014,675
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....584,561,465):			
2.1 Direct.....	30,313,541	49,660,151	196,445,439
2.2 Assumed.....	571,775,113	509,553,982	1,971,947,161
2.3 Ceded.....	31,716,754	52,998,556	207,447,484
2.4 Net.....	570,371,900	506,215,577	1,960,945,116
3. Loss adjustment expenses incurred.....	115,140,468	98,318,218	485,546,073
4. Other underwriting expenses incurred.....	325,003,139	321,221,869	1,294,624,769
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,010,515,507	925,755,664	3,741,115,958
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	47,305,397	97,176,759	423,898,716
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	86,439,155	94,576,462	1,057,552,140
10. Net realized capital gains (losses) less capital gains tax of \$.....(450,626).....	(23,291,401)	(12,355,175)	(10,017,565)
11. Net investment gain (loss) (Lines 9 + 10).....	63,147,754	82,221,287	1,047,534,575
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....544,239 amount charged off \$.....2,374,008).....	(1,829,769)	(2,048,510)	(8,363,860)
13. Finance and service charges not included in premiums.....	3,800,544	3,895,300	15,221,169
14. Aggregate write-ins for miscellaneous income.....	(98,987)	(328,443)	(1,403,034)
15. Total other income (Lines 12 through 14).....	1,871,788	1,518,347	5,454,275
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	112,324,939	180,916,393	1,476,887,567
17. Dividends to policyholders.....	1,923,546	1,514,289	7,000,415
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).....	110,401,393	179,402,105	1,469,887,152
19. Federal and foreign income taxes incurred.....	31,787,830	44,243,762	210,722,686
20. Net income (Line 18 minus Line 19) (to Line 22).....	78,613,563	135,158,343	1,259,164,465
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	6,376,266,631	6,469,470,525	6,469,470,525
22. Net income (from Line 20).....	78,613,563	135,158,343	1,259,164,465
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 \$.....2,445,096.....	216,854,348	64,753,790	(169,056,996)
25. Change in net unrealized foreign exchange capital gain (loss).....	2,637,939	(8,320,782)	(7,958,526)
26. Change in net deferred income tax.....	6,120,132	(8,752,013)	(20,605,219)
27. Change in nonadmitted assets.....	(5,472,070)	10,693,390	13,252,382
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.....	(295,000,000)	(281,000,000)	(1,168,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	3,753,912	(87,467,273)	(93,203,894)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,380,020,543	6,382,003,251	6,376,266,631

### 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. Other assets tri-party/tax credit bond income.....	7,654	0	0
1402. Retroactive reinsurance gain/loss.....	5,634	(123,451)	(787,511)
1403. Fines and penalties of regulatory authorities.....	(25,064)	(119,138)	(225,499)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(87,211)	(85,854)	(390,024)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(98,987)	(328,443)	(1,403,034)
3701. ....	0	0	0
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	0	0

# TRAVELERS CASUALTY AND SURETY COMPANY

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	1,074,675,461	1,022,307,960	4,180,356,592
2. Net investment income.....	100,749,643	103,141,016	1,102,913,958
3. Miscellaneous income.....	1,871,788	1,518,347	5,454,275
4. Total (Lines 1 through 3).....	1,177,296,891	1,126,967,323	5,288,724,825
5. Benefit and loss related payments.....	490,724,739	484,846,491	1,992,419,321
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.....	546,633,729	655,154,168	1,865,703,203
8. Dividends paid to policyholders.....	1,520,962	1,430,656	6,667,705
9. Federal and foreign income taxes paid (recovered) net of \$.....(353,535) tax on capital gains (losses).....	15,328,277	28,519,888	238,210,079
10. Total (Lines 5 through 9).....	1,054,207,707	1,169,951,203	4,103,000,309
11. Net cash from operations (Line 4 minus Line 10).....	123,089,184	(42,983,880)	1,185,724,516
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	473,495,029	712,606,721	2,290,113,427
12.2 Stocks.....	214,768	0	1,081,631
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	31,715,099	17,399,175	91,330,982
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	(18)
12.7 Miscellaneous proceeds.....	7,204,361	58,726,006	(8,225,181)
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	512,629,257	788,731,902	2,374,300,842
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	396,153,842	605,267,089	2,289,281,509
13.2 Stocks.....	0	0	0
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	42,851,173	62,341,630	141,597,786
13.6 Miscellaneous applications.....	8,520,038	22,467,660	27,422,367
13.7 Total investments acquired (Lines 13.1 to 13.6).....	447,525,053	690,076,379	2,458,301,662
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).....	65,104,204	98,655,523	(84,000,820)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	(10,353)	(9,668)	(39,684)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	295,000,000	281,000,000	1,168,000,000
16.6 Other cash provided (applied).....	57,447,863	14,005,313	55,207,436
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(237,562,490)	(267,004,354)	(1,112,832,248)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(49,369,102)	(211,332,712)	(11,108,552)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	531,018,752	542,127,304	542,127,304
19.2 End of period (Line 18 plus Line 19.1).....	481,649,650	330,794,592	531,018,752
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Exchange of bonds.....	10,619,850	0	17,338,312
20.0002 Interest received in securities.....	164,363	180,734	701,735
20.0003 Stock distribution from limited partnerships.....	0	0	5,797,898
20.0004 Bonds exchanged for stock.....	0	0	196,846

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**NOTES TO FINANCIAL STATEMENTS**


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**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>March 31, 2016</u>	<u>December 31, 2015</u>
1. Travelers Casualty and Surety Company state basis	CT	\$ 78,613,563	\$ 1,259,164,465
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>\$ 78,613,563</u>	<u>\$ 1,259,164,465</u>
<u>Surplus</u>			
5. Travelers Casualty and Surety Company state basis	CT	\$ 6,380,020,543	\$ 6,376,266,631
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>\$ 6,380,020,543</u>	<u>\$ 6,376,266,631</u>

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

No significant change.

## C. Accounting Policy:

No significant change.

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

**Note 2 – Accounting Changes and Corrections of Errors**

No significant change.

**Note 3 – Business Combinations and Goodwill**

No significant change.

**Note 4 – Discontinued Operations**

No significant change.

**Note 5 – Investments**

## A. Mortgage Loans:

No significant change.

## B. Debt Restructuring:

No significant change.

## C. Reverse Mortgages:

No significant change.

## D. Loan-Backed Securities:

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

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

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

- (2) Not applicable.

- (3) Not applicable.

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

## a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$ 147,950
2. 12 Months or Longer	\$ 11,696

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## NOTES TO FINANCIAL STATEMENTS

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b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 34,427,888
	2. 12 Months or Longer	\$ 7,807,329

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

E. Repurchase Agreements and/or Securities Lending Transactions:

No significant change.

(3)b. Not applicable.

F. Real Estate:

No significant change.

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

No significant change.

H. Restricted Assets:

No significant change.

I. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

J. Offsetting and Netting of Assets and Liabilities:

Not applicable.

K. Structured Notes:

No significant change.

**Note 6 – Joint Ventures, Partnerships and Limited Liability Companies**

No significant change.

**Note 7 – Investment Income**

No significant change.

**Note 8 – Derivative Instruments**

No significant change.

**Note 9 – Income Taxes**

No significant change.

**Note 10 – Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties**

In March 2016, the Company sold \$135.2 million of securities to the Travelers Money Market Liquidity Pool.

**Note 11 – Debt**

A. No significant change.

B. Not applicable.

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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## F. Multiemployer Plans:

No significant change.

## G. Consolidated/Holding Company Plans:

No significant change.

## H. Postemployment Benefits and Compensated Absences:

No significant change.

## I. Impact of Medicare Modernization Act of Postretirement Benefits:

No significant change.

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

On March 21, 2016, the Company paid ordinary dividends of \$295 million to its parent company, Travelers Insurance Group Holdings Inc.

**Note 14 – Liabilities, Contingencies and Assessments**

No significant change.

**Note 15 – Leases**

No significant change.

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

No significant change.

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

## A. Transfers of Receivables Reported as Sales:

No significant change.

## B. Transfer and Servicing of Financial Assets:

No significant change.

(2)a. Not applicable.

(2)b. Not applicable.

(2)c. Not applicable.

(4)a. Not applicable.

(4)b. Not applicable.

## C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

**Note 20 – Fair Value Measurements**

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

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



## NOTES TO FINANCIAL STATEMENTS

- A. (1) Securities measured and reported at fair value as of March 31, 2016:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	\$ 93,663,384	\$ 5,025,300	\$ 98,688,684
Preferred stock				
Redeemable	-	29,812,500	-	29,812,500
Non-redeemable	1,729,500	1,051,825	-	2,781,325
Total preferred stock	1,729,500	30,864,325	-	32,593,825
Common stock				
Industrial and miscellaneous	6,623,080	-	-	6,623,080
Total securities at fair value	\$ 8,352,580	\$ 124,527,709	\$ 5,025,300	\$ 137,905,589

At March 31, 2016, the Company also holds Level 3 non-redeemable preferred stock and Level 3 industrial and miscellaneous common stock, both measured and reported at their fair value of \$0.

Non-redeemable preferred stock in the amount of \$1,595,000 transferred from Level 2 to Level 1 due to the security having trade volume on March 31, 2016. Transfers between Level 1 and Level 2 are recognized at the end of the quarter.

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

<u>Description</u>	<u>Beginning Balance at 12/31/2015</u>	<u>Transfers into Level 3</u>	<u>Transfers out of Level 3</u>	<u>Total gains &amp; (losses) included in Net Income</u>	<u>Total gains &amp; (losses) included in Surplus</u>	<u>Purchases</u>	<u>Issuances</u>	<u>Sales</u>	<u>Settlements</u>	<u>Ending Balance at 3/31/2016</u>
Bonds	\$ -	\$ 5,025,300	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 5,025,300

Due to market fluctuations during the quarter, securities previously held at cost changed to being held at fair value. These securities were deemed Level 3 securities, resulting in transfers into Level 3.

- (3) Market fluctuations cause securities to change from being held at cost to fair value or vice versa. In addition, securities transfer between levels based on the availability of observable market data. The Company recognizes these transfers at the end of the period.
- (4) Bonds and preferred stock are carried at fair value in accordance with NAIC guidelines. These securities are generally priced by the SVO or by a third party organization.

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

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

- (5) Not applicable.

B. Not applicable.

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

<u>(At March 31, 2016)</u>	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not Practicable (Carrying Value)</u>
<u>Description</u>						
Short term bonds	\$ 481,946,056	\$ 481,943,208	\$ 117,181,252	\$ 364,764,804	\$ -	\$ -
Long term bonds	9,412,552,983	8,980,116,237	324,605,862	9,081,811,317	6,135,804	-
Preferred stock	34,333,825	33,753,825	3,469,500	30,864,325	-	-
Common stock	6,623,080	6,623,080	6,623,080	-	-	-

<u>(At December 31, 2015)</u>	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not Practicable (Carrying Value)</u>
<u>Description</u>						
Short term bonds	\$ 531,267,923	\$ 531,266,995	\$ 183,898,622	\$ 347,369,301	\$ -	\$ -
Long term bonds	9,370,067,925	9,063,055,201	316,658,237	9,044,981,159	8,428,529	-
Preferred stock	34,371,628	33,881,628	136,000	34,235,628	-	-
Common stock	6,983,400	6,983,400	6,983,400	-	-	-

D. Not applicable.

### Note 21 – Other Items

No significant change.

### Note 22 – Events Subsequent

The Company had no material subsequent events through May 6, 2016.

### Note 23 – Reinsurance

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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### **Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination**

A – E. Retrospective Premiums:

No significant change.

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

Not applicable.

### **Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses**

During the period from January 1, 2016 to March 31, 2016, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$19,106,000, resulting from better than expected loss and defense and cost containment development primarily in the other liability – occurrence, special property, auto physical damage and commercial auto liability lines, partially offset by unfavorable development in the commercial multiple peril line. Lower estimates for adjusting and other expenses also contributed to the total favorable development.

The improvement was driven primarily by better than expected loss experience in (i) the other liability – occurrence line for excess coverages for accident years 2011, 2014 and 2015, (ii) the special property line driven by non-weather related losses primarily for accident year 2014, (iii) the auto physical damage line for accident years 2014 and 2015 and (iv) the commercial auto liability line for accident years 2010 and prior. These improvements were partially offset by unfavorable development in the commercial multiple peril line resulting from a refinement of IBNR from mono-line property coverages to commercial multiple peril for non-weather related losses, primarily impacting accident year 2015. Lastly, the improvement in adjusting and other expense reserves was driven by the allocation of adjusting and other expense reserves by year as disclosed in the Schedule P Interrogatories of the Company.

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

### **Note 26 – Intercompany Pooling Arrangements**

No significant change.

### **Note 27 – Structured Settlements**

No significant change.

### **Note 28 – Health Care Receivables**

No significant change.

### **Note 29 – Participating Policies**

No significant change.

### **Note 30 – Premium Deficiency Reserves**

No significant change.

### **Note 31 – High Deductibles**

No significant change.

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

No significant change.

### **Note 33 – Asbestos/Environmental Reserves**

No significant change.

### **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 [X]
- 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 [X]
- 2.2 If yes, date of change: \_\_\_\_\_
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No [ ]
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No [ ]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.  
St. Paul Fire and Casualty Insurance Company merged into its parent, St. Paul Fire and Marine Insurance Company, January 1, 2016.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]
- 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 [X] 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. 12/31/2014
- 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). 04/26/2016
- 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 Departments? Yes [ ] No [ ] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]
- 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 [X]
- 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 [X]
- 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 [X]
- 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 [X] 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 [X] No [ ]
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).  
On February 3, 2016, the Board of Directors of The Travelers Companies, Inc. (Travelers) adopted amendments to Travelers Code of Business Conduct and Ethics (the "Code"). The purpose of the amendments was to globalize the current Code and update the Code with respect to business and regulatory developments as well as to provide additional guidance and greater detail with respect to various matters, including with respect to raising ethical concerns/reporting obligations, conflicts of interest, separate policies and violations.
- 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).

# TRAVELERS CASUALTY AND SURETY COMPANY

## GENERAL INTERROGATORIES

### PART 1 - COMMON INTERROGATORIES

#### FINANCIAL

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

#### INVESTMENT

- 11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes  No
- 11.2 If yes, give full and complete information relating thereto:
12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0
13. Amount of real estate and mortgages held in short-term investments: \$ 0
- 14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes  No
- 14.2 If yes, please complete the following:

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

	1 Prior Year-End Book/Adjusted Carrying Value		2 Current Quarter Book/Adjusted Carrying Value
	\$ 0		\$ 0
	0		0
	3,842,938,702		4,068,560,334
	0		0
	0		0
	14,944,037		15,210,022
	\$ 3,857,882,739		\$ 4,083,770,356
	\$ 0		\$ 0

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

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

- 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 60,496,684
- 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 60,496,684
- 16.3 Total payable for securities lending reported on the liability page: \$ 60,496,684

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citibank Futures	1 S Wacker, 10th Fl, Chicago, IL 60606	Futures account
Citigroup Global Markets Inc.	Special Equity Transactions Group	Brokerage account
	390 Greenwich Street, 1st Fl, New York, NY 10013	

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

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

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

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

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

- 18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes  No

- 18.2 If no, list exceptions:

## GENERAL INTERROGATORIES (continued)

### PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto:

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

4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.000	5.000%	0	0	31,396,342	31,396,342	0	0	180,186	180,186
<b>Total</b>	XXX	XXX	0	0	31,396,342	31,396,342	0	0	180,186	180,186

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

**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

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

**TRAVELERS CASUALTY AND SURETY COMPANY**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date	
1. Alabama.....AL.....L.....	AL	L	1,080,898	1,326,718	1,180,373	814,109	46,611,721	44,141,013
2. Alaska.....AK.....L.....	AK	L	300,663	317,128	24,690	13,418	555,905	522,812
3. Arizona.....AZ.....L.....	AZ	L	1,593,444	1,958,155	501,998	417,234	12,162,430	12,925,435
4. Arkansas.....AR.....L.....	AR	L	1,267,860	1,447,046	297,202	(495,735)	9,604,749	9,215,446
5. California.....CA.....L.....	CA	L	1,444,563	893,227	3,492,885	3,003,735	102,289,221	116,787,947
6. Colorado.....CO.....L.....	CO	L	537,130	497,719	122,888	236,106	8,667,802	8,431,524
7. Connecticut.....CT.....L.....	CT	L	3,893,618	3,252,881	3,737,020	2,604,176	227,041,842	204,518,353
8. Delaware.....DE.....L.....	DE	L	206,288	154,060	31,600	53,242	21,873,429	20,812,710
9. District of Columbia.....DC.....L.....	DC	L	453,527	438,704	137,949	156,131	18,171,585	16,704,221
10. Florida.....FL.....L.....	FL	L	6,864,408	4,983,304	1,791,654	2,280,516	108,080,046	112,017,324
11. Georgia.....GA.....L.....	GA	L	1,277,992	2,933,636	1,015,460	1,191,053	38,840,330	39,891,670
12. Hawaii.....HI.....L.....	HI	L	20,432	61,153	26,467	281,060	1,621,848	1,377,420
13. Idaho.....ID.....L.....	ID	L	308,343	318,103	79,172	193,457	4,500,520	4,764,659
14. Illinois.....IL.....L.....	IL	L	4,390,424	5,779,925	1,865,879	1,670,257	58,307,358	50,726,331
15. Indiana.....IN.....L.....	IN	L	1,124,711	962,558	438,641	393,081	9,938,613	10,890,737
16. Iowa.....IA.....L.....	IA	L	2,064,941	1,074,516	857,727	569,716	11,740,825	11,760,986
17. Kansas.....KS.....L.....	KS	L	1,689,551	1,945,102	927,703	757,825	18,642,671	19,135,427
18. Kentucky.....KY.....L.....	KY	L	649,467	481,846	355,074	287,500	21,852,933	22,486,190
19. Louisiana.....LA.....L.....	LA	L	2,366,540	3,285,896	564,875	606,949	43,651,492	47,772,530
20. Maine.....ME.....L.....	ME	L	107,283	175,112	73,599	303,608	13,785,634	13,857,109
21. Maryland.....MD.....L.....	MD	L	1,266,844	1,185,085	831,407	1,235,738	81,223,034	77,681,163
22. Massachusetts.....MA.....L.....	MA	L	3,535,934	5,196,058	3,648,375	3,155,967	119,038,575	124,144,169
23. Michigan.....MI.....L.....	MI	L	1,292,407	2,398,171	2,242,968	3,114,449	226,864,511	240,843,369
24. Minnesota.....MN.....L.....	MN	L	1,595,753	2,225,043	1,288,276	1,037,342	34,462,279	33,796,760
25. Mississippi.....MS.....L.....	MS	L	967,237	970,912	427,106	1,153,365	14,164,123	11,286,605
26. Missouri.....MO.....L.....	MO	L	1,619,516	645,644	1,010,030	1,022,640	29,246,330	30,472,869
27. Montana.....MT.....L.....	MT	L	118,745	108,438	75,259	62,566	1,605,080	2,346,269
28. Nebraska.....NE.....L.....	NE	L	361,136	320,926	438,281	484,277	11,654,616	11,287,487
29. Nevada.....NV.....L.....	NV	L	693,424	646,113	80,160	413,774	3,013,673	2,995,327
30. New Hampshire.....NH.....L.....	NH	L	156,917	308,520	146,977	265,153	19,291,398	16,273,827
31. New Jersey.....NJ.....L.....	NJ	L	1,091,397	361,512	1,764,488	1,379,714	179,179,180	188,693,747
32. New Mexico.....NM.....L.....	NM	L	404,877	186,627	91,265	83,871	3,831,874	4,021,824
33. New York.....NY.....L.....	NY	L	5,722,093	5,117,534	5,777,455	6,766,693	234,072,511	243,200,798
34. North Carolina.....NC.....L.....	NC	L	4,223,384	1,831,336	990,207	663,348	34,864,454	36,226,254
35. North Dakota.....ND.....L.....	ND	L	33,735	27,703	(24)	(1,407)	87,234	130,762
36. Ohio.....OH.....L.....	OH	L	162,304	135,800	676,744	679,878	59,529,548	80,983,545
37. Oklahoma.....OK.....L.....	OK	L	228,463	214,975	86,827	59,254	15,077,926	12,145,468
38. Oregon.....OR.....L.....	OR	L	1,962,772	2,747,370	388,672	564,326	8,364,184	7,567,659
39. Pennsylvania.....PA.....L.....	PA	L	4,329,145	4,295,315	4,692,712	4,822,388	193,024,358	201,969,011
40. Rhode Island.....RI.....L.....	RI	L	283,472	403,601	366,256	327,036	30,032,560	29,825,303
41. South Carolina.....SC.....L.....	SC	L	493,559	1,223,345	183,381	6,364,213	13,766,024	15,536,289
42. South Dakota.....SD.....L.....	SD	L	42,136	55,189	103,235	21,624	1,097,188	1,012,027
43. Tennessee.....TN.....L.....	TN	L	5,997,478	2,841,736	1,230,599	1,635,299	57,491,678	55,604,201
44. Texas.....TX.....L.....	TX	L	14,542,023	14,680,851	2,021,721	2,212,658	101,045,656	101,643,661
45. Utah.....UT.....L.....	UT	L	352,030	383,953	131,478	129,114	4,571,817	4,821,519
46. Vermont.....VT.....L.....	VT	L	41,963	290,057	109,310	568,182	4,918,158	4,787,306
47. Virginia.....VA.....L.....	VA	L	9,777,135	6,031,922	2,489,280	2,019,544	51,789,150	48,717,484
48. Washington.....WA.....L.....	WA	L	74,340	68,968	111,949	257,667	8,684,441	10,217,360
49. West Virginia.....WV.....L.....	WV	L	278,140	141,559	306,219	229,360	6,460,810	8,144,834
50. Wisconsin.....WI.....L.....	WI	L	1,041,942	1,141,471	646,006	790,304	33,404,485	33,118,593
51. Wyoming.....WY.....L.....	WY	L	10,706	10,138	3,381	3,363	225,126	244,463
52. American Samoa.....AS.....N.....	AS	N	0	0	0	0	0	0
53. Guam.....GU.....L.....	GU	L	0	24,556	0	0	0	0
54. Puerto Rico.....PR.....L.....	PR	L	557,562	587,466	462,536	140,000	3,065,049	25,000
55. US Virgin Islands.....VI.....L.....	VI	L	46,849	45,732	0	140,000	155,000	210,000
56. Northern Mariana Islands.....MP.....N.....	MP	N	0	0	0	0	0	0
57. Canada.....CAN.....N.....	CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....	OT	XXX	10,631	4,308	0	0	0	555,333
59. Totals.....(a).....54.....	(a).....54		94,958,132	89,144,724	50,345,394	57,139,137	2,363,242,987	2,409,270,131

**DETAILS OF WRITE-INS**

58001. BRB Barbados.....XXX.....	XXX	10,051	4,308	0	0	0	0
58002. BMU Bermuda.....XXX.....	XXX	530	0	0	0	0	555,333
58003. GBR United Kingdom.....XXX.....	XXX	50	0	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....	XXX	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....	XXX	10,631	4,308	0	0	0	555,333

(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 Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... .. Windamere, LLC (90.2%)	Minnesota	41-1926305
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... Camperdown Corporation	Delaware	41-1762781
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... Aprilgrange Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... F&G U.K. Underwriters Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... Travelers Syndicate Management Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... St. Paul Surety Europe Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... Travelers London Limited	United Kingdom	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... 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
... .. SPFM 101 Lincoln Centre LLC	Delaware	41-0406690	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. USF&G Capital I	Delaware	52-1953822	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. USF&G Capital III	Delaware	52-2044075	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Travelers (Bermuda) Limited *	Bermuda	AA-3194119
... .. Travelers Special Services Limited	United Kingdom		... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. Travelers MGA, Inc.	Texas	75-2676034
... .. 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	AA-1560270
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers Insurance Company of Canada *	Canada	AA-1560039
... .. 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	AA-1560270	... .. 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

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*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 Commercial Casualty Company (40282) *	Connecticut	95-3634110
...	J. Malucelli Resseguradora S.A. *	Brazil	AA-2230021	...	Travelers Distribution Alliance, Inc.	Delaware	62-1657094
...	J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		...	Travelers TLD, LLC	Delaware	06-0566050
...	J. Malucelli Seguradora S.A. *	Brazil	AA-2230002	...	Tiercel, LLC	Delaware	06-0566050
...	J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		...	Redstart, LLC	Delaware	06-0566050
...	J. Malucelli Latam S.A. (49.5%)	Brazil		...	The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
...	J. Malucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036	...	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
...	Travelers Participações em Seguros Brasil S.A. (95%)	Brazil		...	Travelers Marine, LLC	Delaware	06-0566050
...	Travelers Seguros Brasil S.A. *	Brazil	AA-2230022				
...	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				
...	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	AA-1120023				
...	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				

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*Notes:*

\* Denotes affiliated insurer

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

**SCHEDULE Y**

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

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

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**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000	41-0406690				SPFM 101 Lincoln Centre LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1953822				USF&G Capital I	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-2044075				USF&G Capital III	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-0406690				350 Market Street, LLC	DE	NIA	St. Paul Fire and Marine Insurance Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Special Services Limited	GBR	NIA	St. Paul Fire and Marine Insurance Company	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	20-3033027				Yonkers Financing Corp	DE	NIA	St. Paul Fire and Marine Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	52-1466734				English Tum 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 Tum LLC	MN	NIA	English Tum 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 Tum Fidelity Realty, Inc.	O/M	99.000	The Travelers Companies, Inc.	0104
3548	The Travelers Companies, Inc.	00000	59-2635727				English Tum 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 Tum 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 Tum 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	AA-1560270				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	52-1965525				TCI Global Services, Inc.	DE	NIA	The Travelers Companies, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Management Limited	GBR	NIA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	AA-1121375				Travelers Insurance Company Limited	GBR	IA	The Travelers Companies, Inc.	O/B	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000					Travelers Professional Risks Limited	GBR	NIA	Travelers Insurance Company Limited	O/B	100.000	The Travelers Companies, Inc.	

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**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000..	06-1008174..				Travelers Property Casualty Corp.....	CT.....	UIP.....	The Travelers Companies, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566030..				Constitution Plaza, Inc.....	CT.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-1445591..				Travelers Insurance Group Holdings Inc.....	DE.....	UDP.....	Travelers Property Casualty Corp.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19070..	06-6033509..				The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	94-3097171..				Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	...50.000	The Travelers Companies, Inc.....	0105.....
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	19062..	06-0848755..				The Automobile Insurance Company of Hartford, Connecticut	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0848755..				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36145..	06-1286264..				Travelers Personal Security Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36161..	06-1286274..				Travelers Property Casualty Insurance Company...	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	38130..	36-3703200..				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	27-4469564..				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033509..				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	61-1639956..				Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...75.000	The Travelers Companies, Inc.....	0106.....
3548.....	The Travelers Companies, Inc.....	00000..	32-0447309..				Lone Rock Timber Investments II, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	...90.000	The Travelers Companies, Inc.....	0110.....
3548.....	The Travelers Companies, Inc.....	00000..	AA-3194119..				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..	75-2676034..				Travelers MGA, Inc.....	TX.....	DS.....	Farmington Casualty 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..	AA-1560270..				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..	AA-1560039..				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.....

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**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	00000..	AA-2230021..				J. Malucelli Resseguradora S.A.....	BRA.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Controle de Riscos Ltda.....	BRA.....	DS.....	J. Malucelli Resseguradora S.A.....	O/B.....	0.010	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..	AA-2230002..				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 Latam S.A.....	BRA.....	DS.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..	AA-2330036..				JMalucelli Travelers Seguros S.A.....	COL.....	IA.....	J. Malucelli Latam, S.A.....	O/B/M.....	51.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					Travelers Participações em Seguros Brasil S.A. ....	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B/M.....	95.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..	AA-2230022..				Travelers Seguros Brasil S.A. ....	BRA.....	IA.....	Travelers Participações em Seguros Brasil S.A.	O/B/M.....	100.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	19046..	06-0876835..				Travelers Casualty Insurance Company of America	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36170..	06-1286266..				Travelers Casualty Company of Connecticut.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-6033504..				Travelers Casualty UK Investments LLC.....	DE.....	DS.....	Travelers Casualty and Surety Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	36137..	06-1286268..				Travelers Commercial Insurance Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	29696..	06-1203698..				Travelers Excess and Surplus Lines Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41564..	75-1732040..				Travelers Lloyds of Texas Insurance Company.....	TX.....	DS.....	Travelers Casualty and Surety Company.....	O/M/A.....	100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	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..	AA-1120023..				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.....	

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**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548.....	The Travelers Companies, Inc.....	10819..	86-0868106..				American Equity Specialty Insurance Company.....	CT.....	IA.....	American Equity Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24015..	41-6009967..				Northland Insurance Company.....	CT.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27987..	41-0983992..				Northfield Insurance Company.....	IA.....	IA.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	24031..	94-6051964..				Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25623..	06-0303275..				The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25666..	58-6020487..				The Travelers Indemnity Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25682..	06-0336212..				The Travelers Indemnity Company of Connecticut.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	25674..	36-2719165..				Travelers Property Casualty Company of America..	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	13-2743602..				American Marine Management Services, Inc.....	NY.....	OTH.....	Travelers Property Casualty Company of America	O/B.....	...47.500	The Travelers Companies, Inc.....	0108.....
3548.....	The Travelers Companies, Inc.....	00000..	06-1501229..				Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0303275..				Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	12850..	04-3175569..				The Premier Insurance Company of Massachusetts	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	28188..	35-1838077..				TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	20-4403403..				TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	40282..	95-3634110..				Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	62-1657094..				Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Tiercel, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	27998..	35-1838079..				The Travelers Home and Marine Insurance Company	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41262..	76-0002592..				The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	06-0566050..				Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	

Q12.4

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

**SCHEDULE Y**

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

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

Q12.5

# TRAVELERS CASUALTY AND SURETY COMPANY

## PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	784,386	311,143	39.7	42.1
2. Allied lines.....	358,872	92,478	25.8	30.6
3. Farmowners multiple peril.....	.0	(1)	0.0	0.0
4. Homeowners multiple peril.....	8,786,573	3,692,277	42.0	53.6
5. Commercial multiple peril.....	8,954	287,466	3,210.5	4,689.5
6. Mortgage guaranty.....	.0	.0	0.0	0.0
8. Ocean marine.....	547	(98)	(17.9)	(17.1)
9. Inland marine.....	54,277	22,393	41.3	18.7
10. Financial guaranty.....	560	.0	0.0	0.0
11.1. Medical professional liability - occurrence.....	.0	(95,492)	0.0	0.0
11.2. Medical professional liability - claims-made.....	.0	.0	0.0	0.0
12. Earthquake.....	9,433	43	0.5	0.1
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.....	57,163,095	28,817,517	50.4	62.0
17.1. Other liability-occurrence.....	221,562	(899,081)	(405.8)	376.1
17.2. Other liability-claims made.....	303,411	(25,310)	(8.3)	39.6
17.3. Excess workers' compensation.....	.0	296,128	0.0	0.0
18.1. Products liability-occurrence.....	281,632	(5,111,835)	(1,815.1)	(891.5)
18.2. Products liability-claims made.....	.0	.0	0.0	0.0
19.1. 19.2 Private passenger auto liability.....	.0	91,362	0.0	0.0
19.3. 19.4 Commercial auto liability.....	.0	(10,730)	0.0	0.0
21. Auto physical damage.....	.0	(148)	0.0	0.0
22. Aircraft (all perils).....	.0	(10,477)	0.0	0.0
23. Fidelity.....	24,723	(15,802)	(63.9)	15.6
24. Surety.....	13,783,935	2,872,124	20.8	7.2
26. Burglary and theft.....	11,102	(415)	(3.7)	0.8
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.....	81,793,063	30,313,541	37.1	56.7

### DETAILS OF WRITE-INS

3401.....	.0	.0	0.0	0.0
3402.....	.0	.0	0.0	0.0
3403.....	.0	.0	0.0	0.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	.0	.0	0.0	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	.0	.0	0.0	0.0

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	829,460	829,460	929,442
2. Allied lines.....	384,044	384,044	460,117
3. Farmowners multiple peril.....	.0	.0	.0
4. Homeowners multiple peril.....	7,643,012	7,643,012	8,378,230
5. Commercial multiple peril.....	9,764	9,764	10,830
6. Mortgage guaranty.....	.0	.0	.0
8. Ocean marine.....	250	250	500
9. Inland marine.....	47,660	47,660	51,846
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.....	8,267	8,267	9,148
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.....	68,398,709	68,398,709	71,357,764
17.1. Other liability-occurrence.....	222,658	222,658	189,536
17.2. Other liability-claims made.....	484	484	57,939
17.3. Excess workers' compensation.....	.0	.0	.0
18.1. Products liability-occurrence.....	281,632	281,632	10,613
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	.0
21. Auto physical damage.....	.0	.0	.0
22. Aircraft (all perils).....	.0	.0	.0
23. Fidelity.....	16,593	16,593	32,887
24. Surety.....	17,113,597	17,113,597	7,633,537
26. Burglary and theft.....	2,002	2,002	22,335
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.....	94,958,132	94,958,132	89,144,724

### 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)	2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2016 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. 2013 + Prior.....	2,156,876	2,558,497	4,715,373	159,038	10,823	169,861	2,054,650	13,591	2,449,188	4,517,429	56,812	(84,895)	(28,083)
2. 2014.....	398,275	608,281	1,006,556	67,659	3,690	71,348	371,351	4,773	551,057	927,181	40,735	(48,762)	(8,027)
3. Subtotals 2014 + Prior.....	2,555,151	3,166,778	5,721,929	226,697	14,512	241,209	2,426,002	18,364	3,000,244	5,444,610	97,548	(133,658)	(36,110)
4. 2015.....	506,620	1,027,589	1,534,210	179,178	35,205	214,383	460,194	22,720	853,917	1,336,831	132,751	(115,747)	17,004
5. Subtotals 2015 + Prior.....	3,061,771	4,194,368	7,256,139	405,875	49,718	455,592	2,886,196	41,084	3,854,161	6,781,441	230,299	(249,405)	(19,106)
6. 2016.....	XXX	XXX	XXX	XXX	145,356	145,356	XXX	120,427	438,835	559,263	XXX	XXX	XXX
7. Totals.....	3,061,771	4,194,368	7,256,139	405,875	195,073	600,948	2,886,196	161,512	4,292,996	7,340,703	230,299	(249,405)	(19,106)
8. Prior Year-End's Surplus As Regards Policyholders.....	6,376,267												
											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. ....7.5 %	2. ....(5.9)%	3. ....(0.3)%
													Col. 13, Line 7 Line 8
													4. ....(0.3)%

Q14

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

**Explanation:**

1. The data for this supplement is not required to be filed.
- 2.
3. The data for this supplement is not required to be filed.
- 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.....	10,096,294	0	10,096,294	9,219,891
2505. Other assets.....	1,383,023	0	1,383,023	1,273,782
2506. Other assets tri-party/tax credit bonds.....	638,769	0	638,769	0
2507. Deferred compensation funds.....	196,939	0	196,939	207,262
2508. Other assets nonadmitted.....	387,255	387,255	0	0
2509. Assumed reinsurance receivable and payable.....	(6,914)	0	(6,914)	(56,424)
2597. Summary of remaining write-ins for Line 25.....	12,695,367	387,255	12,308,111	10,644,511

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve ceded.....	(14,789,500)	(14,990,823)
2597. Summary of remaining write-ins for Line 25.....	(14,789,500)	(14,990,823)

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

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Profit and loss, miscellaneous.....	(87,211)	(85,854)	(390,024)
1497. Summary of remaining write-ins for Line 14.....	(87,211)	(85,854)	(390,024)

**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.....	849,242,816	859,747,419
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	14,976,383	57,504,455
2.2 Additional investment made after acquisition.....	27,874,790	84,093,331
3. Capitalized deferred interest and other.....	.0	.0
4. Accrual of discount.....	.0	.0
5. Unrealized valuation increase (decrease).....	(19,096,038)	(33,556,656)
6. Total gain (loss) on disposals.....	.0	(4,955,817)
7. Deduct amounts received on disposals.....	31,715,099	97,128,880
8. Deduct amortization of premium and depreciation.....	.0	9,279
9. Total foreign exchange change in book/adjusted carrying value.....	2,653,161	(8,041,192)
10. Deduct current year's other-than-temporary impairment recognized.....	.0	8,410,564
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	843,936,014	849,242,816
12. Deduct total nonadmitted amounts.....	32,693,789	30,337,878
13. Statement value at end of current period (Line 11 minus Line 12).....	811,242,224	818,904,938

**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.....	12,946,858,930	13,127,148,500
2. Cost of bonds and stocks acquired.....	406,938,055	2,313,316,301
3. Accrual of discount.....	2,257,939	9,389,509
4. Unrealized valuation increase (decrease).....	239,192,728	(158,708,118)
5. Total gain (loss) on disposals.....	2,855,538	21,924,916
6. Deduct consideration for bonds and stocks disposed of.....	484,329,647	2,308,730,216
7. Deduct amortization of premium.....	16,768,605	53,111,194
8. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
9. Deduct current year's other-than-temporary impairment recognized.....	7,951,462	4,370,766
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	13,089,053,476	12,946,858,930
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	13,089,053,476	12,946,858,930

**SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity

During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	8,015,173,433	1,421,688,260	1,505,598,112	(37,288,949)	7,893,974,632			8,015,173,433
2. NAIC 2 (a).....	1,332,575,228	30,871,520	53,097,046	(11,301,327)	1,299,048,375			1,332,575,228
3. NAIC 3 (a).....	161,205,806	1,991,800	8,376,585	30,865,535	185,686,556			161,205,806
4. NAIC 4 (a).....	71,831,462	0	9,559,175	2,829,342	65,101,629			71,831,462
5. NAIC 5 (a).....	13,482,609	0	1,573,576	(1,192,783)	10,716,250			13,482,609
6. NAIC 6 (a).....	53,657	0	6,963	7,485,309	7,532,003			53,657
7. Total Bonds.....	9,594,322,196	1,454,551,580	1,578,211,457	(8,602,873)	9,462,059,446	0	0	9,594,322,196
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	136,000	0	0	(1,500)	134,500			136,000
9. NAIC 2.....	32,585,628	0	0	(126,302)	32,459,326			32,585,628
10. NAIC 3.....	1,160,000	0	0	0	1,160,000			1,160,000
11. NAIC 4.....	0	0	0	0	0			0
12. NAIC 5.....	0	0	0	0	0			0
13. NAIC 6.....	0	0	0	0	0			0
14. Total Preferred Stock.....	33,881,628	0	0	(127,802)	33,753,826	0	0	33,881,628
15. Total Bonds and Preferred Stock.....	9,628,203,824	1,454,551,580	1,578,211,457	(8,730,675)	9,495,813,272	0	0	9,628,203,824

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

## SCHEDULE DA - PART 1

### Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	481,943,208	XXX.....	481,943,795	126,745	800

## 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.....	531,266,995	541,934,038
2. Cost of short-term investments acquired.....	1,047,613,524	4,633,739,458
3. Accrual of discount.....	0	18
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	(18)
6. Deduct consideration received on disposals.....	1,096,936,724	4,644,406,502
7. Deduct amortization of premium.....	588	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).....	481,943,208	531,266,995
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	481,943,208	531,266,995

## 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.....	<b>NONE</b>	0
5. Considerations received/(paid) on terminations.....		0
6. Amortization.....		0
7. Adjustment to the book/adjusted carrying value of hedge item.....		0
8. Total foreign exchange change in book/adjusted carrying value.....		0
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		0
10. Deduct nonadmitted assets.....		0
11. Statement value at end of current period (Line 9 minus Line 10).....		<u>0</u>

## 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.....	249,246	
3.14 Section 1, Column 18, prior year.....	1,046,492	(797,246)      (797,246)
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.....	249,246	
3.24 Section 1, Column 19, prior year.....	1,046,492	(797,246)      (797,246)
3.3 Subtotal (Line 3.1 minus Line 3.2).....		0
4.1 Cumulative variation margin on terminated contracts during the year.....		(18,640,078)
4.2 Less:		
4.21 Amount used to adjust basis of hedged item.....	0	
4.22 Amount recognized.....	(18,640,078)	(18,640,078)
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).....		<u>0</u>

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

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



Statement for March 31, 2016 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.....	<u>0</u>
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	<u>0</u>
3. Total (Line 1 plus Line 2).....	<u>0</u>
4. Part D, Section 1, Column 5.....	<u>0</u>
5. Part D, Section 1, Column 6.....	<u>0</u>
6. Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
	Fair Value Check
7. Part A, Section 1, Column 16.....	<u>0</u>
8. Part B, Section 1, Column 13.....	<u>249,246</u>
9. Total (Line 7 plus Line 8).....	<u>249,246</u>
10. Part D, Section 1, Column 8.....	<u>249,246</u>
11. Part D, Section 1, Column 9.....	<u>0</u>
12. Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	<u>0</u>
14. Part B, Section 1, Column 20.....	<u>5,400,000</u>
15. Part D, Section 1, Column 11.....	<u>5,400,000</u>
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	.0
2. Cost of cash equivalents acquired.....	.0	34,800,000
3. Accrual of discount.....	.0	.0
4. Unrealized valuation increase (decrease).....	.0	.0
5. Total gain (loss) on disposals.....	.0	.0
6. Deduct consideration received on disposals.....	.0	34,800,000
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	3		5	6	7	8	9	10	11	12	13
		Location										
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
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>												
QE03	American Securities Partners V, L.P.	New York	NY	American Securities Partners		01/01/2010	3	0	164,037	0	4,382,744	0.790
	Brockway Moran & Partners Fund III, L.P.	Boca Raton	FL	Brockway Moran & Partners, Inc.		03/31/2006	3	0	12,143	0	2,709,943	1.790
	Crestview Partners II, L.P.	New York	NY	Crestview Partners		08/29/2008	3	0	196,255	0	5,616,035	0.950
	EQT V (No. 2) Limited Partnership	Stockholm	SWE	EQT Partners		01/01/2010	3	0	44,944	0	312,024	0.300
	Fourth Cinven Fund (No. 1) Limited Partnership	London	GBR	Cinven		01/01/2010	3	0	100,248	0	1,597,204	0.170
	Herkules Private Equity IV (Jersey-II) L.P.	Oslo	NOR	Herkules Capital		09/30/2014	3	0	358,982	0	3,392,749	3.510
	JLL Partners Fund V, L.P.	New York	NY	Joseph Littlejohn & Levy		05/04/2005	3	0	41,320	0	602,641	1.610
	JLL Partners Fund VII, L.P.	New York	NY	Joseph Littlejohn & Levy		08/20/2014	3	0	(438,310)	0	14,572,368	2.820
	Lee Equity Partners Fund, L.P.	New York	NY	Lee Equity Partners		01/01/2010	3	0	209,982	0	3,198,484	2.340
	Onex Partners II L.P.	Toronto	CAN	Onex Partners		06/29/2006	3	0	1,375	0	2,243,681	0.780
	Providence Equity Partners VI, L.P.	Providence	RI	Providence Equity Partners		12/05/2006	3	0	66,326	0	1,886,356	0.240
	Public Pension Capital, LLC	New York	NY	Public Pension Capital		05/16/2014	3	0	1,621,483	0	45,914,502	10.830
	Rally Ventures Fund II, L.P.	Menlo Park	CA	Rally Ventures		09/01/2015	1	0	800,000	0	8,850,000	12.680
	Spire Capital Partners II, L.P.	New York	NY	Spire Capital Management		11/27/2006	3	0	156,654	0	957,918	2.870
	Thompson Street Capital Partners II, L.P.	St. Louis	MO	Thompson Street Capital Partners		01/30/2007	3	0	32,353	0	43,900	4.060
	VMG Partners III, L.P.	San Francisco	CA	VMG Equity Partners		07/10/2015	3	0	444,686	0	16,942,503	3.630
	Atlas Merchant Capital Fund LP	New York	NY	Atlas Merchant Capital		03/10/2016	3	2,568,932	0	0	22,613,998	8.060
	Century Focused Fund IV, L.P.	Boston	MA	Century Capital Partners		10/02/2015	3	1,191,406	0	0	8,808,594	4.070
	Inverness Graham Investments III, LP	Newtown Square	PA	Inverness Graham		05/19/2015	3	1,483,330	0	0	13,516,670	7.120
	JFL Equity Investors IV, L.P.	New York	NY	J.F. Lehman & Company		10/23/2015	3	1,362,639	0	0	18,637,361	6.430
Silverfleet Capital Partners II LP	London	GBR	Silverfleet Capital Partners		10/31/2014	3	1,372,153	0	0	15,668,465	2.420	
Synova Capital Fund III LP	London	GBR	Synova Capital		12/18/2015	3	1,075,719	0	0	13,290,135	4.660	
Thompson Street Capital Partners IV, L.P.	St. Louis	MO	Thompson Street Capital Partners		12/10/2015	3	92,901	0	0	14,907,099	2.340	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								9,147,081	3,812,478	0	220,665,374	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>												
	AEW Partners VII, LP	Boston	MA	AEW		08/29/2014	0	0	668,903	0	7,462,834	2.040
	PCCP Credit VI, LP	Los Angeles	CA	PCCP Credit VI GP, LLC		01/14/2015	0	0	7,083,540	0	9,091,160	2.750
	Prime Finance Partners IV, LP	Wilmington	DE	Prime Finance Partners		10/03/2014	0	0	4,350,000	0	6,660,000	3.330
	Rescore Feeder, L.P.	Boca Raton	FL	Rescore GP, LLC		12/18/2014	0	0	1,014,316	0	10,259,327	6.760
	Rialto Mezzanine Partners Fund, LP	Miami	FL	Rialto Partners GP II, LLC		09/17/2014	0	0	27,912	0	0	6.690
99. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaf								0	13,144,670	0	33,473,321	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>												
	ArLight Energy Partners Fund VI, L.P.	Boston	MA	ArLight Capital Partners		04/15/2015	0	0	1,174,896	0	12,855,888	0.360
	CVC European Equity Partners V (B) L.P.	London	GBR	CVC Capital Partners		01/01/2010	0	0	20,165	0	3,942,952	0.550
	Goldentree Distressed Fund 2014 LP	New York	NY	Goldentree Asset Management		07/15/2014	0	0	2,000,000	0	10,700,000	14.060
	Haddington Energy Partners III LP	Houston	TX	Haddington Ventures		01/01/2010	0	0	22,968	0	7,069	4.850
	Herkules Private Equity III (Jersey-II) L.P.	Oslo	NOR	Herkules Capital		01/01/2010	3	0	192,126	0	839,174	1.490
	Madison Dearborn Capital Partners V-A, L.P.	Chicago	IL	Madison Dearborn Partners		01/01/2010	3	0	4,627	0	3,289,096	0.320
	Madison Dearborn Capital Partners V-B, L.P.	Chicago	IL	Madison Dearborn Partners		01/01/2010	3	0	783	0	0	0.390
	Matlin Patterson Global Opportunities Partners III L.P.	New York	NY	Matlin Patterson Global Advisors		01/01/2010	0	0	150,000	0	703,245	0.390
	Moelis Capital Partners Opportunity Fund I, LP	Los Angeles	CA	Moelis & Company		08/10/2007	3	0	304,797	0	3,962,970	7.170
	Monarch Capital Partners III LP	New York	NY	Monarch Alternative Capital		01/01/2015	0	0	2,700,000	0	5,600,000	4.390
	Monomoy Capital Partners, L.P.	New York	NY	Monomoy Capital Partners		05/08/2006	0	0	12,958	0	854,084	5.340
	NGP Natural Resources XI, L.P.	Irving	TX	Natural Gas Partners		06/30/2014	0	0	742,170	0	17,099,105	0.470

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		City	State										
	Riverwood Capital Partners II L.P.....	Menlo Park.....	CA.....	Riverwood Capital Managment.....		08/13/2014.....	.....0	.....0	.....184,534	.....0	.....11,685,811	.....1.510	
	Rizvi Opportunistic Equity Fund III, L.P.....	Birmingham.....	MI.....	Rizvi Traverse Management.....		10/17/2014.....	.....0	.....0	.....2,328,323	.....0	.....7,484,672	.....7.190	
	Staple Street Capital II, L.P.....	New York.....	NY.....	Staple Street Capital Partners.....		12/22/2014.....	.....0	.....0	.....84,851	.....0	.....14,688,564	.....5.940	
	Transom Capital Fund II, LP.....	Los Angeles.....	CA.....	Transom.....		07/30/2015.....	.....0	.....0	.....994,445	.....0	.....6,394,428	.....13.680	
	Cerberus Institutional Partners VI, L.P.....	New York.....	NY.....	Cerberus Partners.....		12/16/2015.....	.....0	.....5,603,836	.....0	.....0	.....15,040,938	.....1.250	
	Entertainment IP Fund, L.P.....	Los Angeles.....	CA.....	Shamrock Capital.....		12/11/2015.....	.....0	.....225,466	.....0	.....0	.....14,774,534	.....6.000	
99999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffilia.....								.....5,829,302	.....10,917,642	.....0	.....129,922,531	.....XXX.....
4499999	Subtotal - Unaffiliated.....								.....14,976,383	.....27,874,790	.....0	.....384,061,225	.....XXX.....
4699999	Totals.....								.....14,976,383	.....27,874,790	.....0	.....384,061,225	.....XXX.....

**SCHEDULE BA - PART 3**

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

QE03.1

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.							
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																				
	American Securities Partners V, L.P.....	New York.....	NY..	Distribution.....	01/01/2010	02/29/2016	.....2,640,010	.....0	.....0	.....0	.....0	.....0	.....0	.....2,640,010	.....2,640,010	.....0	.....0	.....0	.....0	
	Atlas Merchant Capital Fund LP.....	New York.....	NY..	Distribution.....	03/10/2016	03/14/2016	.....54,132	.....0	.....0	.....0	.....0	.....0	.....0	.....54,132	.....54,132	.....0	.....0	.....0	.....0	
	Carlyle U.S. Equity Opportunity Fund II, L.P.....	Washington.....	DC..	Distribution.....	03/06/2015	02/29/2016	.....198,616	.....0	.....0	.....0	.....0	.....0	.....0	.....198,616	.....198,616	.....0	.....0	.....0	.....0	
	Crestview Partners II, L.P.....	New York.....	NY..	Distribution.....	08/29/2008	03/31/2016	.....533,749	.....0	.....0	.....0	.....0	.....0	.....0	.....533,749	.....533,749	.....0	.....0	.....0	.....0	
	EQT V (No. 2) Limited Partnership.....	Stockholm.....	SWE	Distribution.....	01/01/2010	01/07/2016	.....166,265	.....0	.....0	.....0	.....0	.....0	.....0	.....166,265	.....166,265	.....0	.....0	.....0	.....0	
	Fourth Cinven Fund (No. 1) Limited Partnership.....	London.....	GBR	Distribution.....	01/01/2010	01/29/2016	.....4,782,204	.....0	.....0	.....0	.....0	.....0	.....0	.....4,782,204	.....4,782,204	.....0	.....0	.....0	.....0	
	Granite Global Ventures III L.P.....	Menlo Park.....	CA..	Distribution.....	10/05/2006	03/25/2016	.....256,909	.....0	.....0	.....0	.....0	.....0	.....0	.....256,909	.....256,909	.....0	.....0	.....0	.....0	
	Greenhill Capital Partners II, L.P.....	New York.....	NY..	Distribution.....	03/31/2014	03/31/2016	.....(36)	.....0	.....0	.....0	.....0	.....0	.....0	.....(36)	.....(36)	.....0	.....0	.....0	.....0	
	JLL Partners Fund VII, L.P.....	New York.....	NY..	Distribution.....	08/20/2014	03/21/2016	.....(438,310)	.....0	.....0	.....0	.....0	.....0	.....0	.....(438,310)	.....(438,310)	.....0	.....0	.....0	.....0	
	Lee Equity Partners Fund, L.P.....	New York.....	NY..	Distribution.....	01/01/2010	03/15/2016	.....11,315,677	.....0	.....0	.....0	.....0	.....0	.....0	.....11,315,677	.....11,315,677	.....0	.....0	.....0	.....0	
	Onex Partners II L.P.....	Toronto.....	CAN	Distribution.....	06/29/2006	02/29/2016	.....43,464	.....0	.....0	.....0	.....0	.....0	.....0	.....43,464	.....43,464	.....0	.....0	.....0	.....0	
	Sentinel Capital Partners III, L.P.....	New York.....	NY..	Distribution.....	05/04/2005	03/31/2016	.....(228,081)	.....0	.....0	.....0	.....0	.....0	.....0	.....(228,081)	.....(228,081)	.....0	.....0	.....0	.....0	
	Sentinel Capital Partners IV, L.P.....	New York.....	NY..	Distribution.....	05/23/2008	02/29/2016	.....945,248	.....0	.....0	.....0	.....0	.....0	.....0	.....945,248	.....945,248	.....0	.....0	.....0	.....0	
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....20,269,848	.....0	.....0	.....0	.....0	.....0	.....20,269,848	.....20,269,848	.....0	.....0	.....0	.....0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																				
	AEW Partners VII, LP.....	Boston.....	MA..	Distribution.....	08/29/2014	03/31/2016	.....289,204	.....0	.....0	.....0	.....0	.....0	.....0	.....289,204	.....289,204	.....0	.....0	.....0	.....0	
	Blackstone Real Estate Partners VI.....	New York.....	NY..	Distribution.....	03/29/2007	03/16/2016	.....550,748	.....0	.....0	.....0	.....0	.....0	.....0	.....550,748	.....550,748	.....0	.....0	.....0	.....0	
	GTIS RE Opportunities Fund I LP.....	New York.....	NY..	Distribution.....	09/17/2007	03/29/2016	.....155,037	.....0	.....0	.....0	.....0	.....0	.....0	.....155,037	.....155,037	.....0	.....0	.....0	.....0	
	PCCP Credit VI, LP.....	Los Angeles.....	CA..	Distribution.....	01/14/2015	03/31/2016	.....908,472	.....0	.....0	.....0	.....0	.....0	.....0	.....908,472	.....908,472	.....0	.....0	.....0	.....0	
	Rialto Mezzanine Partners Fund, LP.....	Miami.....	FL..	Distribution.....	09/17/2014	03/29/2016	.....2,807,079	.....0	.....0	.....0	.....0	.....0	.....0	.....2,807,079	.....2,807,079	.....0	.....0	.....0	.....0	
	Silverpeak Legacy Partners II LP.....	New York.....	NY..	Distribution.....	08/25/2005	02/08/2016	.....1,950,939	.....0	.....0	.....0	.....0	.....0	.....0	.....1,950,939	.....1,950,939	.....0	.....0	.....0	.....0	
	WCP Real Estate Fund I, L.P.....	Westport.....	CT..	Distribution.....	11/03/2006	03/29/2016	.....228,000	.....0	.....0	.....0	.....0	.....0	.....0	.....228,000	.....228,000	.....0	.....0	.....0	.....0	
	WCP Real Estate Strategies Fund, L.P.....	Westport.....	CT..	Distribution.....	11/03/2006	02/11/2016	.....15,708	.....0	.....0	.....0	.....0	.....0	.....0	.....15,708	.....15,708	.....0	.....0	.....0	.....0	

**SCHEDULE BA - PART 3**

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted 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
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated						6,905,187	0	0	0	0	0	0	6,905,187	6,905,187	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																			
	Cerberus Institutional Partners VI, L.P.	New York	NY	Distribution	12/16/2015	03/31/2016	644,774	0	0	0	0	0	0	644,774	644,774	0	0	0	0
	Goldentree Distressed Fund 2014 LP	New York	NY	Distribution	07/15/2014	02/15/2016	(21,876)	0	0	0	0	0	0	(21,876)	(21,876)	0	0	0	0
	Herkules Private Equity III (Jersey-II) L.P.	Oslo	NOR	Distribution	01/01/2010	03/07/2016	134,695	0	0	0	0	0	0	134,695	134,695	0	0	0	0
	Madison Dearborn Capital Partners V-A, L.P.	Chicago	IL	Distribution	01/01/2010	03/29/2016	916,530	0	0	0	0	0	0	916,530	916,530	0	0	0	0
	Monomoy Capital Partners, L.P.	New York	NY	Distribution	05/08/2006	01/29/2016	1,662,440	0	0	0	0	0	0	1,662,440	1,662,440	0	0	0	0
	OCM Principal Opportunities Fund IV, L.P.	Los Angeles	CA	Distribution	01/01/2010	03/11/2016	589,057	0	0	0	0	0	0	589,057	589,057	0	0	0	0
	Paine & Partners Capital Fund III, L.P.	Foster City	CA	Distribution	03/31/2006	03/29/2016	212,191	0	0	0	0	0	0	212,191	212,191	0	0	0	0
	Reservoir Capital Partners, L.P.	New York	NY	Distribution	10/01/1999	01/29/2016	6,012	0	0	0	0	0	0	6,012	6,012	0	0	0	0
	Riverwood Capital Partners II L.P.	Menlo Park	CA	Distribution	08/13/2014	03/23/2016	396,242	0	0	0	0	0	0	396,242	396,242	0	0	0	0
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated						4,540,065	0	0	0	0	0	0	4,540,065	4,540,065	0	0	0	0
4499999	Subtotal - Unaffiliated						31,715,099	0	0	0	0	0	0	31,715,099	31,715,099	0	0	0	0
4699999	Totals						31,715,099	0	0	0	0	0	0	31,715,099	31,715,099	0	0	0	0

QE03.2

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>									
912828 XM 7	U S TREASURY NOTES 1.625 2020 07		03/22/2016	BAS-MERRILL LYNCH		6,063,301	6,000,000	13,929	1
38375B SH 6	GNR 2012-H11 CA CMO 1.750 2062 04		03/20/2016	PAR WRITE-UP		117,443	117,443	0	1
38375B B7 6	GNR 2012-H30 VA CMO 1.750 2062 12		03/20/2016	PAR WRITE-UP		46,920	46,920	0	1
83162C UP 6	SBAP 2012-20B 1 2.630 2032 02		03/10/2016	VARIOUS		610,795	599,921	1,928	1
0599999	Total Bonds - U.S. Government					6,838,459	6,764,284	15,857	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>									
68609B RC 3	OREGON GENERAL OBLIGATIO 5.000 2033 08		03/15/2016	CITIGROUP GLOBAL MARKETS		913,950	750,000	0	1FE
1799999	Total Bonds - U.S. States, Territories and Possessions					913,950	750,000	0	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
05914F YV 6	BALTIMORE CO GEN OBLIG S 5.000 2038 02		02/23/2016	BAS-MERRILL LYNCH		3,470,256	2,900,000	0	1FE
084167 LY 9	BERKELEY CO GENERAL OBLI 3.000 2030 03		01/13/2016	PIPER JAFFRAY		4,039,942	3,950,000	0	1FE
142665 EM 6	CARLSBAD USD GO REF S201 3.000 2031 08		01/21/2016	BAS-MERRILL LYNCH		2,008,986	1,970,000	0	1FE
149843 U9 3	CECIL CO GENERAL OBLIGAT 3.250 2035 02		01/21/2016	BAS-MERRILL LYNCH		2,411,614	2,365,000	0	1FE
161681 UD 1	CHASKA ISD #112 GEN OBLI 3.500 2034 02		01/21/2016	BAS-MERRILL LYNCH		4,791,789	4,565,000	0	1FE
165573 E9 3	CHESTER CO GENERAL OBLIG 5.000 2034 07		02/25/2016	PIPER JAFFRAY		1,226,920	1,000,000	0	1FE
248775 3C 0	DENTON CO LTD GO REF S20 4.000 2033 07		03/30/2016	CITIGROUP GLOBAL MARKETS		2,182,180	2,000,000	0	1FE
282726 FV 5	EL CAMINO CCD GO REF S20 3.250 2029 08		01/14/2016	RBC CAPITAL MARKETS		7,890,365	7,375,000	0	1FE
355748 TZ 7	FREDERICK GO REF S2016C 3.250 2030 03		03/16/2016	PNC CAPITAL MARKETS		2,042,567	1,935,000	0	1FE
365892 MR 6	GARFIELD PITKIN & EAGLE 4.000 2034 12		01/21/2016	RBC CAPITAL MARKETS		6,559,560	6,000,000	0	1FE
373046 UH 2	GEORGETOWN ISD GO S2016A 5.000 2036 08		01/12/2016	WILLIAM BLAIR & CO		7,641,472	6,400,000	0	1FE
448348 LD 2	HUTCHINSON ISD #423 GO S 3.500 2037 02		01/11/2016	CITIGROUP GLOBAL MARKETS		2,352,979	2,285,000	0	1FE
467520 WQ 1	JACKSON CO SD#7 LEES SUM 4.000 2035 03		03/15/2016	GEORGE K BAUM & CO		1,608,240	1,500,000	0	1FE
562158 DJ 1	MANCHESTER ESSEX REG SD 3.000 2030 01		03/29/2016	J P MORGAN CHASE SECURITIES INC		975,926	950,000	0	1FE
613681 3B 9	MONTGOMERY CO GO S2016 5.000 2036 03		01/12/2016	WELLS FARGO SECURITIES		2,077,090	1,735,000	6,024	1FE
66702R MB 5	NORTHSIDE ISD GO REF S20 4.000 2033 06		03/08/2016	WILLIAM BLAIR & CO		2,493,059	2,295,000	0	1FE
676193 LZ 6	O'FALLON GENERAL OBLIGAT 3.250 2030 03		03/10/2016	WELLS FARGO SECURITIES		2,446,332	2,365,000	0	1FE
678519 VJ 5	OKLAHOMA CITY GEN OBLIG 3.000 2031 03		03/29/2016	PIPER JAFFRAY		4,163,354	4,080,000	0	1FE
678519 VN 6	OKLAHOMA CITY GEN OBLIG 3.250 2035 03		03/29/2016	PIPER JAFFRAY		4,169,311	4,080,000	0	1FE
680616 C3 1	OLENTANGY LOCAL SCHOOL D 5.000 2031 12		02/04/2016	FIFTH THIRD SECURITIES		1,677,702	1,420,000	0	1FE
690564 QY 8	OWATONNA ISD #761 GO S20 3.000 2033 02		01/19/2016	CITIGROUP GLOBAL MARKETS		3,510,606	3,515,000	0	1FE
777594 ZA 3	ROSEMOUNT ISD #196 GO S2 3.000 2030 02		01/20/2016	BAS-MERRILL LYNCH		12,917,718	12,655,000	0	1FE
797661 VS 1	SAN FRANCISCO BAY AREA G 4.000 2035 08		01/12/2016	MORGAN STANLEY		4,588,331	4,165,000	44,889	1FE
801283 FK 3	SANTA BARBARA CO CCD GO 4.000 2038 08		01/12/2016	MORGAN STANLEY		1,785,201	1,650,000	0	1FE
840610 SH 3	SOUTH WASHINGTON CO ISD 3.500 2035 02		02/04/2016	BAS-MERRILL LYNCH		12,101,269	11,510,000	0	1FE
936784 HK 6	WASATCH CO SCHOOL DISTRI 3.500 2034 02		02/17/2016	CITIGROUP GLOBAL MARKETS		3,889,958	3,700,000	0	1FE
938718 D6 7	WASHINGTON CO SD SAINT G 2.750 2029 03		01/12/2016	CITIGROUP GLOBAL MARKETS		2,861,870	2,790,000	0	1FE
97217P KP 3	WILSON CO GENERAL OBLIGA 3.250 2034 04		03/15/2016	PIPER JAFFRAY		4,061,680	4,000,000	0	1FE
2499999	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions					111,946,276	105,155,000	50,914	XXX

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**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
45506D VY 8	INDIANA FINANCE AUTH REV 5.000 2030 02.....		03/17/2016....	BAS-MERRILL LYNCH.....		4,814,918	3,930,000	0	1FE.....
575829 CF 1	MASSACHUSETTS CLEAN WATE 4.000 2036 02.....		01/27/2016....	BAS-MERRILL LYNCH.....		2,397,284	2,190,000	0	1FE.....
585395 2D 7	MELBOURNE WATER & SEWER 5.000 2028 10.....		03/15/2016....	RBC CAPITAL MARKETS.....		1,170,391	950,000	0	1FE.....
604115 CN 3	MINNESOTA PUB FAC AUTH R 5.000 2031 03.....		02/09/2016....	MORGAN STANLEY.....		18,509,587	14,820,000	0	1FE.....
604115 CS 2	MINNESOTA PUB FAC AUTH R 5.000 2035 03.....		02/09/2016....	MORGAN STANLEY.....		22,059,188	18,010,000	0	1FE.....
64711N C7 8	NEW MEXICO FIN AUTH REV 3.250 2030 06.....		01/28/2016....	J P MORGAN CHASE SECURITIES INC.....		1,092,871	1,045,000	0	1FE.....
64972G JZ 8	NEW YORK CITY FIN AUTH W 4.500 2032 06.....		03/16/2016....	CITIGROUP GLOBAL MARKETS.....		17,298,000	15,000,000	7,500	1FE.....
70917S WA 7	PENNSYLVANIA HIGHER ED ( 4.000 2031 08.....		03/30/2016....	BAS-MERRILL LYNCH.....		4,379,076	3,900,000	0	1FE.....
837151 PL 7	SOUTH CAROLINA PUB SVC A 5.000 2030 12.....		01/07/2016....	BAS-MERRILL LYNCH.....		6,636,905	5,500,000	0	1FE.....
3199999	Total Bonds - U.S. Special Revenue and Special Assessment.....					78,358,220	65,345,000	7,500	XXX
<b>Bonds - Industrial and Miscellaneous</b>									
035242 AJ 5	ANHEUSER-BUSCH INBEV FIN 2.650 2021 02.....	R	01/13/2016....	DEUTSCHE BANC.....		1,993,740	2,000,000	0	1FE.....
035242 AP 1	ANHEUSER-BUSCH INBEV FIN 3.650 2026 02.....	R	01/15/2016....	VARIOUS.....		1,995,830	2,000,000	0	1FE.....
037833 BY 5	APPLE INC 3.250 2026 02.....		02/16/2016....	DEUTSCHE BANC.....		997,800	1,000,000	0	1FE.....
00206R CW 0	AT&T INC 1.750 2018 01.....		03/18/2016....	EXCHANGED.....		1,002,040	1,000,000	3,208	2FE.....
00206R CX 8	AT&T INC 5.875 2019 10.....		03/18/2016....	EXCHANGED.....		1,128,620	1,000,000	27,743	2FE.....
00206R DA 7	AT&T INC 5.000 2021 03.....		03/18/2016....	EXCHANGED.....		2,237,480	2,000,000	5,556	2FE.....
00206R DB 5	AT&T INC 3.800 2022 03.....		03/18/2016....	EXCHANGED.....		2,103,160	2,000,000	1,267	2FE.....
00206R DC 3	AT&T INC 4.450 2024 04.....		03/18/2016....	EXCHANGED.....		1,085,420	1,000,000	21,014	2FE.....
00206R DD 1	AT&T INC 3.950 2025 01.....		03/18/2016....	EXCHANGED.....		1,042,010	1,000,000	7,242	2FE.....
114259 AN 4	BROOKLYN UNION GAS 3.407 2026 03.....	R	03/09/2016....	RBC CAPITAL MARKETS.....		3,029,610	3,000,000	1,136	1FE.....
17275R BC 5	CISCO SYSTEMS 2.950 2026 02.....		03/21/2016....	BARCLAYS CAPITAL INC.....		1,021,810	1,000,000	2,049	1FE.....
172967 KG 5	CITIGROUP INC 3.700 2026 01.....		01/05/2016....	CITIGROUP GLOBAL MARKETS.....		998,670	1,000,000	0	2FE.....
22822V AA 9	CROWN CASTLE INTL CORP 3.400 2021 02.....		01/28/2016....	BAS-MERRILL LYNCH.....		999,770	1,000,000	0	2FE.....
228227 BD 5	CROWN CASTLE INTL CORP 5.250 2023 01.....		01/19/2016....	CITIGROUP GLOBAL MARKETS.....		2,120,000	2,000,000	2,042	2FE.....
228227 BE 3	CROWN CASTLE INTL CORP 4.875 2022 04.....		01/14/2016....	BARCLAYS CAPITAL INC.....		2,100,000	2,000,000	25,729	2FE.....
126650 CF 5	CVS CAREMARK 3.375 2024 08.....		03/22/2016....	CREDIT SUISSE FIRST BOSTON.....		1,049,610	1,000,000	4,313	2FE.....
29364D AU 4	ENTERGY ARKANSAS INC 3.500 2026 04.....		01/06/2016....	GOLDMAN SACHS & CO.....		2,008,040	2,000,000	292	1FE.....
29364W AW 8	ENTERGY LOUISIANA 3.250 2028 04.....		03/17/2016....	BARCLAYS CAPITAL INC.....		999,900	1,000,000	0	1FE.....
24422E TG 4	JOHN DEERE CAPITAL CORP 2.800 2023 03.....		03/23/2016....	CITIGROUP GLOBAL MARKETS.....		1,011,780	1,000,000	1,944	1FE.....
494368 BU 6	KIMBERLY CLARK 2.750 2026 02.....		02/17/2016....	CITIGROUP GLOBAL MARKETS.....		996,280	1,000,000	0	1FE.....
501044 DC 2	KROGER CO 3.500 2026 02.....		01/11/2016....	VARIOUS.....		1,996,780	2,000,000	0	2FE.....
574599 BK 1	MASCO CORP 3.500 2021 04.....		03/10/2016....	RBC CAPITAL MARKETS.....		996,560	1,000,000	0	3FE.....
574599 BL 9	MASCO CORP 4.375 2026 04.....		03/10/2016....	RBC CAPITAL MARKETS.....		995,240	1,000,000	0	3FE.....
61746B DZ 6	MORGAN STANLEY 3.875 2026 01.....		01/22/2016....	MORGAN STANLEY.....		997,950	1,000,000	0	1FE.....
651229 AW 6	NEWELL RUBBERMAID 4.200 2026 04.....		03/18/2016....	GOLDMAN SACHS & CO.....		997,980	1,000,000	0	2FE.....
678858 BK 6	OKLAHOMA GAS & ELECTRIC 8.250 2019 01.....		01/26/2016....	BROWNSTONE INVESTMENTS.....		796,681	680,000	2,182	1FE.....
68389X BC 8	ORACLE CORP 2.950 2025 05.....		01/11/2016....	CITIGROUP GLOBAL MARKETS.....		982,790	1,000,000	4,835	1FE.....
718172 BT 5	PHILIP MORRIS INTERNATIO 2.750 2026 02.....		02/18/2016....	GOLDMAN SACHS & CO.....		991,950	1,000,000	0	1FE.....

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### SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
742718 EP 0	PROCTER & GAMBLE CO 2.700 2026 02		01/28/2016	CITIGROUP GLOBAL MARKETS		996,350	1,000,000	0	1FE
7591EP AK 6	REGIONS FINANCIAL 3.200 2021 02		02/03/2016	GOLDMAN SACHS & CO		998,950	1,000,000	0	2FE
828807 CX 3	SIMON PROPERTY GROUP 2.500 2021 07		01/08/2016	BAS-MERRILL LYNCH		999,180	1,000,000	0	1FE
871829 BC 0	SYSCO CORP 3.300 2026 07		03/22/2016	GOLDMAN SACHS & CO		996,230	1,000,000	0	1FE
891906 AC 3	TOTAL SYSTEM 4.800 2026 04		03/14/2016	J P MORGAN CHASE SECURITIES INC		997,300	1,000,000	0	2FE
891906 AD 1	TOTAL SYSTEM 3.800 2021 04		03/14/2016	BAS-MERRILL LYNCH		997,760	1,000,000	0	2FE
904764 AS 6	UNILEVER CAPITAL 3.100 2025 07	R	12/30/2015	GOLDMAN SACHS & CO		0	0	13,347	1FE
91159H HL 7	US BANCORP 2.350 2021 01		01/26/2016	U S BANCORP		999,860	1,000,000	0	1FE
927804 FQ 2	VIRGINIA ELECTRIC & POWE 3.450 2024 02		12/30/2015	DEUTSCHE BANC		0	0	9,029	1FE
927804 FU 3	VIRGINIA ELECTRIC & POWE 3.150 2026 01		01/12/2016	GOLDMAN SACHS & CO		999,910	1,000,000	0	1FE
25468P DK 9	WALT DISNEY COMPANY 3.000 2026 02		01/05/2016	CITIGROUP GLOBAL MARKETS		996,000	1,000,000	0	1FE
26824K AA 2	AIRBUS GROUP FINANCE (14 2.700 2023 04	F	01/21/2016	MITSUBISHI SECURITIES (USA) INC		1,233,839	1,246,000	9,252	1FE
00182E AZ 2	ANZ NEW ZEALAND INTL/LDN 2.750 2021 02	F	01/27/2016	CITIGROUP GLOBAL MARKETS		998,930	1,000,000	0	1FE
06738E AL 9	BARCLAYS PLC 3.250 2021 01	F	01/05/2016	BARCLAYS CAPITAL INC		999,450	1,000,000	0	2FE
06738E AN 5	BARCLAYS PLC 4.375 2026 01	F	01/06/2016	BARCLAYS CAPITAL INC		1,002,980	1,000,000	0	2FE
20271R AP 5	COMMONWEALTH BANK AUST N 2.550 2021 03	F	03/08/2016	DEUTSCHE BANC		998,370	1,000,000	0	1FE
25152R 2Y 8	DEUTSCHE BANK AG 4.100 2026 01	F	01/08/2016	DEUTSCHE BANC		998,460	1,000,000	0	2FE
404280 AW 9	HSBC HOLDINGS 4.300 2026 03	F	03/01/2016	HSBC		998,550	1,000,000	0	1FE
780097 BA 8	ROYAL BANK OF SCOTLAND G 4.800 2026 04	F	03/30/2016	MORGAN STANLEY		998,190	1,000,000	0	2FE
80281L AD 7	SANTANDER UK GROUP HLDGS 3.125 2021 01	F	01/05/2016	BARCLAYS CAPITAL INC		1,997,980	2,000,000	0	2FE
902133 AT 4	TYCO ELECTRONICS 3.700 2026 02	E	01/25/2016	J P MORGAN CHASE SECURITIES INC		997,570	1,000,000	0	1FE
90351D AF 4	UBS GROUP FUNDING (144A) 4.125 2026 04	F	03/29/2016	UBS AG		997,790	1,000,000	0	2FE
14313Y AA 6	CARMX 2016-1 A1 .670 2017 02		01/26/2016	BARCLAYS CAPITAL INC		26,000,000	26,000,000	0	1FE
13057B AA 8	CRART 2016-1 A1 .680 2017 03		03/09/2016	CREDIT SUISSE FIRST BOSTON		20,000,000	20,000,000	0	1FE
34531P AA 9	FORDO 2016-A A1 .680 2017 02		01/20/2016	CREDIT SUISSE FIRST BOSTON		20,000,000	20,000,000	0	1FE
43814N AA 3	HAROT 2016-1 A1 .620 2017 02		02/16/2016	J P MORGAN CHASE SECURITIES INC		29,000,000	29,000,000	0	1FE
65478U AA 7	NAROT 2016-A A1 .640 2017 02		02/02/2016	BAS-MERRILL LYNCH		21,000,000	21,000,000	0	1FE
92887J AA 1	VFET 2016-1A A1 (144A) .750 2017 02		01/20/2016	SOCIETY GENERALE AMERICAS		33,000,000	33,000,000	0	1FE
3899999	Total Bonds - Industrial and Miscellaneous					208,881,150	207,926,000	142,177	XXX
8399997	Total Bonds - Part 3					406,938,055	385,940,284	216,448	XXX
8399999	Total Bonds					406,938,055	385,940,284	216,448	XXX
9999999	Total Bonds, Preferred and Common Stocks					406,938,055	XXX	216,448	XXX

QE04.2

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

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g 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 Designation or Market Indicator (a)

**Bonds - U.S. Government**

797224	AA 0		02/27/2016	REDEEMED.....		104,765	104,765	104,765	104,765	0	0	0	0	0	104,765	0	0	0	939	08/27/2021	1
912810	ED 6		12/31/2015	CITIGROUP GLOBAL MARKETS.....		0	0	0	1,958	0	(1,958)	0	(1,958)	0	0	0	0	0	429,521	08/15/2019	1
912810	EF 1		03/21/2016	J P MORGAN CHASE SECURITI.....		6,495,100	5,000,000	6,924,239	5,878,327	0	(41,429)	0	(41,429)	0	5,836,898	0	658,202	658,202	153,846	05/15/2020	1
09751W	AA 9		02/01/2016	REDEEMED.....		50,000	50,000	50,000	50,000	0	0	0	0	0	50,000	0	0	0	900	07/19/2035	1
36202F	2L 9		03/20/2016	PAID ON PRINCIPAL.....		552,801	552,801	575,172	573,801	0	(21,000)	0	(21,000)	0	552,801	0	0	0	3,116	01/20/2042	1
36202F	3M 6		03/20/2016	PAID ON PRINCIPAL.....		584,191	584,191	615,865	614,635	0	(30,444)	0	(30,444)	0	584,191	0	0	0	3,356	02/20/2042	1
36202F	4Q 6		03/20/2016	PAID ON PRINCIPAL.....		583,805	583,805	612,813	611,789	0	(27,984)	0	(27,984)	0	583,805	0	0	0	3,305	03/20/2042	1
36202D	6D 8		03/20/2016	PAID ON PRINCIPAL.....		166,916	166,916	160,203	162,030	0	4,886	0	4,886	0	166,916	0	0	0	1,419	06/20/2034	1
36202E	CM 9		03/20/2016	PAID ON PRINCIPAL.....		240,474	240,474	228,263	230,740	0	9,735	0	9,735	0	240,474	0	0	0	1,792	02/20/2035	1
36202E	EU 9		03/20/2016	PAID ON PRINCIPAL.....		138,038	138,038	134,156	135,058	0	2,980	0	2,980	0	138,038	0	0	0	1,172	08/20/2035	1
36202E	FM 6		03/20/2016	PAID ON PRINCIPAL.....		80,540	80,540	78,766	79,169	0	1,371	0	1,371	0	80,540	0	0	0	617	10/20/2035	1
36213C	YY 0		03/15/2016	PAID ON PRINCIPAL.....		90,761	90,761	89,343	89,644	0	1,117	0	1,117	0	90,761	0	0	0	621	11/15/2035	1
36290R	U6 8		03/15/2016	PAID ON PRINCIPAL.....		112,004	112,004	108,609	109,246	0	2,758	0	2,758	0	112,004	0	0	0	906	08/15/2033	1
36291A	DH 9		03/15/2016	PAID ON PRINCIPAL.....		31,281	31,281	30,332	30,541	0	739	0	739	0	31,281	0	0	0	234	09/15/2033	1
36292F	H6 7		03/15/2016	PAID ON PRINCIPAL.....		33,507	33,507	32,983	33,120	0	387	0	387	0	33,507	0	0	0	217	10/15/2035	1
36225A	ER 7		03/15/2016	PAID ON PRINCIPAL.....		20,891	20,891	19,931	20,295	0	596	0	596	0	20,891	0	0	0	227	07/15/2024	1
38373R	SY 6		03/20/2016	PAID ON PRINCIPAL.....		109,877	109,877	96,012	104,546	0	5,331	0	5,331	0	109,877	0	0	0	952	08/20/2031	1
38375B	SH 6		03/20/2016	PAID ON PRINCIPAL.....		964,155	964,155	986,000	972,971	0	(8,815)	0	(8,815)	0	964,155	0	0	0	2,374	04/20/2062	1
38375B	B7 6		03/20/2016	PAID ON PRINCIPAL.....		45,276	45,276	44,936	44,978	0	298	0	298	0	45,276	0	0	0	191	12/20/2062	1
36225C	BX 3		03/20/2016	PAID ON PRINCIPAL.....		65	65	66	65	0	0	0	0	0	65	0	0	0	0	03/20/2027	1
36225C	CN 4		03/20/2016	PAID ON PRINCIPAL.....		113	113	114	112	0	1	0	1	0	113	0	0	0	0	05/20/2027	1
000000	00 0		03/25/2016	PAID ON PRINCIPAL.....		79,084	79,084	73,548	78,401	0	683	0	683	0	79,084	0	0	0	1,675	11/25/2016	1
000000	00 0		12/25/2015	PAID ON PRINCIPAL.....		0	0	0	0	0	0	0	0	0	0	0	0	0	451	11/25/2016	1
52517#	AD 5		03/25/2016	PAID ON PRINCIPAL.....		9,818	9,818	9,209	9,786	0	31	0	31	0	9,818	0	0	0	114	07/25/2017	1
000000	00 0		03/25/2016	PAID ON PRINCIPAL.....		37,057	37,057	33,351	36,213	0	844	0	844	0	37,057	0	0	0	421	10/25/2018	1
38378X	P6 2		03/16/2016	PAID ON PRINCIPAL.....		44,880	44,880	44,852	44,850	0	30	0	30	0	44,880	0	0	0	208	05/16/2055	1
83162C	UP 6		02/01/2016	PAID ON PRINCIPAL.....		330,113	330,113	330,113	330,257	0	(144)	0	(144)	0	330,113	0	0	0	4,644	02/01/2032	1
83162C	WA 7		01/01/2016	PAID ON PRINCIPAL.....		613,441	613,441	613,441	614,205	0	(764)	0	(764)	0	613,441	0	0	0	11,520	01/01/2034	1
0599999	Total Bonds - U.S. Government.....					11,518,953	10,023,853	11,997,082	10,961,503	0	(100,752)	0	(100,752)	0	10,860,751	0	658,202	658,202	624,739	XXX	XXX

**Bonds - All Other Government**

748148	RR 6		03/01/2016	MATURED.....		1,000,000	1,000,000	992,630	999,703	0	297	0	297	0	1,000,000	0	0	0	25,000	03/01/2016	1FE
1099999	Total Bonds - All Other Government.....					1,000,000	1,000,000	992,630	999,703	0	297	0	297	0	1,000,000	0	0	0	25,000	XXX	XXX

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

647293	MP 1		03/01/2016	MATURED.....		15,840,000	15,840,000	17,201,923	15,868,216	0	(28,216)	0	(28,216)	0	15,840,000	0	0	0	396,000	03/01/2016	1FE
93974B	LB 6		01/01/2016	REDEEMED.....		11,235,000	11,235,000	11,975,162	11,235,000	0	0	0	0	0	11,235,000	0	0	0	280,875	01/01/2022	1FE

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	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)
93974B LC 4	WASHINGTON GO MOTOR VE 5.000		01/01/2016	REDEEMED		11,795,000	11,795,000	12,552,357	11,795,000	0	0	0	0	0	11,795,000	0	0	0	294,875	01/01/2023	1FE
93974B LD 2	WASHINGTON GO MOTOR VE 5.000		01/01/2016	REDEEMED		12,390,000	12,390,000	13,164,871	12,390,000	0	0	0	0	0	12,390,000	0	0	0	309,750	01/01/2024	1FE
93974B LE 0	WASHINGTON GO MOTOR VE 5.000		01/01/2016	REDEEMED		6,505,000	6,505,000	6,890,226	6,505,000	0	0	0	0	0	6,505,000	0	0	0	162,625	01/01/2025	1FE
1799999 Total Bonds - U.S. States, Territories and Possessions						57,765,000	57,765,000	61,784,539	57,793,216	0	(28,216)	0	(28,216)	0	57,765,000	0	0	0	1,444,125	XXX	XXX

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

041826 L4 8	ARLINGTON ISD GENERAL 5.000		02/15/2016	REDEEMED		12,150,000	12,150,000	12,933,918	12,160,647	0	(10,647)	0	(10,647)	0	12,150,000	0	0	0	303,750	02/15/2024	1FE
166393 K4 9	CHESTERFIELD CO GENERA 5.000		01/01/2016	MATURED		3,215,000	3,215,000	3,539,458	3,215,000	0	0	0	0	0	3,215,000	0	0	0	80,375	01/01/2016	1FE
166393 K5 6	CHESTERFIELD CO GENERA 4.500		01/01/2016	REDEEMED		3,215,000	3,215,000	3,360,189	3,215,000	0	0	0	0	0	3,215,000	0	0	0	72,338	01/01/2017	1FE
166393 K6 4	CHESTERFIELD CO GENERA 4.500		01/01/2016	REDEEMED		3,215,000	3,215,000	3,349,548	3,215,000	0	0	0	0	0	3,215,000	0	0	0	72,338	01/01/2018	1FE
166393 K7 2	CHESTERFIELD CO GENERA 4.500		01/01/2016	REDEEMED		3,215,000	3,215,000	3,338,938	3,215,000	0	0	0	0	0	3,215,000	0	0	0	72,338	01/01/2019	1FE
166393 K8 0	CHESTERFIELD CO GENERA 4.500		01/01/2016	REDEEMED		3,215,000	3,215,000	3,328,393	3,215,000	0	0	0	0	0	3,215,000	0	0	0	72,338	01/01/2020	1FE
166393 K9 8	CHESTERFIELD CO GENERA 4.500		01/01/2016	REDEEMED		3,215,000	3,215,000	3,317,848	3,215,000	0	0	0	0	0	3,215,000	0	0	0	72,338	01/01/2021	1FE
346766 NU 8	FORT BEND CO GO ROAD R 4.000		03/01/2016	MATURED		1,000,000	1,000,000	1,100,790	1,002,805	0	(2,805)	0	(2,805)	0	1,000,000	0	0	0	20,000	03/01/2016	1FE
349545 E4 1	FORT ZUMWALT SCH DIST 5.000		03/01/2016	MATURED		5,205,000	5,205,000	5,713,685	5,215,325	0	(10,325)	0	(10,325)	0	5,205,000	0	0	0	130,125	03/01/2016	1FE
486062 7Z 9	KATY ISD GO S2006 (PSF 5.000		02/15/2016	REDEEMED		3,795,000	3,795,000	3,889,420	3,797,385	0	(2,385)	0	(2,385)	0	3,795,000	0	0	0	94,875	02/15/2036	1FE
512445 SF 5	LAKEVILLE GENERAL OBLI 5.000		02/01/2016	REDEEMED		490,000	490,000	519,998	494,122	0	(4,122)	0	(4,122)	0	490,000	0	0	0	12,250	02/01/2017	1FE
514014 JR 1	LANCASTER CO SD #1 GO 5.000		01/15/2016	MATURED		2,200,000	2,200,000	2,661,504	2,202,166	0	(2,166)	0	(2,166)	0	2,200,000	0	0	0	55,000	01/15/2016	1FE
737050 UW 2	PORTSMOUTH GENERAL OBL 5.000		01/15/2016	MATURED		1,270,000	1,270,000	1,425,677	1,270,988	0	(988)	0	(988)	0	1,270,000	0	0	0	31,750	01/15/2016	1FE
763261 BN 3	RICHARDSON ISD GO S98B 6.500		02/15/2016	MATURED		4,185,000	4,185,000	4,928,382	4,192,184	0	(7,184)	0	(7,184)	0	4,185,000	0	0	0	136,013	02/15/2016	1FE
2499999 Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						49,585,000	49,585,000	53,307,746	49,625,623	0	(40,623)	0	(40,623)	0	49,585,000	0	0	0	1,225,825	XXX	XXX

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

040654 NY 7	ARIZONA TRANS BRD HWY 5.000		01/01/2016	REDEEMED		4,350,000	4,350,000	4,609,695	4,350,000	0	0	0	0	0	4,350,000	0	0	0	108,750	07/01/2021	1FE
040654 PA 7	ARIZONA TRANS BRD HWY 5.000		01/01/2016	REDEEMED		5,000,000	5,000,000	5,275,050	5,000,000	0	0	0	0	0	5,000,000	0	0	0	125,000	07/01/2023	1FE
05053* AA 3	AUBURN HSG DEV CORP S7 7.400		03/15/2016	REDEEMED		12,631	12,631	12,631	12,631	0	0	0	0	0	12,631	0	0	0	156	04/15/2021	5*
386316 JJ 3	GRAND RAPIDS WATER SUP 5.000		01/01/2016	REDEEMED		1,005,000	1,005,000	1,069,471	1,005,000	0	0	0	0	0	1,005,000	0	0	0	25,125	01/01/2019	1FE
386316 JL 8	GRAND RAPIDS WATER SUP 5.000		01/01/2016	REDEEMED		755,000	755,000	801,531	755,000	0	0	0	0	0	755,000	0	0	0	18,875	01/01/2020	1FE
386316 JM 6	GRAND RAPIDS WATER SUP 5.000		01/01/2016	REDEEMED		1,105,000	1,105,000	1,170,317	1,105,000	0	0	0	0	0	1,105,000	0	0	0	27,625	01/01/2021	1FE
386316 JN 4	GRAND RAPIDS WATER SUP 5.000		01/01/2016	REDEEMED		1,160,000	1,160,000	1,224,682	1,160,000	0	0	0	0	0	1,160,000	0	0	0	29,000	01/01/2022	1FE
386316 JP 9	GRAND RAPIDS WATER SUP 5.000		01/01/2016	REDEEMED		1,215,000	1,215,000	1,279,711	1,215,000	0	0	0	0	0	1,215,000	0	0	0	30,375	01/01/2023	1FE
386316 JQ 7	GRAND RAPIDS WATER SUP 5.000		01/01/2016	REDEEMED		1,280,000	1,280,000	1,343,910	1,280,000	0	0	0	0	0	1,280,000	0	0	0	32,000	01/01/2024	1FE
386316 JR 5	GRAND RAPIDS WATER SUP 5.000		01/01/2016	REDEEMED		1,340,000	1,340,000	1,403,583	1,340,000	0	0	0	0	0	1,340,000	0	0	0	33,500	01/01/2025	1FE
386316 JS 3	GRAND RAPIDS WATER SUP 5.000		01/01/2016	REDEEMED		1,410,000	1,410,000	1,473,408	1,410,000	0	0	0	0	0	1,410,000	0	0	0	35,250	01/01/2026	1FE
386316 JT 1	GRAND RAPIDS WATER SUP 5.000		01/01/2016	REDEEMED		1,480,000	1,480,000	1,541,672	1,480,000	0	0	0	0	0	1,480,000	0	0	0	37,000	01/01/2027	1FE
45506D FJ 9	INDIANA FIN AUTH REV F 5.000		02/01/2016	REDEEMED		2,075,000	2,075,000	2,196,823	2,076,087	0	(1,087)	0	(1,087)	0	2,075,000	0	0	0	51,875	02/01/2019	1
45506D FL 4	INDIANA FIN AUTH REV F 5.000		02/01/2016	REDEEMED		3,310,000	3,310,000	3,484,834	3,311,537	0	(1,537)	0	(1,537)	0	3,310,000	0	0	0	82,750	02/01/2021	1

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**SCHEDULE D - PART 4**

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

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiting	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)
45506D FM 2	INDIANA FIN AUTH REV F 5.000		02/01/2016	REDEEMED		4,355,000	4,355,000	4,596,566	4,357,139	0	(2,139)	0	(2,139)	0	4,355,000	0	0	0	108,875	02/01/2022	1
45506D FN 0	INDIANA FIN AUTH REV F 5.000		02/01/2016	REDEEMED		65,000	65,000	67,945	65,025	0	(25)	0	(25)	0	65,000	0	0	0	1,625	02/01/2023	1
45506D FQ 3	INDIANA FIN AUTH REV F 5.000		02/01/2016	REDEEMED		235,000	235,000	244,475	235,079	0	(79)	0	(79)	0	235,000	0	0	0	5,875	02/01/2025	1
45506D FS 9	INDIANA FIN AUTH REV F 5.000		02/01/2016	REDEEMED		545,000	545,000	565,176	545,165	0	(165)	0	(165)	0	545,000	0	0	0	13,625	02/01/2027	1
45506D FV 2	INDIANA FIN AUTH REV F 5.000		02/01/2016	REDEEMED		6,925,000	6,925,000	7,331,567	6,928,628	0	(3,628)	0	(3,628)	0	6,925,000	0	0	0	173,125	02/01/2019	1FE
45506D FX 8	INDIANA FIN AUTH REV F 5.000		02/01/2016	REDEEMED		6,690,000	6,690,000	7,043,366	6,693,107	0	(3,107)	0	(3,107)	0	6,690,000	0	0	0	167,250	02/01/2021	1
45506D FY 6	INDIANA FIN AUTH REV F 5.000		02/01/2016	REDEEMED		13,475,000	13,475,000	14,216,284	13,481,555	0	(6,555)	0	(6,555)	0	13,475,000	0	0	0	336,875	02/01/2022	1FE
45506D FZ 3	INDIANA FIN AUTH REV F 5.000		02/01/2016	REDEEMED		960,000	960,000	1,003,488	960,373	0	(373)	0	(373)	0	960,000	0	0	0	24,000	02/01/2023	1FE
45506D GB 5	INDIANA FIN AUTH REV F 5.000		02/01/2016	REDEEMED		3,280,000	3,280,000	3,412,250	3,281,106	0	(1,106)	0	(1,106)	0	3,280,000	0	0	0	82,000	02/01/2025	1FE
45506D GD 1	INDIANA FIN AUTH REV F 5.000		02/01/2016	REDEEMED		1,715,000	1,715,000	1,778,489	1,715,520	0	(520)	0	(520)	0	1,715,000	0	0	0	42,875	02/01/2027	1FE
454898 HW 0	INDIANA MUN PWR AGCY P 5.500		01/01/2016	MATURED		430,000	430,000	502,434	430,000	0	0	0	0	0	430,000	0	0	0	11,825	01/01/2016	1FE
60636P 4K 3	MISSOURI ENVI IMP & ENE 4.750		01/01/2016	REDEEMED		3,670,000	3,670,000	3,797,716	3,670,000	0	0	0	0	0	3,670,000	0	0	0	87,163	07/01/2021	1
646139 D9 3	NEW JERSEY TURNPIKE AU 6.500		01/01/2016	MATURED		735,000	735,000	857,255	735,000	0	0	0	0	0	735,000	0	0	0	23,888	01/01/2016	1FE
646139 XE 0	NEW JERSEY TURNPIKE AU 6.500		01/01/2016	MATURED		535,000	535,000	597,009	535,000	0	0	0	0	0	535,000	0	0	0	17,388	01/01/2016	1
751100 EG 9	RALEIGH COMB ENTERPRIS 5.000		03/01/2016	REDEEMED		2,665,000	2,665,000	2,783,273	2,667,412	0	(2,412)	0	(2,412)	0	2,665,000	0	0	0	66,625	03/01/2020	1FE
751100 EJ 3	RALEIGH COMB ENTERPRIS 5.000		03/01/2016	REDEEMED		3,000,000	3,000,000	3,215,820	3,004,282	0	(4,282)	0	(4,282)	0	3,000,000	0	0	0	75,000	03/01/2022	1FE
751100 EK 0	RALEIGH COMB ENTERPRIS 5.000		03/01/2016	REDEEMED		3,000,000	3,000,000	3,208,560	3,004,130	0	(4,130)	0	(4,130)	0	3,000,000	0	0	0	75,000	03/01/2023	1FE
751100 EL 8	RALEIGH COMB ENTERPRIS 5.000		03/01/2016	REDEEMED		9,315,000	9,315,000	9,955,127	9,327,667	0	(12,667)	0	(12,667)	0	9,315,000	0	0	0	232,875	03/01/2024	1FE
896029 YE 9	TRIBOROUGH BRDG & TUNN 5.500		01/01/2016	REDEEMED		1,385,000	1,385,000	1,494,734	1,390,629	0	(5,629)	0	(5,629)	0	1,385,000	0	0	0	38,088	01/01/2017	1
89657P EW 9	TRINITY RIVER AUTH TAR 5.000		02/01/2016	MATURED		1,085,000	1,085,000	1,114,490	1,085,320	0	(320)	0	(320)	0	1,085,000	0	0	0	27,125	02/01/2016	1FE
938865 BM 3	WASHINGTON HSG DEV COR 7.250		03/01/2016	REDEEMED		35,888	35,888	35,888	35,888	0	0	0	0	0	35,888	0	0	0	435	03/01/2020	1
3128QG CC 4	FH (3/1 ARM) #1N0067 2.640		03/15/2016	PAID ON PRINCIPAL		299,882	299,882	300,959	298,520	0	1,361	0	1,361	0	299,882	0	0	0	1,272	12/15/2035	1
3128JR G4 2	FH (3/1 ARM) #847419 2.621		03/15/2016	PAID ON PRINCIPAL		27,992	27,992	27,869	27,795	0	197	0	197	0	27,992	0	0	0	122	03/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #847503 2.531		03/15/2016	PAID ON PRINCIPAL		49,731	49,731	48,841	48,861	0	870	0	870	0	49,731	0	0	0	182	12/15/2035	1
31296S DY 9	FHLMC GOLD PASSTHRU 5.000		03/15/2016	PAID ON PRINCIPAL		11,185	11,185	11,150	11,153	0	32	0	32	0	11,185	0	0	0	93	01/15/2034	1
31292H AK 0	FHLMC GOLD PASSTHRU 7.500		03/15/2016	PAID ON PRINCIPAL		404	404	424	452	0	(48)	0	(48)	0	404	0	0	0	5	01/15/2030	1
31292H NH 3	FHLMC GOLD PASSTHRU 6.000		03/15/2016	PAID ON PRINCIPAL		1,171	1,171	1,202	1,212	0	(41)	0	(41)	0	1,171	0	0	0	11	02/15/2032	1
31293J ZX 0	FHLMC GOLD PASSTHRU 6.000		03/15/2016	PAID ON PRINCIPAL		1,836	1,836	1,878	1,895	0	(59)	0	(59)	0	1,836	0	0	0	18	04/15/2029	1
31298S UJ 1	FHLMC GOLD PASSTHRU 7.500		03/15/2016	PAID ON PRINCIPAL		401	401	419	432	0	(31)	0	(31)	0	401	0	0	0	5	08/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU 7.500		03/15/2016	PAID ON PRINCIPAL		398	398	416	433	0	(35)	0	(35)	0	398	0	0	0	5	09/15/2031	1
31287R S7 5	FHLMC GOLD PASSTHRU 7.500		03/15/2016	PAID ON PRINCIPAL		719	719	754	782	0	(63)	0	(63)	0	719	0	0	0	9	04/15/2032	1
31287S GA 9	FHLMC GOLD PASSTHRU 6.000		03/15/2016	PAID ON PRINCIPAL		1,155	1,155	1,181	1,199	0	(44)	0	(44)	0	1,155	0	0	0	15	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU 6.000		03/15/2016	PAID ON PRINCIPAL		42,049	42,049	43,164	43,397	0	(1,348)	0	(1,348)	0	42,049	0	0	0	589	09/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU 6.000		03/15/2016	PAID ON PRINCIPAL		329	329	339	347	0	(17)	0	(17)	0	329	0	0	0	3	10/15/2032	1
31288E 6E 2	FHLMC GOLD PASSTHRU 6.000		03/15/2016	PAID ON PRINCIPAL		363	363	373	377	0	(14)	0	(14)	0	363	0	0	0	4	02/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU 6.000		03/15/2016	PAID ON PRINCIPAL		277	277	285	286	0	(8)	0	(8)	0	277	0	0	0	3	03/15/2033	1

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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	Forfeiture	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)
31335H	TT 0 FHLMC GOLD PASSTHRU 6.000		03/15/2016	PAID ON PRINCIPAL		5,191	5,191	5,318	5,322	0	(131)	0	(131)	0	5,191	0	0	0	54	07/15/2022	1
3128GK	RX 4 FHLMC GOLD PASSTHRU 5.500		03/15/2016	PAID ON PRINCIPAL		2,565	2,565	2,567	2,560	0	5	0	5	0	2,565	0	0	0	24	05/15/2016	1
3128GK	TP 9 FHLMC GOLD PASSTHRU 5.500		03/15/2016	PAID ON PRINCIPAL		3,009	3,009	3,011	3,003	0	6	0	6	0	3,009	0	0	0	28	04/15/2016	1
3128H4	H9 3 FHLMC GOLD PASSTHRU 5.000		03/15/2016	PAID ON PRINCIPAL		14,522	14,522	14,745	14,559	0	(37)	0	(37)	0	14,522	0	0	0	121	05/15/2018	1
3128H4	UX 5 FHLMC GOLD PASSTHRU 5.000		03/15/2016	PAID ON PRINCIPAL		1,875	1,875	1,904	1,880	0	(5)	0	(5)	0	1,875	0	0	0	21	06/15/2018	1
3128H4	5W 5 FHLMC GOLD PASSTHRU 5.000		03/15/2016	PAID ON PRINCIPAL		610	610	620	612	0	(2)	0	(2)	0	610	0	0	0	5	06/15/2018	1
3128H5	AQ 9 FHLMC GOLD PASSTHRU 5.000		03/15/2016	PAID ON PRINCIPAL		527	527	536	529	0	(2)	0	(2)	0	527	0	0	0	4	06/15/2018	1
3128H6	BH 6 FHLMC GOLD PASSTHRU 5.000		03/15/2016	PAID ON PRINCIPAL		14,586	14,586	14,810	14,629	0	(42)	0	(42)	0	14,586	0	0	0	122	07/15/2018	1
3128H6	BP 8 FHLMC GOLD PASSTHRU 5.000		03/15/2016	PAID ON PRINCIPAL		24,979	24,979	25,362	25,027	0	(47)	0	(47)	0	24,979	0	0	0	206	07/15/2018	1
31283H	WY 7 FHLMC GOLD PASSTHRU 5.500		03/15/2016	PAID ON PRINCIPAL		455,199	455,199	454,113	454,087	0	1,112	0	1,112	0	455,199	0	0	0	4,146	06/15/2033	1
31283H	WZ 4 FHLMC GOLD PASSTHRU 6.000		03/15/2016	PAID ON PRINCIPAL		43,544	43,544	44,664	44,675	0	(1,131)	0	(1,131)	0	43,544	0	0	0	430	04/15/2033	1
31283H	W9 2 FHLMC GOLD PASSTHRU 6.000		03/15/2016	PAID ON PRINCIPAL		5,615	5,615	5,742	5,784	0	(169)	0	(169)	0	5,615	0	0	0	65	05/15/2033	1
31283H	ZZ 4 FHLMC GOLD PASSTHRU 6.000		03/15/2016	PAID ON PRINCIPAL		72,746	72,746	74,529	74,532	0	(1,785)	0	(1,785)	0	72,746	0	0	0	696	11/15/2033	1
31283H	Z5 7 FHLMC GOLD PASSTHRU 6.000		03/15/2016	PAID ON PRINCIPAL		65,451	65,451	67,053	67,112	0	(1,661)	0	(1,661)	0	65,451	0	0	0	754	02/15/2034	1
3128MJ	SY 7 FHLMC GOLD PASSTHRU 3.000		03/15/2016	PAID ON PRINCIPAL		89,049	89,049	84,523	84,909	0	4,140	0	4,140	0	89,049	0	0	0	442	06/15/2043	1
3128MJ	S3 5 FHLMC GOLD PASSTHRU 3.000		03/15/2016	PAID ON PRINCIPAL		82,861	82,861	79,485	79,875	0	2,986	0	2,986	0	82,861	0	0	0	402	07/15/2043	1
3128MJ	S6 8 FHLMC GOLD PASSTHRU 3.000		03/15/2016	PAID ON PRINCIPAL		251,966	251,966	239,207	240,662	0	11,304	0	11,304	0	251,966	0	0	0	1,199	08/15/2043	1
3133TG	NU 9 FHR 2093 Z CMO 6.000		03/15/2016	PAID ON PRINCIPAL		142,235	142,235	130,133	136,260	0	5,975	0	5,975	0	142,235	0	0	0	1,381	11/15/2028	1
3133TK	SJ 0 FHR 2151 JZ CMO 6.000		03/15/2016	PAID ON PRINCIPAL		143,445	143,445	131,139	138,744	0	4,701	0	4,701	0	143,445	0	0	0	1,702	05/15/2029	1
3133TM	7G 5 FHR 2182 ZC CMO 7.500		03/15/2016	PAID ON PRINCIPAL		26,614	26,614	27,372	26,541	0	73	0	73	0	26,614	0	0	0	335	09/15/2029	1
3133TN	JY 1 FHR 2223 Z CMO 8.000		03/15/2016	PAID ON PRINCIPAL		6,602	6,602	6,449	6,498	0	105	0	105	0	6,602	0	0	0	104	03/15/2030	1
3133TQ	ZU 4 FHR 2274 KC CMO 6.500		03/15/2016	PAID ON PRINCIPAL		18,094	18,094	18,055	18,048	0	46	0	46	0	18,094	0	0	0	202	01/15/2031	1
3133TR	LB 9 FHR 2284 Z CMO 6.500		03/15/2016	PAID ON PRINCIPAL		37,386	37,386	35,343	36,346	0	1,040	0	1,040	0	37,386	0	0	0	396	02/15/2031	1
3133TR	GX 7 FHR 2288 Z CMO 6.500		03/15/2016	PAID ON PRINCIPAL		104,632	104,632	98,264	101,564	0	3,068	0	3,068	0	104,632	0	0	0	1,048	02/15/2031	1
3133TR	SR 7 FHR 2297 KZ CMO 6.000		03/15/2016	PAID ON PRINCIPAL		72,926	72,926	65,754	70,408	0	2,518	0	2,518	0	72,926	0	0	0	739	03/15/2031	1
31339W	Q2 5 FHR 2433 NH CMO 6.500		03/15/2016	PAID ON PRINCIPAL		461,732	461,732	464,329	460,632	0	1,101	0	1,101	0	461,732	0	0	0	4,998	04/15/2032	1
31392K	FP 6 FHR 2451 JH CMO 6.500		03/15/2016	PAID ON PRINCIPAL		41,981	41,981	41,676	41,760	0	221	0	221	0	41,981	0	0	0	418	05/15/2032	1
31392K	AA 4 FHR 2454 BK CMO 6.500		03/15/2016	PAID ON PRINCIPAL		103,911	103,911	104,707	103,654	0	258	0	258	0	103,911	0	0	0	1,091	05/15/2032	1
31394K	NK 6 FHR 2686 NY CMO 5.000		03/15/2016	PAID ON PRINCIPAL		309,130	309,130	298,745	305,475	0	3,655	0	3,655	0	309,130	0	0	0	2,545	10/15/2023	1
31394M	SG 6 FHR 2719 WC CMO 4.500		03/15/2016	PAID ON PRINCIPAL		124,033	124,033	114,285	120,786	0	3,246	0	3,246	0	124,033	0	0	0	1,119	12/15/2023	1
31394N	L3 0 FHR 2729 CE CMO 4.500		03/15/2016	PAID ON PRINCIPAL		508,293	508,293	473,002	496,208	0	12,085	0	12,085	0	508,293	0	0	0	3,808	01/15/2024	1
3137B8	DA 2 FHR 4302 CA 3.000		03/15/2016	PAID ON PRINCIPAL		122,407	122,407	123,440	123,293	0	(885)	0	(885)	0	122,407	0	0	0	594	06/15/2040	1
3137BB	QB 9 FHR 4351 LC CMO 3.000		03/15/2016	PAID ON PRINCIPAL		274,685	274,685	278,173	277,708	0	(3,022)	0	(3,022)	0	274,685	0	0	0	1,375	11/15/2040	1
31282X	A8 4 FHS 146 75 CMO 7.500		03/15/2016	PAID ON PRINCIPAL		5,389	5,389	5,434	5,408	0	(19)	0	(19)	0	5,389	0	0	0	66	01/15/2023	1
31403D	AC 3 FN (5/1 ARM) #745303 2.559		03/25/2016	PAID ON PRINCIPAL		176,646	176,646	174,893	176,218	0	428	0	428	0	176,646	0	0	0	637	01/25/2036	1

QE05.3

**SCHEDULE D - PART 4**

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

QE054

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
3138A1	V5 7 FNMA PASS TH #AH0635 3.500		03/25/2016	PAID ON PRINCIPAL		66,836	66,836	66,620	66,615	0	222	0	222	0	66,836	0	0	0	411	01/25/2026	1
3138A6	ZA 1 FNMA PASS TH #AH5236 3.500		03/25/2016	PAID ON PRINCIPAL		75,551	75,551	75,306	75,320	0	231	0	231	0	75,551	0	0	0	404	01/25/2026	1
3138X5	PC 5 FNMA PASS TH #AU5818 2.500		03/25/2016	PAID ON PRINCIPAL		118,964	118,964	118,025	118,174	0	789	0	789	0	118,964	0	0	0	467	08/25/2028	1
31417A	P8 6 FNMA PASS TH #00AB4046 3.500		03/25/2016	PAID ON PRINCIPAL		282,978	282,978	291,932	291,536	0	(8,558)	0	(8,558)	0	282,978	0	0	0	1,558	12/25/2041	1
31371J	5D 2 FNMA PASS TH #253844 5.500		03/25/2016	PAID ON PRINCIPAL		4,951	4,951	4,911	4,931	0	20	0	20	0	4,951	0	0	0	44	06/25/2016	1
31371K	RC 7 FNMA PASS TH #254383 7.500		03/25/2016	PAID ON PRINCIPAL		7,116	7,116	7,439	7,758	0	(643)	0	(643)	0	7,116	0	0	0	64	06/25/2032	1
31371K	2V 2 FNMA PASS TH #254688 5.500		03/25/2016	PAID ON PRINCIPAL		44,300	44,300	45,428	44,930	0	(630)	0	(630)	0	44,300	0	0	0	393	03/25/2023	1
31371K	2X 8 FNMA PASS TH #254690 5.500		03/25/2016	PAID ON PRINCIPAL		52,505	52,505	53,629	53,116	0	(611)	0	(611)	0	52,505	0	0	0	461	04/25/2023	1
31371K	5X 5 FNMA PASS TH #254762 5.000		03/25/2016	PAID ON PRINCIPAL		18,789	18,789	18,748	18,739	0	50	0	50	0	18,789	0	0	0	156	05/25/2023	1
31371L	A8 2 FNMA PASS TH #254831 5.000		03/25/2016	PAID ON PRINCIPAL		16,714	16,714	16,677	16,669	0	45	0	45	0	16,714	0	0	0	137	08/25/2023	1
31371L	A9 0 FNMA PASS TH #254832 5.500		03/25/2016	PAID ON PRINCIPAL		147,477	147,477	150,795	149,257	0	(1,780)	0	(1,780)	0	147,477	0	0	0	1,282	08/25/2023	1
31371L	DM 8 FNMA PASS TH #254908 5.000		03/25/2016	PAID ON PRINCIPAL		46,396	46,396	46,701	46,489	0	(93)	0	(93)	0	46,396	0	0	0	384	09/25/2023	1
31371L	EZ 8 FNMA PASS TH #254952 4.500		03/25/2016	PAID ON PRINCIPAL		17,080	17,080	17,117	17,051	0	29	0	29	0	17,080	0	0	0	125	11/25/2018	1
31371L	F3 8 FNMA PASS TH #254986 5.500		03/25/2016	PAID ON PRINCIPAL		40,271	40,271	41,127	40,731	0	(460)	0	(460)	0	40,271	0	0	0	399	11/25/2023	1
31371L	HY 8 FNMA PASS TH #255047 5.500		03/25/2016	PAID ON PRINCIPAL		38,601	38,601	39,421	39,024	0	(423)	0	(423)	0	38,601	0	0	0	372	01/25/2024	1
31371L	JU 4 FNMA PASS TH #255075 5.500		03/25/2016	PAID ON PRINCIPAL		74,256	74,256	76,147	75,251	0	(996)	0	(996)	0	74,256	0	0	0	666	02/25/2024	1
31372Q	CQ 8 FNMA PASS TH #279179 7.000		03/25/2016	PAID ON PRINCIPAL		2,060	2,060	1,938	2,002	0	57	0	57	0	2,060	0	0	0	24	05/25/2024	1
31372R	LH 6 FNMA PASS TH #280328 7.000		03/25/2016	PAID ON PRINCIPAL		864	864	824	840	0	24	0	24	0	864	0	0	0	10	04/25/2024	1
31373U	F3 6 FNMA PASS TH #303586 6.500		03/25/2016	PAID ON PRINCIPAL		1,725	1,725	1,616	1,658	0	67	0	67	0	1,725	0	0	0	20	09/25/2025	1
31375F	4Z 8 FNMA PASS TH #333940 6.500		03/25/2016	PAID ON PRINCIPAL		2,463	2,463	2,358	2,404	0	58	0	58	0	2,463	0	0	0	27	06/25/2024	1
31376R	6H 9 FNMA PASS TH #363672 7.500		03/25/2016	PAID ON PRINCIPAL		2,429	2,429	2,345	2,316	0	113	0	113	0	2,429	0	0	0	30	11/25/2026	1
31376U	MV 3 FNMA PASS TH #365872 7.500		03/25/2016	PAID ON PRINCIPAL		485	485	469	464	0	21	0	21	0	485	0	0	0	6	12/25/2026	1
31378R	S5 9 FNMA PASS TH #406540 6.500		03/25/2016	PAID ON PRINCIPAL		48	48	48	48	0	(0)	0	(0)	0	48	0	0	0	1	12/25/2027	1
31378R	S8 3 FNMA PASS TH #406543 6.500		03/25/2016	PAID ON PRINCIPAL		734	734	736	737	0	(3)	0	(3)	0	734	0	0	0	8	12/25/2027	1
31379F	J3 9 FNMA PASS TH #417982 7.000		03/25/2016	PAID ON PRINCIPAL		728	728	740	743	0	(15)	0	(15)	0	728	0	0	0	9	03/25/2028	1
31379T	BL 7 FNMA PASS TH #428543 6.500		03/25/2016	PAID ON PRINCIPAL		603	603	600	600	0	3	0	3	0	603	0	0	0	7	06/25/2028	1
31379T	G5 7 FNMA PASS TH #428720 6.500		03/25/2016	PAID ON PRINCIPAL		972	972	968	968	0	4	0	4	0	972	0	0	0	11	06/25/2028	1
313615	L4 6 FNMA PASS TH #50747 7.000		03/25/2016	PAID ON PRINCIPAL		1,557	1,557	1,455	1,504	0	53	0	53	0	1,557	0	0	0	20	06/25/2023	1
31384V	L7 5 FNMA PASS TH #535050 7.500		03/25/2016	PAID ON PRINCIPAL		8,274	8,274	8,636	9,080	0	(806)	0	(806)	0	8,274	0	0	0	132	12/25/2029	1
31385H	YA 4 FNMA PASS TH #545305 6.000		03/25/2016	PAID ON PRINCIPAL		689	689	717	691	0	(2)	0	(2)	0	689	0	0	0	7	11/25/2016	1
31385H	5H 1 FNMA PASS TH #545448 7.500		03/25/2016	PAID ON PRINCIPAL		916	916	954	1,013	0	(96)	0	(96)	0	916	0	0	0	12	02/25/2032	1
31385X	M8 7 FNMA PASS TH #555783 4.500		03/25/2016	PAID ON PRINCIPAL		113,566	113,566	112,018	112,383	0	1,183	0	1,183	0	113,566	0	0	0	836	10/25/2033	1
31386Y	6U 3 FNMA PASS TH #577883 5.500		03/25/2016	PAID ON PRINCIPAL		4,467	4,467	4,431	4,450	0	18	0	18	0	4,467	0	0	0	39	04/25/2016	1
31387C	VM 0 FNMA PASS TH #580320 5.500		03/25/2016	PAID ON PRINCIPAL		5,912	5,912	5,894	5,890	0	21	0	21	0	5,912	0	0	0	43	05/25/2016	1
31387S	5E 2 FNMA PASS TH #593145 5.500		03/25/2016	PAID ON PRINCIPAL		2,706	2,706	2,706	2,698	0	9	0	9	0	2,706	0	0	0	24	08/25/2016	1

**SCHEDULE D - PART 4**

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

QE055

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	Foreig 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 Designation or Market Indicator (a)
31387X JK 2	FNMA PASS TH #597066 5.500		03/25/2016	PAID ON PRINCIPAL		3,105	3,105	3,105	3,095	0	10	0	10	0	3,105	0	0	0	29	09/25/2016	1
31387X UC 7	FNMA PASS TH #597379 6.000		03/25/2016	PAID ON PRINCIPAL		8,567	8,567	8,937	8,604	0	(37)	0	(37)	0	8,567	0	0	0	55	09/25/2016	1
31388D ZE 1	FNMA PASS TH #602041 5.500		03/25/2016	PAID ON PRINCIPAL		12,458	12,458	12,455	12,418	0	40	0	40	0	12,458	0	0	0	142	08/25/2016	1
31388D 5H 7	FNMA PASS TH #602148 5.500		03/25/2016	PAID ON PRINCIPAL		1,622	1,622	1,609	1,615	0	7	0	7	0	1,622	0	0	0	15	09/25/2016	1
31388K CJ 9	FNMA PASS TH #606773 5.500		03/25/2016	PAID ON PRINCIPAL		15,814	15,814	15,811	15,763	0	51	0	51	0	15,814	0	0	0	140	10/25/2016	1
31388M J2 5	FNMA PASS TH #608781 5.500		03/25/2016	PAID ON PRINCIPAL		23,295	23,295	23,098	23,195	0	99	0	99	0	23,295	0	0	0	210	10/25/2016	1
31388M KG 2	FNMA PASS TH #608795 5.500		03/25/2016	PAID ON PRINCIPAL		18,959	18,959	18,847	18,884	0	75	0	75	0	18,959	0	0	0	174	10/25/2016	1
31388M T5 7	FNMA PASS TH #609072 6.000		03/25/2016	PAID ON PRINCIPAL		291	291	303	292	0	(1)	0	(1)	0	291	0	0	0	3	09/25/2016	1
31388N CT 1	FNMA PASS TH #609482 5.500		03/25/2016	PAID ON PRINCIPAL		7,265	7,265	7,265	7,242	0	23	0	23	0	7,265	0	0	0	66	10/25/2016	1
31388N EK 8	FNMA PASS TH #609538 5.500		03/25/2016	PAID ON PRINCIPAL		1,234	1,234	1,224	1,228	0	5	0	5	0	1,234	0	0	0	11	10/25/2016	1
31388N ET 9	FNMA PASS TH #609546 5.500		03/25/2016	PAID ON PRINCIPAL		23,716	23,716	23,645	23,631	0	85	0	85	0	23,716	0	0	0	176	10/25/2016	1
31388N EU 6	FNMA PASS TH #609547 6.000		03/25/2016	PAID ON PRINCIPAL		4,151	4,151	4,321	4,164	0	(13)	0	(13)	0	4,151	0	0	0	42	10/25/2016	1
31388P XP 1	FNMA PASS TH #610986 5.500		03/25/2016	PAID ON PRINCIPAL		3,506	3,506	3,485	3,492	0	14	0	14	0	3,506	0	0	0	30	10/25/2016	1
31388Q HX 0	FNMA PASS TH #611446 5.500		03/25/2016	PAID ON PRINCIPAL		11,356	11,356	11,288	11,310	0	46	0	46	0	11,356	0	0	0	122	11/25/2016	1
31388R 4L 8	FNMA PASS TH #612927 5.500		03/25/2016	PAID ON PRINCIPAL		938	938	948	937	0	1	0	1	0	938	0	0	0	9	12/25/2016	1
31388T KX 0	FNMA PASS TH #614210 5.500		03/25/2016	PAID ON PRINCIPAL		1,381	1,381	1,396	1,378	0	2	0	2	0	1,381	0	0	0	12	12/25/2016	1
31388T KY 8	FNMA PASS TH #614211 5.500		03/25/2016	PAID ON PRINCIPAL		19,256	19,256	19,462	19,224	0	32	0	32	0	19,256	0	0	0	174	12/25/2016	1
31388U S2 7	FNMA PASS TH #615337 5.500		03/25/2016	PAID ON PRINCIPAL		3,119	3,119	3,152	3,114	0	5	0	5	0	3,119	0	0	0	29	12/25/2016	1
31388V V4 7	FNMA PASS TH #616335 5.500		03/25/2016	PAID ON PRINCIPAL		3,056	3,056	3,088	3,052	0	3	0	3	0	3,056	0	0	0	28	12/25/2016	1
31388V XR 4	FNMA PASS TH #616388 5.500		03/25/2016	PAID ON PRINCIPAL		8,472	8,472	8,563	8,462	0	10	0	10	0	8,472	0	0	0	78	12/25/2016	1
31388V 5C 8	FNMA PASS TH #616543 5.000		03/25/2016	PAID ON PRINCIPAL		18,325	18,325	17,832	18,219	0	106	0	106	0	18,325	0	0	0	140	12/25/2016	1
31389E FJ 9	FNMA PASS TH #623069 6.000		03/25/2016	PAID ON PRINCIPAL		2,112	2,112	2,203	2,124	0	(11)	0	(11)	0	2,112	0	0	0	21	12/25/2016	1
31389J B7 8	FNMA PASS TH #626562 6.000		03/25/2016	PAID ON PRINCIPAL		8,217	8,217	8,554	8,266	0	(49)	0	(49)	0	8,217	0	0	0	82	02/25/2017	1
31389Y M7 3	FNMA PASS TH #639482 7.500		03/25/2016	PAID ON PRINCIPAL		320	320	334	355	0	(36)	0	(36)	0	320	0	0	0	4	01/25/2032	1
31390K RG 5	FNMA PASS TH #648587 7.500		03/25/2016	PAID ON PRINCIPAL		125	125	131	140	0	(15)	0	(15)	0	125	0	0	0	2	05/25/2032	1
31391E HS 3	FNMA PASS TH #664541 6.000		03/25/2016	PAID ON PRINCIPAL		7,600	7,600	7,928	7,704	0	(104)	0	(104)	0	7,600	0	0	0	76	10/25/2017	1
31391F DW 5	FNMA PASS TH #665317 6.000		03/25/2016	PAID ON PRINCIPAL		12,540	12,540	13,078	12,650	0	(110)	0	(110)	0	12,540	0	0	0	124	10/25/2017	1
31400E QQ 6	FNMA PASS TH #685463 5.000		03/25/2016	PAID ON PRINCIPAL		10,943	10,943	11,211	10,979	0	(36)	0	(36)	0	10,943	0	0	0	86	03/25/2018	1
31401B QB 4	FNMA PASS TH #703450 5.000		03/25/2016	PAID ON PRINCIPAL		95,221	95,221	97,558	95,666	0	(445)	0	(445)	0	95,221	0	0	0	779	06/25/2018	1
31401C KL 6	FNMA PASS TH #704199 5.000		03/25/2016	PAID ON PRINCIPAL		23,866	23,866	24,452	23,980	0	(114)	0	(114)	0	23,866	0	0	0	199	06/25/2018	1
31401H NK 4	FNMA PASS TH #708794 5.000		03/25/2016	PAID ON PRINCIPAL		15,719	15,719	16,105	15,782	0	(63)	0	(63)	0	15,719	0	0	0	134	06/25/2018	1
31401M BR 1	FNMA PASS TH #712048 5.500		03/25/2016	PAID ON PRINCIPAL		2,235	2,235	2,283	2,280	0	(45)	0	(45)	0	2,235	0	0	0	29	07/25/2033	1
31401X LS 4	FNMA PASS TH #721337 5.000		03/25/2016	PAID ON PRINCIPAL		283,081	283,081	289,974	284,067	0	(986)	0	(986)	0	283,081	0	0	0	2,388	06/25/2018	1
31402C QM 7	FNMA PASS TH #725060 6.000		03/25/2016	PAID ON PRINCIPAL		548	548	561	563	0	(15)	0	(15)	0	548	0	0	0	4	01/25/2034	1
31402D VH 0	FNMA PASS TH #726116 5.000		03/25/2016	PAID ON PRINCIPAL		53,968	53,968	55,286	54,181	0	(212)	0	(212)	0	53,968	0	0	0	480	08/25/2018	1
31402J ER 4	FNMA PASS TH #730144 5.000		03/25/2016	PAID ON PRINCIPAL		107,162	107,162	106,534	106,630	0	532	0	532	0	107,162	0	0	0	1,277	07/25/2033	1

### SCHEDULE D - PART 4

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

QE056

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	Forfeiting	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)
31402J	2D 8 FNMA PASS TH #730772 5.000		03/25/2016	PAID ON PRINCIPAL		19,138	19,138	19,607	19,235	0	(97)	0	(97)	0	19,138	0	0	0	155	08/25/2018	1
31402N	D5 4 FNMA PASS TH #733724 5.000		03/25/2016	PAID ON PRINCIPAL		30,263	30,263	31,006	30,398	0	(135)	0	(135)	0	30,263	0	0	0	250	08/25/2018	1
31402Q	LF 6 FNMA PASS TH #734826 4.500		03/25/2016	PAID ON PRINCIPAL		11,220	11,220	10,814	10,936	0	285	0	285	0	11,220	0	0	0	106	08/25/2033	1
31403F	Q6 4 FNMA PASS TH #747577 5.000		03/25/2016	PAID ON PRINCIPAL		11,917	11,917	11,855	11,861	0	56	0	56	0	11,917	0	0	0	129	11/25/2033	1
31403G	RL 8 FNMA PASS TH #748491 5.000		03/25/2016	PAID ON PRINCIPAL		30,554	30,554	30,395	30,409	0	144	0	144	0	30,554	0	0	0	259	10/25/2033	1
31403L	LR 0 FNMA PASS TH #751936 5.500		03/25/2016	PAID ON PRINCIPAL		6,875	6,875	7,022	6,945	0	(70)	0	(70)	0	6,875	0	0	0	63	11/25/2023	1
31403N	CD 7 FNMA PASS TH #753468 4.500		03/25/2016	PAID ON PRINCIPAL		5,871	5,871	5,891	5,865	0	7	0	7	0	5,871	0	0	0	52	11/25/2018	1
31404B	SY 9 FNMA PASS TH #763835 5.000		03/25/2016	PAID ON PRINCIPAL		4,130	4,130	4,108	4,109	0	21	0	21	0	4,130	0	0	0	18	01/25/2034	1
31404J	MA 0 FNMA PASS TH #769953 5.000		03/25/2016	PAID ON PRINCIPAL		17,175	17,175	17,164	17,153	0	22	0	22	0	17,175	0	0	0	143	03/25/2034	1
31404J	YQ 2 FNMA PASS TH #770319 5.000		03/25/2016	PAID ON PRINCIPAL		128,082	128,082	127,332	127,422	0	661	0	661	0	128,082	0	0	0	1,321	04/25/2034	1
31404N	2P 0 FNMA PASS TH #773982 5.000		03/25/2016	PAID ON PRINCIPAL		9,396	9,396	9,341	9,349	0	47	0	47	0	9,396	0	0	0	78	03/25/2034	1
31404N	2S 4 FNMA PASS TH #773985 5.000		03/25/2016	PAID ON PRINCIPAL		90,512	90,512	89,982	90,051	0	461	0	461	0	90,512	0	0	0	1,114	03/25/2034	1
31404W	GW 0 FNMA PASS TH #780613 5.000		03/25/2016	PAID ON PRINCIPAL		71,906	71,906	68,681	69,159	0	2,747	0	2,747	0	71,906	0	0	0	598	05/25/2034	1
31404W	R9 9 FNMA PASS TH #780912 5.000		03/25/2016	PAID ON PRINCIPAL		16,952	16,952	16,258	16,458	0	494	0	494	0	16,952	0	0	0	149	06/25/2029	1
31406V	2P 0 FNMA PASS TH #821682 5.000		03/25/2016	PAID ON PRINCIPAL		170,969	170,969	170,023	170,092	0	877	0	877	0	170,969	0	0	0	1,474	06/25/2035	1
31407X	A8 4 FNMA PASS TH #843431 5.000		03/25/2016	PAID ON PRINCIPAL		34,972	34,972	33,453	33,885	0	1,088	0	1,088	0	34,972	0	0	0	290	07/25/2035	1
31358F	3N 7 FNR G-5 Z CMO 8.250		03/25/2016	PAID ON PRINCIPAL		7,370	7,370	7,481	7,379	0	(10)	0	(10)	0	7,370	0	0	0	103	03/25/2021	1
31358T	3G 2 FNR G93-10 J CMO 5.000		03/25/2016	PAID ON PRINCIPAL		29,944	29,944	26,109	28,453	0	1,491	0	1,491	0	29,944	0	0	0	226	03/25/2023	1
31359U	2Q 7 FNR 1998-64 ZB CMO 6.500		03/25/2016	PAID ON PRINCIPAL		181,547	181,547	173,453	177,923	0	3,624	0	3,624	0	181,547	0	0	0	2,189	09/25/2028	1
31359W	AW 1 FNR 1999-28 ZB CMO 6.500		03/25/2016	PAID ON PRINCIPAL		66,586	66,586	63,162	64,831	0	1,755	0	1,755	0	66,586	0	0	0	622	06/25/2029	1
31359V	S5 3 FNR 1999-29 ZB CMO 6.500		03/25/2016	PAID ON PRINCIPAL		26,718	26,718	25,412	25,804	0	914	0	914	0	26,718	0	0	0	220	06/25/2029	1
31392D	NT 5 FNR 2002-40 MG CMO 6.500		03/25/2016	PAID ON PRINCIPAL		83,024	83,024	82,285	82,474	0	551	0	551	0	83,024	0	0	0	1,022	06/25/2032	1
31392G	EK 7 FNR 2002-90 A1 CMO 6.500		03/25/2016	PAID ON PRINCIPAL		12,394	12,394	12,895	12,800	0	(406)	0	(406)	0	12,394	0	0	0	139	06/25/2042	1
31393U	LU 5 FNR 2003-122 TG CMO 5.000		03/25/2016	PAID ON PRINCIPAL		340,890	340,890	327,840	336,620	0	4,270	0	4,270	0	340,890	0	0	0	2,851	12/25/2023	1
3136AJ	G4 2 FNR 2014-26 W 3.000		03/25/2016	PAID ON PRINCIPAL		216,391	216,391	218,961	218,548	0	(2,157)	0	(2,157)	0	216,391	0	0	0	992	04/25/2040	1
3136AJ	6A 9 FNR 2014-27 NA CMO 3.000		03/25/2016	PAID ON PRINCIPAL		294,743	294,743	299,072	298,385	0	(3,642)	0	(3,642)	0	294,743	0	0	0	1,414	04/25/2040	1
319999	Total Bonds - U.S. Special Revenue and Special Assessment					97,787,912	97,787,912	102,792,963	97,788,037	0	(124)	0	(124)	0	97,787,912	0	0	0	2,314,371	XXX	XXX

**Bonds - Industrial and Miscellaneous**

03523T	BA 5 ANHEUSER-BUSCH INBEV W 2.875	R	02/15/2016	MATURED		1,000,000	1,000,000	998,170	999,914	0	86	0	86	0	1,000,000	0	0	0	14,375	02/15/2016	1FE
054303	AU 6 AVON PRODUCTS 5.750		03/17/2016	MORGAN STANLEY		930,000	1,000,000	996,550	930,000	68,984	140	0	69,124	0	999,124	0	(69,124)	(69,124)	32,104	03/01/2018	4FE
071813	AW 9 BAXTER INTERNATIONAL 5.900		03/02/2016	TENDERED		1,031,780	1,000,000	996,720	999,627	0	161	0	161	0	999,788	0	31,992	31,992	29,664	09/01/2016	2FE
071813	BA 6 BAXTER INTERNATIONAL 4.500		03/02/2016	TENDERED		1,127,500	1,000,000	996,660	998,565	0	85	0	85	0	998,650	0	128,850	128,850	24,625	08/15/2019	2FE
071813	BD 0 BAXTER INTERNATIONAL 1.850		03/02/2016	TENDERED		2,037,380	2,000,000	2,008,440	2,001,789	0	(301)	0	(301)	0	2,001,489	0	35,891	35,891	23,331	01/15/2017	2FE
05531F	AG 8 BB&T CORP 3.200		02/16/2016	REDEEMED		1,000,000	1,000,000	1,022,970	1,005,178	0	(5,178)	0	(5,178)	0	1,000,000	0	0	0	13,422	03/15/2016	1FE
11575T	AA 6 BROWN UNIVERSITY REV ( 4.570		03/23/2016	RAYMOND JAMES & ASSOC		1,101,140	1,000,000	999,980	1,000,000	0	0	0	0	0	1,000,000	0	101,140	101,140	26,404	09/01/2019	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	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)	
115637 AK 6	BROWN-FORMAN 2.500	01/15/2016	MATURED		2,000,000	2,000,000	1,987,200	1,999,872	0	128	0	128	0	2,000,000	0	0	0	25,000	01/15/2016	1FE	
14912L 2Y 6	CATERPILLAR FINANCIAL 5.500	03/15/2016	MATURED		1,000,000	1,000,000	998,920	999,790	0	210	0	210	0	1,000,000	0	0	0	27,500	03/15/2016	1FE	
15200D AD 9	CENTERPOINT ENERGY 200 5.170	02/01/2016	REDEEMED		538,517	538,517	538,379	538,467	0	50	0	50	0	538,517	0	0	0	13,921	08/01/2019	1FE	
169905 AD 8	CHOICE HOTELS 5.700	02/03/2016	WELLS FARGO SECURITIES		1,066,250	1,000,000	1,052,500	1,038,874	0	(731)	0	(731)	0	1,038,143	0	28,107	28,107	25,333	08/28/2020	2FE	
17275R AW 2	CISCO SYSTEMS 3.500	03/21/2016	BARCLAYS CAPITAL INC		1,074,390	1,000,000	997,330	997,434	0	27	0	27	0	997,461	0	76,929	76,929	9,625	06/15/2025	1FE	
172967 DE 8	CITIGROUP INC 5.300	01/07/2016	MATURED		2,000,000	2,000,000	1,998,800	1,999,952	0	48	0	48	0	2,000,000	0	0	0	53,000	01/07/2016	2FE	
205363 AL 8	COMPUTER SCIENCES CORP 6.500	03/17/2016	REDEEMED		1,098,676	1,000,000	995,750	998,700	0	227	0	227	0	998,926	0	99,749	99,749	32,866	03/15/2018	2FE	
205887 BF 8	CONAGRA FOODS 7.000	02/17/2016	TENDERED		610,424	529,000	632,980	579,974	0	(1,860)	0	(1,860)	0	578,114	0	32,310	32,310	12,549	04/15/2019	2FE	
205887 BR 2	CONAGRA FOODS 3.200	02/17/2016	TENDERED		474,118	471,000	471,452	471,317	0	(5)	0	(5)	0	471,312	0	2,806	2,806	8,457	01/25/2023	2FE	
21036P AL 2	CONSTELLATION BRANDS I 4.250	03/21/2016	BARCLAYS CAPITAL INC		1,545,000	1,500,000	1,415,625	1,429,956	0	1,857	0	1,857	0	1,431,813	0	113,187	113,187	25,323	05/01/2023	3FE	
216871 AF 0	COOPER US INC 2.375	01/15/2016	MATURED		1,000,000	1,000,000	998,170	999,975	0	25	0	25	0	1,000,000	0	0	0	11,875	01/15/2016	2FE	
067383 AB 5	CR BARD INC 2.875	01/15/2016	MATURED		3,000,000	3,000,000	2,999,250	2,999,950	0	50	0	50	0	3,000,000	0	0	0	43,125	01/15/2016	1FE	
22818V AB 3	CROWN AMERICAS 6.250	02/28/2016	REDEEMED		984,844	955,000	1,036,175	986,198	0	(1,354)	0	(1,354)	0	984,844	0	0	0	34,320	02/01/2021	3FE	
126650 CC 2	CVS CAREMARK 4.000	03/22/2016	HSBC		1,091,910	1,000,000	995,600	996,345	0	72	0	72	0	996,417	0	95,493	95,493	12,556	12/05/2023	2FE	
126650 BC 3	CVS LEASE PASS THRU CE 5.880	03/10/2016	REDEEMED		54,147	54,147	48,408	49,555	0	4,592	0	4,592	0	54,147	0	0	0	532	01/10/2028	2FE	
126650 BQ 2	CVS LEASE PASS THRU CE 6.943	03/10/2016	REDEEMED		21,082	21,082	19,768	20,000	0	1,082	0	1,082	0	21,082	0	0	0	244	01/10/2030	2FE	
12665U AA 2	CVS LEASE PASS THRU CE 4.704	03/10/2016	REDEEMED		21,422	21,422	21,422	21,422	0	(0)	0	(0)	0	21,422	0	0	0	168	01/10/2036	2FE	
233851 AD 6	DAIMLER FINANCE (144A) 3.000	03/28/2016	MATURED		2,000,000	2,000,000	1,997,700	1,999,768	0	232	0	232	0	2,000,000	0	0	0	30,000	03/28/2016	1FE	
25459H AU 9	DIRECTV HOLDINGS/FINAN 5.875	03/18/2016	EXCHANGED		1,128,620	1,000,000	1,153,180	1,081,994	0	(4,519)	0	(4,519)	0	1,077,476	0	51,144	51,144	28,743	10/01/2019	2FE	
25459H BA 2	DIRECTV HOLDINGS/FINAN 5.000	03/18/2016	EXCHANGED		2,237,480	2,000,000	1,991,180	1,994,734	0	272	0	272	0	1,995,006	0	242,474	242,474	57,556	03/01/2021	2FE	
25459H BE 4	DIRECTV HOLDINGS/FINAN 2.400	03/18/2016	EXCHANGED		2,021,120	2,000,000	1,997,920	1,999,445	0	125	0	125	0	1,999,570	0	21,550	21,550	26,800	03/15/2017	2FE	
25459H BF 1	DIRECTV HOLDINGS/FINAN 3.800	03/18/2016	EXCHANGED		2,103,160	2,000,000	1,999,160	1,999,365	0	93	0	93	0	1,999,458	0	103,702	103,702	41,267	03/15/2022	2FE	
25459H BH 7	DIRECTV HOLDINGS/FINAN 1.750	03/18/2016	EXCHANGED		1,002,040	1,000,000	991,270	996,336	0	385	0	385	0	996,721	0	5,319	5,319	12,958	01/15/2018	2FE	
25459H BL 8	DIRECTV HOLDINGS/FINAN 4.450	03/18/2016	EXCHANGED		1,085,420	1,000,000	996,300	996,797	0	119	0	119	0	996,916	0	88,504	88,504	22,014	04/01/2024	2FE	
25460C AA 1	DIRECTV HOLDINGS/FINAN 3.950	03/18/2016	EXCHANGED		1,042,010	1,000,000	993,130	993,826	0	95	0	95	0	993,920	0	48,090	48,090	27,992	01/15/2025	2FE	
263534 CK 3	DUPONT EI NEMOUR 2.800	03/21/2016	CITIGROUP GLOBAL MARKETS		1,138,794	1,145,000	1,057,591	1,074,042	0	2,013	0	2,013	0	1,076,055	0	62,739	62,739	19,503	02/15/2023	1FE	
28932M AG 0	ELM RD GENERATING STAT 4.673	01/19/2016	REDEEMED		64,859	64,859	65,156	65,101	0	(243)	0	(243)	0	64,859	0	0	0	1,515	01/19/2031	1FE	
29364D AL 4	ENTERGY ARKANSAS 5.660	02/09/2016	REDEEMED		2,000,000	2,000,000	1,999,460	1,999,609	0	79	0	79	0	1,999,688	0	312	312	59,116	02/01/2025	1FE	
32055R AN 7	FIRST INDUSTRIAL LP 5.750	01/15/2016	MATURED		1,000,000	1,000,000	996,530	999,923	0	77	0	77	0	1,000,000	0	0	0	28,750	01/15/2016	2FE	
349631 AL 5	FORTUNE BRANDS 5.375	01/15/2016	MATURED		2,272,000	2,272,000	2,287,020	2,272,054	0	(54)	0	(54)	0	2,272,000	0	0	0	61,060	01/15/2016	2FE	
35671D AU 9	FREEMPORT MCMORAN C&G 3.550	03/01/2016	BARCLAYS CAPITAL INC		705,000	1,000,000	580,000	580,000	0	7,857	0	7,857	0	587,857	0	117,143	117,143	18,046	03/01/2022	3FE	
35671D AW 5	FREEMPORT MCMORAN C&G 2.150	03/17/2016	CITIGROUP GLOBAL MARKETS		1,930,000	2,000,000	1,997,600	1,999,401	0	123	0	123	0	1,999,524	0	(69,524)	(69,524)	24,008	03/01/2017	2FE	
35671D BL 8	FREEMPORT-MCMORAN 4.550	02/26/2016	J P MORGAN CHASE SECURITI		1,212,500	2,000,000	1,145,000	1,145,000	0	8,995	0	8,995	0	1,153,995	0	58,505	58,505	27,300	11/14/2024	3FE	
740816 AE 3	HARVARD UNIVERSITY REV 6.000	03/23/2016	BAS-MERRILL LYNCH		2,517,593	2,238,000	2,565,845	2,360,581	0	(9,434)	0	(9,434)	0	2,351,147	0	166,446	166,446	94,742	01/15/2019	1FE	
45031U AW 1	ISTAR FINANCIAL INC 5.875	03/15/2016	MATURED		3,000,000	3,000,000	855,000	2,765,291	0	234,709	0	234,709	0	3,000,000	0	0	0	88,125	03/15/2016	4FE	

QE057

**SCHEDULE D - PART 4**

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

QE058

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	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)	
24422E SP 5	JOHN DEERE CAPITAL COR 3.350	03/23/2016	CITIGROUP GLOBAL MARKETS		1,041,750	1,000,000	999,240	999,330	0	(4)	0	(4)	0	999,326	0	42,424	42,424	9,957	06/12/2024	1FE	
48203R AE 4	JUNIPER NETWORKS 3.100	03/15/2016	MATURED		2,000,000	2,000,000	2,034,100	2,001,648	0	(1,648)	0	(1,648)	0	2,000,000	0	0	0	31,000	03/15/2016	2FE	
485260 BH 5	KANSAS GAS & ELECTRIC 5.647	02/16/2016	REDEEMED		1,519,199	1,519,199	1,500,563	1,511,000	0	256	0	256	0	1,511,256	0	7,943	7,943	32,648	03/29/2021	1FE	
49327X AB 6	KEY BANK NA 5.450	03/03/2016	MATURED		2,000,000	2,000,000	1,999,520	2,008,974	0	(8,974)	0	(8,974)	0	2,000,000	0	0	0	50,867	03/03/2016	2FE	
49446Q BF 7	KIMCO REALTY 5.783	03/15/2016	MATURED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	52,690	03/15/2016	2FE	
521615 AA 2	LEA POWER PARTNERS (14 6.595	03/15/2016	REDEEMED		17,984	17,984	17,984	17,984	0	0	0	0	0	17,984	0	0	0	297	06/15/2033	3FE	
52517P VV 0	LEHMAN BROTHERS HOLDIN 4.800	03/31/2016	PAID ON PRINCIPAL		6,963	6,963	870	392	0	6,571	0	6,571	0	6,963	0	0	0	0	03/13/2014	6	
532716 AU 1	LIMITED BRANDS 5.625	01/07/2016	JEFFERIES & CO INC		1,593,750	1,500,000	1,526,250	1,520,662	0	(75)	0	(75)	0	1,520,587	0	73,163	73,163	34,453	02/15/2022	3FE	
56585A AE 2	MARATHON PETROLEUM 3.500	03/01/2016	MATURED		1,000,000	1,000,000	999,920	999,931	0	69	0	69	0	1,000,000	0	0	0	17,500	03/01/2016	2FE	
58155Q AC 7	MCKESSON CORP 3.250	03/01/2016	MATURED		1,000,000	1,000,000	996,610	999,818	0	182	0	182	0	1,000,000	0	0	0	16,250	03/01/2016	2FE	
608190 AH 7	MOHAWK INDUSTRIES 6.125	01/15/2016	MATURED		1,556,000	1,556,000	1,552,452	1,555,876	0	124	0	124	0	1,556,000	0	0	0	47,653	01/15/2016	2FE	
651639 AL 0	NEWMONT MINING 5.125	03/15/2016	TENDERED		3,197,040	3,000,000	3,208,620	3,094,657	0	(5,603)	0	(5,603)	0	3,089,054	0	107,986	107,986	76,021	10/01/2019	2FE	
655844 BB 3	NORFOLK SOUTHERN CORP 5.750	01/15/2016	MATURED		1,000,000	1,000,000	995,570	999,910	0	90	0	90	0	1,000,000	0	0	0	28,750	01/15/2016	2FE	
666807 AP 7	NORTHROP GRUMMAN 7.750	03/01/2016	MATURED		1,000,000	1,000,000	1,189,120	1,003,172	0	(3,172)	0	(3,172)	0	1,000,000	0	0	0	38,750	03/01/2016	2FE	
674599 BZ 7	OCCIDENTAL PETROLEUM 2.500	02/01/2016	MATURED		2,000,000	2,000,000	1,998,800	1,999,937	0	63	0	63	0	2,000,000	0	0	0	25,000	02/01/2016	1FE	
68402L AC 8	ORACLE CORP 5.250	01/15/2016	MATURED		279,000	279,000	322,435	279,425	0	(425)	0	(425)	0	279,000	0	0	0	7,324	01/15/2016	1FE	
74112B AH 8	PRESTIGE BRANDS INC 8.125	03/14/2016	REDEEMED		1,560,945	1,500,000	1,687,500	1,564,393	0	(3,448)	0	(3,448)	0	1,560,945	0	0	0	75,495	02/01/2020	5FE	
89837L AA 3	PRINCETON UNIVERSITY R 4.950	03/22/2016	BAS-MERRILL LYNCH		1,128,792	1,025,000	1,079,766	1,046,234	0	(1,502)	0	(1,502)	0	1,044,733	0	84,059	84,059	29,174	03/01/2019	1FE	
742741 AA 9	PROCTER & GAMBLE CO 9.360	01/01/2016	REDEEMED		113,970	113,970	142,787	126,617	0	(12,647)	0	(12,647)	0	113,970	0	0	0	5,334	01/01/2021	1FE	
748356 AA 0	QUESTAR CORP 2.750	02/01/2016	MATURED		1,160,000	1,160,000	1,197,173	1,160,803	0	(803)	0	(803)	0	1,160,000	0	0	0	15,950	02/01/2016	1FE	
761713 AU 0	REYNOLDS AMERICAN 6.750	03/05/2016	REDEEMED		4,298,829	4,000,000	4,052,760	4,009,903	0	(1,548)	0	(1,548)	0	4,008,355	0	290,474	290,474	60,000	06/15/2017	2FE	
790849 AH 6	ST JUDE MEDICAL 2.500	01/15/2016	MATURED		1,000,000	1,000,000	999,070	999,981	0	19	0	19	0	1,000,000	0	0	0	12,500	01/15/2016	2FE	
85744N AA 9	STATE STREET BANK & TR 5.300	01/15/2016	MATURED		2,000,000	2,000,000	1,995,660	1,999,878	0	122	0	122	0	2,000,000	0	0	0	53,000	01/15/2016	1FE	
88023U AB 7	TEMPUR-PEDIC INTERNATI 6.875	02/23/2016	VARIOUS		3,163,750	3,000,000	3,126,250	3,067,792	0	(3,283)	0	(3,283)	0	3,064,509	0	99,241	99,241	38,958	12/15/2020	4FE	
904764 AL 1	UNILEVER CAPITAL 2.750	02/10/2016	MATURED		1,000,000	1,000,000	998,980	999,944	0	56	0	56	0	1,000,000	0	0	0	13,750	02/10/2016	1FE	
90783W AA 1	UNION PACIFIC PASS THR 5.866	01/02/2016	REDEEMED		56,360	56,360	56,360	56,359	0	0	0	0	0	56,360	0	0	0	1,653	07/02/2030	1FE	
92343V AV 6	VERIZON COMMUNICATIONS 6.350	03/22/2016	TENDERED		1,133,320	1,000,000	1,240,890	1,115,399	0	(8,486)	0	(8,486)	0	1,106,913	0	26,407	26,407	0	04/01/2019	2FE	
929160 AR 0	VULCAN MATERIALS 7.500	03/31/2016	BARCLAYS CAPITAL INC		593,750	500,000	506,250	503,917	0	(203)	0	(203)	0	503,714	0	90,036	90,036	0	06/15/2021	3FE	
97381W AJ 3	WINDSTREAM CORP 7.875	03/29/2016	TENDERED		541,250	500,000	492,500	497,740	0	301	0	301	0	498,041	0	43,209	43,209	16,188	11/01/2017	4FE	
063679 JJ 4	BANK OF MONTREAL (144A 2.625	01/25/2016	MATURED		1,000,000	1,000,000	1,055,760	1,000,866	0	(866)	0	(866)	0	1,000,000	0	0	0	13,125	01/25/2016	1FE	
06849R AF 9	BARRICK NA FINANCE 4.400	03/21/2016	TENDERED		339,692	349,000	348,777	348,855	0	(3)	0	(3)	0	348,852	0	(9,160)	(9,160)	4,735	05/30/2021	2FE	
12800U AK 6	CAISSE CENTRALE DESJAR 2.550	03/24/2016	MATURED		1,000,000	1,000,000	998,550	999,888	0	112	0	112	0	1,000,000	0	0	0	12,750	03/24/2016	1FE	
878742 AT 2	TECK RESOURCES 4.500	03/01/2016	MORGAN STANLEY		655,000	1,000,000	999,750	520,000	479,893	(29)	0	479,864	0	999,864	0	(344,864)	(344,864)	28,625	01/15/2021	3FE	
878742 AU 9	TECK RESOURCES 3.150	02/29/2016	CANTOR FITZGERALD		965,000	1,000,000	900,000	900,000	0	15,567	0	15,567	0	915,567	0	49,433	49,433	19,950	01/15/2017	3FE	
878744 AA 9	TECK RESOURCES 3.000	03/02/2016	MORGAN STANLEY		1,550,000	2,000,000	1,994,475	1,230,000	767,312	189	0	767,501	0	1,997,501	0	(447,501)	(447,501)	31,000	03/01/2019	4FE	
034863 AE 0	ANGLO AMERICAN (144A) 2.625	03/03/2016	TENDERED		1,947,000	2,000,000	1,995,620	1,998,803	0	234	0	234	0	1,999,037	0	(52,037)	(52,037)	24,500	04/03/2017	2FE	

**SCHEDULE D - PART 4**

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

QE059

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	Foreig 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 Designation or Market Indicator (a)
045054 AB 9	ASHTED CAPITAL (144A) 6.500	F	03/23/2016	STIFEL NICOLAUS & CO INC.		267,188	250,000	265,000	260,902	0	(541)	0	(541)	0	260,361	0	6,827	6,827	11,465	07/15/2022	3FE
06849U AC 9	BARRICK AUSTRALIA 4.950	B	03/21/2016	TENDERED		1,024,790	1,000,000	1,079,090	1,040,881	0	(2,128)	0	(2,128)	0	1,038,753	0	(13,963)	(13,963)	33,825	01/15/2020	2FE
2027A0 FR 5	COMMONWEALTH BANK OF A 3.250	F	03/17/2016	MATURED		2,000,000	2,000,000	2,043,460	2,002,122	0	(2,122)	0	(2,122)	0	2,000,000	0	0	0	32,500	03/17/2016	1FE
50048M AF 7	KOMMUNALBANKEN (144A) 2.375	F	01/19/2016	MATURED		2,000,000	2,000,000	1,990,600	1,999,866	0	134	0	134	0	2,000,000	0	0	0	23,750	01/19/2016	1FE
676167 AS 8	OESTER KONTROLLBANK AG 4.875	F	02/16/2016	MATURED		1,000,000	1,000,000	994,760	999,801	0	199	0	199	0	1,000,000	0	0	0	24,375	02/16/2016	1FE
80105N AD 7	SANOFI-AVENTIS 2.625	F	03/29/2016	MATURED		1,000,000	1,000,000	994,890	999,688	0	312	0	312	0	1,000,000	0	0	0	13,125	03/29/2016	1FE
91911T AF 0	VALE OVERSEAS LIMITED 6.250	F	01/11/2016	MATURED		2,000,000	2,000,000	1,999,400	1,999,886	0	114	0	114	0	2,000,000	0	0	0	62,500	01/11/2016	2FE
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		02/21/2016	PAID ON PRINCIPAL		46,373	46,373	48,401	46,200	0	173	0	173	0	46,373	0	0	0	553	03/21/2029	1FM
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750		03/25/2016	PAID ON PRINCIPAL		39,853	39,853	39,625	36,942	0	2,910	0	2,910	0	39,853	0	0	0	367	03/25/2036	1FM
07386H NQ 0	BALTA 2004-12 1A1 CMO 1.133		03/25/2016	PAID ON PRINCIPAL		232,466	232,466	181,324	181,996	0	50,470	0	50,470	0	232,466	0	0	0	335	01/25/2035	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 2.793		03/25/2016	PAID ON PRINCIPAL		36,637	36,637	35,552	35,564	0	1,073	0	1,073	0	36,637	0	0	0	166	05/25/2033	1FM
05948X EB 3	BOAMS 2003-E 2A1 CMO 2.793		03/25/2016	PAID ON PRINCIPAL		2,599	2,599	2,505	2,503	0	96	0	96	0	2,599	0	0	0	12	06/25/2033	1FM
05948X SR 3	BOAMS 2003-7 A2 CMO 4.750		03/25/2016	PAID ON PRINCIPAL		66,474	66,474	67,209	66,279	0	195	0	195	0	66,474	0	0	0	543	09/25/2018	1FM
05948X WL 1	BOAMS 2003-8 2A5 CMO 5.000		03/25/2016	PAID ON PRINCIPAL		101,578	101,578	99,267	100,578	0	1,001	0	1,001	0	101,578	0	0	0	803	11/25/2018	1FM
05948X D3 2	BOAMS 2003-9 3A1 CMO 5.000		03/25/2016	PAID ON PRINCIPAL		70,297	70,297	68,704	69,627	0	669	0	669	0	70,297	0	0	0	538	12/25/2018	1FM
16162T V5 2	CHASE 2002-S6 2A1 CMO 6.000		03/25/2016	PAID ON PRINCIPAL		1,321	1,321	1,320	1,316	0	5	0	5	0	1,321	0	0	0	12	05/25/2017	1FE
17315M AJ 4	CMLTI 2009-7 5A1 CMO ( 5.500		03/25/2016	PAID ON PRINCIPAL		438,047	438,047	443,659	407,785	0	30,262	0	30,262	0	438,047	0	0	0	3,562	12/25/2035	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		03/25/2016	PAID ON PRINCIPAL		195,469	195,469	202,774	201,703	0	(6,234)	0	(6,234)	0	195,469	0	0	0	2,048	12/25/2033	1FM
2254W0 JY 2	CSFB 2004-7 3A1 CMO 5.000		03/25/2016	PAID ON PRINCIPAL		287,076	287,076	289,722	286,694	0	382	0	382	0	287,076	0	0	0	2,384	10/25/2019	1FM
12646X AJ 1	CSMC 2013-IVR3 A2 CMO 3.000		03/25/2016	PAID ON PRINCIPAL		219,465	219,465	207,120	209,058	0	10,407	0	10,407	0	219,465	0	0	0	984	05/25/2043	1FM
12647M AM 7	CSMC 2013-6 1A1 CMO 2.500		03/25/2016	PAID ON PRINCIPAL		342,671	342,671	334,639	335,984	0	6,687	0	6,687	0	342,671	0	0	0	1,472	07/25/2028	1FM
12667F A4 7	CWALT 2004-33 3A1 CMO 2.700		03/25/2016	PAID ON PRINCIPAL		49,911	49,911	35,811	27,898	0	22,013	0	22,013	0	49,911	0	0	0	248	12/25/2034	1FM
36242D KV 4	GSR 2004-12 2A2 CMO 2.685		03/25/2016	PAID ON PRINCIPAL		51,567	51,567	24,761	24,761	0	26,806	0	26,806	0	51,567	0	0	0	331	12/25/2034	1FM
46640M AX 8	JPMMT 2013-3 A10 CMO ( 3.449		03/25/2016	PAID ON PRINCIPAL		533,519	533,519	520,681	521,518	0	12,001	0	12,001	0	533,519	0	0	0	2,457	07/25/2043	1FM
576455 AC 3	MABS 2006-HE5 A3 593		03/25/2016	PAID ON PRINCIPAL		235,345	235,345	117,075	99,847	0	135,498	0	135,498	0	235,345	0	0	0	218	11/25/2036	1FM
55275R AD 4	MABS 2006-NC3 A4 593		03/25/2016	PAID ON PRINCIPAL		251,424	251,424	111,934	94,633	0	156,791	0	156,791	0	251,424	0	0	0	250	10/25/2036	1FM
55265K A7 4	MASTR 2003-7 2A3 CMO 5.000		03/25/2016	PAID ON PRINCIPAL		50,594	50,594	51,100	50,439	0	156	0	156	0	50,594	0	0	0	438	08/25/2018	1FM
55265K K2 4	MASTR 2003-8 2A1 CMO 4.500		03/25/2016	PAID ON PRINCIPAL		6,567	6,567	6,593	6,548	0	19	0	19	0	6,567	0	0	0	50	09/25/2018	1FM
55265K M6 3	MASTR 2003-8 8A1 CMO 5.500		03/25/2016	PAID ON PRINCIPAL		198,267	198,267	193,744	194,639	0	3,627	0	3,627	0	198,267	0	0	0	1,058	09/25/2033	1FM
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		03/25/2016	PAID ON PRINCIPAL		100,843	100,843	100,323	100,438	0	405	0	405	0	100,843	0	0	0	916	10/25/2018	1FM
61744C BD 7	MSAC 2004-SD1 A 1.233		03/25/2016	PAID ON PRINCIPAL		327,785	327,785	294,236	291,652	(0)	36,132	0	36,132	0	327,785	0	0	0	743	08/25/2034	1FM
76110H M6 3	RALI 2005-QA1 A1 CMO 733		03/25/2016	PAID ON PRINCIPAL		465,724	465,724	388,880	407,386	0	58,338	0	58,338	0	465,724	0	0	0	575	01/25/2035	1FM
76112B WV 8	RAMP 2005-RS7 A3 803		03/25/2016	PAID ON PRINCIPAL		399,266	399,266	280,484	315,325	0	83,941	0	83,941	0	399,266	0	0	0	477	07/25/2035	1FM
76110W UX 2	RASC 2003-KS10 A16 4.540		03/25/2016	PAID ON PRINCIPAL		7,716	7,716	7,715	7,696	0	21	0	21	0	7,716	0	0	0	53	12/25/2033	1FM
76110W UP 9	RASC 2003-KS9 A11B (AM 1.073		03/25/2016	PAID ON PRINCIPAL		5,293	5,293	3,845	3,136	0	2,157	0	2,157	0	5,293	0	0	0	12	11/25/2033	1FM

**SCHEDULE D - PART 4**

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

QE05.10

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	Forfeiture	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)	
76110W	UP 9 RASC 2003-KS9 AIB (AM 1.073)		03/25/2016	WRITTEN OFF		0	10,269	7,461	6,085	0	135	0	135	0	6,220	0	(6,220)	(6,220)	27	11/25/2033	1FM	
76111X	EA 7 RFMSI 2003-S20 2A1 CMO 4.750		03/25/2016	PAID ON PRINCIPAL		101,678	101,678	98,079	100,334	0	1,344	0	1,344	0	101,678	0	0	0	807	12/25/2018	1FM	
81377N	AA 2 SABR 2007-BR3 A2A .503		03/25/2016	PAID ON PRINCIPAL		97,324	97,324	33,316	26,635	0	70,689	0	70,689	0	97,324	0	0	0	75	04/25/2037	1FM	
81375F	CX 9 SASI 1993-7 B1 CMO 6.250		03/25/2016	PAID ON PRINCIPAL		1,143	1,143	1,105	1,126	0	18	0	18	0	1,143	0	0	0	12	12/25/2023	1FM	
79549A	XJ 3 SBM7 2003-HE1 M1 1.708		03/25/2016	PAID ON PRINCIPAL		108,149	108,149	85,750	89,266	0	18,882	0	18,882	0	108,149	0	0	0	356	04/25/2033	1FM	
81745E	AA 7 SEMT 2013-8 A1 CMO 3.000		03/25/2016	PAID ON PRINCIPAL		321,233	321,233	313,857	314,724	0	6,509	0	6,509	0	321,233	0	0	0	1,806	06/25/2043	1FM	
939336	PC 1 WAMU 2003-AR1 A6 CMO 2.486		03/25/2016	PAID ON PRINCIPAL		2,130	2,130	1,923	1,934	0	196	0	196	0	2,130	0	0	0	7	03/25/2033	1FM	
92922F	GA 0 WAMU 2003-S10 A2 CMO 5.000		03/25/2016	PAID ON PRINCIPAL		218,724	218,724	217,903	217,971	0	752	0	752	0	218,724	0	0	0	1,697	10/25/2018	1FM	
92922F	KE 7 WAMU 2003-S13 21A1 CMO 4.500		03/25/2016	PAID ON PRINCIPAL		20,607	20,607	20,297	20,481	0	125	0	125	0	20,607	0	0	0	139	12/25/2018	1FM	
929227	6Y 7 WAMU 2003-S6 2A3 CMO 4.750		03/25/2016	PAID ON PRINCIPAL		10,962	10,962	10,996	10,928	0	33	0	33	0	10,962	0	0	0	85	07/25/2018	1FM	
94979W	AA 7 WFMSB 2003-G A1 CMO 2.615		03/25/2016	PAID ON PRINCIPAL		26,126	26,126	24,886	22,987	0	3,139	0	3,139	0	26,126	0	0	0	75	06/25/2033	1FM	
94980D	AB 4 WFMSB 2003-M A2 CMO 2.786		03/25/2016	PAID ON PRINCIPAL		26,022	26,022	25,312	23,447	0	2,575	0	2,575	0	26,022	0	0	0	119	12/25/2033	1FM	
94981Y	AB 7 WFMSB 2004-BB A2 CMO 2.847		03/25/2016	PAID ON PRINCIPAL		74,087	74,087	63,946	59,757	0	14,330	0	14,330	0	74,087	0	0	0	359	01/25/2035	1FM	
94981N	AH 8 WFMSB 2005-AR4 2A2 CMO 2.968		03/25/2016	PAID ON PRINCIPAL		83,733	83,733	73,685	69,943	0	13,791	0	13,791	0	83,733	0	0	0	361	04/25/2035	1FM	
97652P	AA 9 WIN 2014-1 A1 CMO (144 4.000)		03/20/2016	PAID ON PRINCIPAL		175,827	175,827	181,761	180,339	1,308	(5,820)	0	(4,512)	0	175,827	0	0	0	1,217	06/20/2044	1FM	
92977Y	BR 1 WMLT 2005-B 4A1 CMO 2.719		03/20/2016	PAID ON PRINCIPAL		54,763	54,763	48,531	41,795	0	12,968	0	12,968	0	54,763	0	0	0	215	10/20/2035	1FM	
46361T	AA 0 ICOT 2013-IRV A1 2.068		03/15/2016	PAID ON PRINCIPAL		140,618	140,618	142,018	141,565	0	(947)	0	(947)	0	140,618	0	0	0	493	05/15/2048	1FM	
52108H	YK 4 LBUBS 2004-C1 A4 4.568		03/15/2016	PAID ON PRINCIPAL		15,519	15,519	15,596	15,523	0	(4)	0	(4)	0	15,519	0	0	0	120	01/15/2031	1FM	
61757L	AE 0 MSC 2008-T29 A4 6.268		03/11/2016	PAID ON PRINCIPAL		220,786	220,786	222,977	220,581	0	205	0	205	0	220,786	0	0	0	4,358	01/11/2043	1FM	
14313K	AD 0 CARMX 2012-3 A4 .790		03/15/2016	PAID ON PRINCIPAL		13,943	13,943	13,915	13,923	0	20	0	20	0	13,943	0	0	0	28	04/16/2018	1FE	
14313Y	AA 6 CARMX 2016-1 A1 .670		02/16/2016	PAID ON PRINCIPAL		4,222,821	4,222,821	4,222,821	4,222,821	0	0	0	0	0	4,222,821	0	0	0	1,022	02/15/2017	1FE	
14313Y	AA 6 CARMX 2016-1 A1 .670		03/01/2016	TRAVELERS MMLP		21,777,179	21,777,179	21,777,179	21,777,179	0	(84)	0	(84)	0	21,777,095	0	84	84	10,943	02/15/2017	1FE	
13057B	AA 8 CRART 2016-1 A1 .680		03/23/2016	TRAVELERS MMLP		20,000,000	20,000,000	20,000,000	20,000,000	0	41	0	41	0	20,000,041	0	(41)	(41)	2,267	03/15/2017	1FE	
34531P	AA 9 FORDO 2016-A A1 .680		02/16/2016	PAID ON PRINCIPAL		3,945,329	3,945,329	3,945,329	3,945,329	0	0	0	0	0	3,945,329	0	0	0	1,565	02/15/2017	1FE	
34531P	AA 9 FORDO 2016-A A1 .680		03/01/2016	TRAVELERS MMLP		16,054,671	16,054,671	16,054,671	16,054,671	0	(296)	0	(296)	0	16,054,375	0	296	296	10,614	02/15/2017	1FE	
43814N	AA 3 HAROT 2016-1 A1 .620		03/01/2016	TRAVELERS MMLP		29,000,000	29,000,000	29,000,000	29,000,000	0	120	0	120	0	29,000,120	0	(120)	(120)	2,497	02/21/2017	1FE	
65478U	AA 7 NAROT 2016-A A1 .640		03/01/2016	TRAVELERS MMLP		21,000,000	21,000,000	21,000,000	21,000,000	0	45	0	45	0	21,000,045	0	(45)	(45)	7,467	02/15/2017	1FE	
92887J	AA 1 VFET 2016-1A A1 (144A) .750		02/16/2016	PAID ON PRINCIPAL		5,643,320	5,643,320	5,643,320	5,643,320	0	0	0	0	0	5,643,320	0	0	0	2,234	02/15/2017	1FE	
92887J	AA 1 VFET 2016-1A A1 (144A) .750		03/01/2016	TRAVELERS MMLP		27,356,680	27,356,680	27,356,680	27,356,680	0	(582)	0	(582)	0	27,356,098	0	582	582	18,808	02/15/2017	1FE	
3899999	Total Bonds - Industrial and Miscellaneous						265,458,014	264,631,289	262,236,712	261,536,848	1,317,497	981,725	0	2,299,222	0	263,836,070	0	1,621,945	1,621,945	2,388,575	XXX	XXX
<b>Bonds - Hybrid Securities</b>																						
12479B	AA 0 COMMONWEALTH BANK OF A 6.024		03/15/2016	REDEEMED		1,000,000	1,000,000	440,000	440,000	0	0	0	0	0	440,000	0	560,000	560,000	30,620	03/29/2049	2FE	
4899999	Total Bonds - Hybrid Securities						1,000,000	1,000,000	440,000	440,000	0	0	0	0	440,000	0	560,000	560,000	30,620	XXX	XXX	
8399997	Total Bonds - Part 4						484,114,879	481,793,054	493,551,672	479,144,929	1,317,497	812,307	0	2,129,804	0	481,274,733	0	2,840,147	2,840,147	8,053,255	XXX	XXX
8399999	Total Bonds						484,114,879	481,793,054	493,551,672	479,144,929	1,317,497	812,307	0	2,129,804	0	481,274,733	0	2,840,147	2,840,147	8,053,255	XXX	XXX

### 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	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
<b>Common Stocks - Industrial and Miscellaneous</b>																					
38173M 10 2	GOLUB CAPITAL BDC INC.....		03/31/2016	CITIGROUP GLOBAL MKTS.....	12,500.000	214,768	XXX	199,375	207,875	(8,500)	0	0	(8,500)	0	199,375	0	15,393	15,393	3,200	XXX	L.....
62913F 50 8	NII HOLDINGS INC CL B.....		03/22/2016	DIRECT WITH COMPANY.....	0.380	0	XXX	2	2	0	0	0	0	0	2	0	(2)	(2)	0	XXX	L.....
9099999	Total Common Stocks - Industrial and Miscellaneous.....					214,768	XXX	199,377	207,877	(8,500)	0	0	(8,500)	0	199,377	0	15,391	15,391	3,200	XXX	XXX
9799997	Total Common Stocks - Part 4.....					214,768	XXX	199,377	207,877	(8,500)	0	0	(8,500)	0	199,377	0	15,391	15,391	3,200	XXX	XXX
9799999	Total Common Stocks.....					214,768	XXX	199,377	207,877	(8,500)	0	0	(8,500)	0	199,377	0	15,391	15,391	3,200	XXX	XXX
9899999	Total Preferred and Common Stocks.....					214,768	XXX	199,377	207,877	(8,500)	0	0	(8,500)	0	199,377	0	15,391	15,391	3,200	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					484,329,647	XXX	493,751,049	479,352,806	1,308,997	812,307	0	2,121,304	0	481,474,110	0	2,855,538	2,855,538	8,056,455	XXX	XXX

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

QE05.11

**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	Code	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
<b>Short Futures</b>																					
<b>Hedging Other</b>																					
TYM6.....	4,000	4,000,000	US 10YR NOTE (CBT) JUN16....	Portfolio Hedge.....	D-1.....	Interest...	06/30/2016	CBT.....	02/22/2016	130.4529	130.3906	249,246	0	0	0	0	249,246	249,246	5,400,000	0001	1,000
13429999. Total-Short Futures-Hedging Other.....													249,246	0	0	0	249,246	249,246	5,400,000	XXX	XXX
13899999. Total-Short Futures.....													249,246	0	0	0	249,246	249,246	5,400,000	XXX	XXX
14099999. Total-Hedging Other.....													249,246	0	0	0	249,246	249,246	5,400,000	XXX	XXX
14499999. TOTAL.....													249,246	0	0	0	249,246	249,246	5,400,000	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		
<b>Exchange Traded Derivatives</b>											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	.....0	.....0	.....0	.....249,246	.....0	.....0	.....5,400,000	.....0
0999999. Gross Totals.....				.....0	.....0	.....0	.....249,246	.....0	.....0	.....5,400,000	.....0
1. Offset per SSAP No. 64.....				.....0	.....0						
2. Net after right of offset per SSAP No. 64.....				.....0	.....0						

QE08



**SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open as of Current Statement Date

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

QE09

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
<b>U.S. Government - Issuer Obligations</b>						
	REPO - CREDIT A TREASURY.....		1.....	150,694	150,694	04/01/2016...
	REPO - DEUTSCHE A TREASURY.....		1.....	20,115,330	20,115,330	04/01/2016...
	REPO - HSBC A TREASURY.....		1.....	20,115,330	20,115,330	04/01/2016...
	REPO - ROYAL A TREASURY.....		1.....	20,115,330	20,115,330	04/01/2016...
0199999.	U.S. Government - Issuer Obligations.....			60,496,684	60,496,684	XXX
0599999.	Total - U.S. Government.....			60,496,684	60,496,684	XXX
6199999.	Total - Issuer Obligations.....			60,496,684	60,496,684	XXX
6599999.	Subtotal - Bonds.....			60,496,684	60,496,684	XXX
9999999.	Totals.....			60,496,684	60,496,684	XXX

General Interrogatories:

- Total activity for the year: Fair Value \$.....8,520,038 Book/Adjusted Carrying Value \$.....8,520,038
- Average balance for the year: Fair Value \$.....63,778,966 Book/Adjusted Carrying Value \$.....63,778,966
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....60,496,684 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. Total activity for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0
2. Average balance for the year: Fair Value \$.....0 Book/Adjusted Carrying Value \$.....0

**NONE**

**SCHEDULE E - PART 1 - CASH**

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Bank of America, N.A..... Hartford, CT.....		.....0.000	.....0	.....0	.....(829,105)	.....(74,925)	.....(348,810)	XXX
Citibank, N.A. - China..... Shanghai, CH.....		.....0.000	.....0	.....0	.....27,926	.....14,201	.....54,934	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(801,179)	.....(60,724)	.....(293,876)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(801,179)	.....(60,724)	.....(293,876)	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	.....488	.....230	.....318	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(800,691)	.....(60,494)	.....(293,558)	XXX

### **SCHEDULE E - PART 2 - CASH EQUIVALENTS**

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
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**NONE**

QE13



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

**Physicians - Including Surgeons and Osteopaths**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(4,411)	0	0	17,123
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	(4,411)	0	0	17,123

**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	(3,151)	0	0	12,231
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	(82,888)	0	0	322,262
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	(86,039)	0	0	334,493

**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	(5,042)	0	0	19,569
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	(5,042)	0	0	19,569

**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



**Supp. A to Sch. T - OF  
NONE**

**Overflow Page  
NONE**



**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For the Period Ended March 31, 2016

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
.....0	.....267,476	.....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