

QUARTERLY STATEMENT
AS OF JUNE 30, 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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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, 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 with 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 July, 2016
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<br>December 31<br>Prior Year Net<br>Admitted Assets |
|---|------------------------|----------------------------|--|---|
|   | 1<br>Assets            | 2<br>Nonadmitted<br>Assets | 3<br>Net Admitted<br>Assets<br>(Cols. 1 - 2) |   |
| 1. Bonds.....   | 8,921,929,866          | 0                          | 8,921,929,866                                | 9,063,055,201   |
| 2. Stocks:  |                        |                            |  |   |
| 2.1 Preferred stocks.....   | 33,455,909             | 0                          | 33,455,909                                   | 33,881,628  |
| 2.2 Common stocks.....  | 4,240,947,720          | 0                          | 4,240,947,720                                | 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<br>encumbrances).....   | 0                      | 0                          | 0  | 0   |
| 4.2 Properties held for the production of income (less \$.....0<br>encumbrances).....   | 0                      | 0                          | 0  | 0   |
| 4.3 Properties held for sale (less \$.....0 encumbrances).....  | 0                      | 0                          | 0  | 0   |
| 5. Cash (\$....86,506), cash equivalents (\$.....0)<br>and short-term investments (\$....234,212,252).....  | 234,298,757            | 0                          | 234,298,757                                  | 531,018,752   |
| 6. Contract loans (including \$.....0 premium notes).....   | 0                      | 0                          | 0  | 0   |
| 7. Derivatives.....   | 0                      | 0                          | 0  | 0   |
| 8. Other invested assets.....   | 835,910,214            | 32,143,023                 | 803,767,190                                  | 818,904,938   |
| 9. Receivables for securities.....  | 348,882                | 0                          | 348,882                                      | 16,957,500  |
| 10. Securities lending reinvested collateral assets.....  | 61,051,599             | 0                          | 61,051,599                                   | 51,976,646  |
| 11. Aggregate write-ins for invested assets.....  | 0                      | 0                          | 0  | 0   |
| 12. Subtotals, cash and invested assets (Lines 1 to 11).....  | 14,327,942,947         | 32,143,023                 | 14,295,799,924                               | 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.....  | 94,638,031             | 0                          | 94,638,031                                   | 98,982,209  |
| 15. Premiums and considerations:  |                        |                            |  |   |
| 15.1 Uncollected premiums and agents' balances in the course of collection.....   | 552,424,832            | 34,572,677                 | 517,852,155                                  | 515,265,605   |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred<br>and not yet due (including \$....23,624,048 earned but unbilled premiums)..... | 974,251,169            | 5,501,728                  | 968,749,442                                  | 872,725,701   |
| 15.3 Accrued retrospective premiums (\$.....0) and contracts subject to<br>redetermination (\$.....0).....  | 15,438,467             | 1,370,956                  | 14,067,511                                   | 16,288,800  |
| 16. Reinsurance:  |                        |                            |  |   |
| 16.1 Amounts recoverable from reinsurers.....   | 181,849,233            | 0                          | 181,849,233                                  | 24,786,695  |
| 16.2 Funds held by or deposited with reinsured companies.....   | 1,354,953              | 0                          | 1,354,953                                    | 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.....  | 329,151,910            | 83,640,078                 | 245,511,832                                  | 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.....   | 17,766,708             | 0                          | 17,766,708                                   | 79,646,386  |
| 24. Health care (\$.....0) and other amounts receivable.....  | 0                      | 0                          | 0  | 0   |
| 25. Aggregate write-ins for other than invested assets.....   | 61,052,094             | 1,583,495                  | 59,468,600                                   | 53,102,607  |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected<br>Cell Accounts (Lines 12 through 25).....                                     | 16,556,831,417         | 158,811,957                | 16,398,019,460                               | 16,273,610,870  |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....  | 0                      | 0                          | 0  | 0   |
| 28. Total (Lines 26 and 27).....  | 16,556,831,417         | 158,811,957                | 16,398,019,460                               | 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. Suspense, undistributed payments.....                              | 23,807,116 | 0         | 23,807,116 | 10,992,395 |
| 2502. Equities and deposits in pools and associations.....               | 13,046,312 | 0         | 13,046,312 | 16,342,823 |
| 2503. Amounts receivable under high deductible policies.....             | 11,958,674 | 1,196,239 | 10,762,435 | 15,122,879 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 12,239,992 | 387,255   | 11,852,737 | 10,644,511 |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....       | 61,052,094 | 1,583,495 | 59,468,600 | 53,102,607 |

## LIABILITIES, SURPLUS AND OTHER FUNDS

|  | 1<br>Current<br>Statement Date | 2<br>December 31<br>Prior Year |
|--|--------------------------------|--------------------------------|
| 1. Losses (current accident year \$.....832,055,109).....  | 5,920,210,697                  | 5,897,171,874                  |
| 2. Reinsurance payable on paid losses and loss adjustment expenses.....  | 276,648,491                    | 240,862,404                    |
| 3. Loss adjustment expenses.....   | 1,360,984,695                  | 1,358,967,040                  |
| 4. Commissions payable, contingent commissions and other similar charges.....  | 93,527,948                     | 129,054,531                    |
| 5. Other expenses (excluding taxes, licenses and fees).....  | 94,965,178                     | 128,809,884                    |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes).....  | 65,371,773                     | 70,467,848                     |
| 7.1 Current federal and foreign income taxes (including \$.....(86,412,331) on realized capital gains (losses)).....   | 7,336,988                      | 15,759,121                     |
| 7.2 Net deferred tax liability.....  | 0                              | 0                              |
| 8. Borrowed money \$.....103,367 and interest thereon \$.....12,971.....   | 116,339                        | 137,121                        |
| 9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....180,155,069 and including warranty reserves of \$.....0 and accrued accident and health experience rating refunds including \$.....0 for medical loss ratio rebate per the Public Health Service Act)..... | 2,015,273,414                  | 1,926,313,596                  |
| 10. Advance premium.....   | 100                            | 1,350                          |
| 11. Dividends declared and unpaid:   |                                |                                |
| 11.1 Stockholders.....   | 0                              | 0                              |
| 11.2 Policyholders.....  | 10,765,005                     | 9,801,630                      |
| 12. Ceded reinsurance premiums payable (net of ceding commissions).....  | 60,094,171                     | 47,760,150                     |
| 13. Funds held by company under reinsurance treaties.....  | 0                              | 0                              |
| 14. Amounts withheld or retained by company for account of others.....   | 9,849,203                      | 10,882,085                     |
| 15. Remittances and items not allocated.....   | 3,204,085                      | 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.....  | 56,208,344                     | 20,229,215                     |
| 22. Payable for securities lending.....  | 61,051,599                     | 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.....   | (13,119,480)                   | (14,121,585)                   |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....   | 10,022,488,550                 | 9,897,344,239                  |
| 27. Protected cell liabilities.....  | 0                              | 0                              |
| 28. Total liabilities (Lines 26 and 27).....   | 10,022,488,550                 | 9,897,344,239                  |
| 29. Aggregate write-ins for special surplus funds.....   | 13,930,629                     | 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).....  | 3,706,775,696                  | 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).....  | 6,375,530,910                  | 6,376,266,631                  |
| 38. Totals (Page 2, Line 28, Col. 3).....  | 16,398,019,460                 | 16,273,610,870                 |

## DETAILS OF WRITE-INS

|  |              |              |
|--|--------------|--------------|
| 2501. Special reserve fund.....  | 500,000      | 500,000      |
| 2502. Retroactive reinsurance reserve assumed.....                       | 247,889      | 248,753      |
| 2503. Escheat liability.....   | 99,848       | 120,485      |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | (13,967,217) | (14,990,823) |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....       | (13,119,480) | (14,121,585) |
| 2901. Special surplus from retroactive reinsurance.....                  | 13,930,629   | 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).....       | 13,930,629   | 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            |

**STATEMENT OF INCOME**

|   | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| <b>UNDERWRITING INCOME</b>  |                              |                            |                                      |
| 1. Premiums earned:   |                              |                            |                                      |
| 1.1 Direct..... (written \$....166,020,054).....  | 164,567,663                  | 174,508,935                | 334,363,191                          |
| 1.2 Assumed..... (written \$....2,226,324,716).....   | 2,137,925,222                | 2,059,999,261              | 4,173,622,138                        |
| 1.3 Ceded..... (written \$....169,818,753).....   | 169,418,934                  | 178,820,906                | 342,970,654                          |
| 1.4 Net..... (written \$....2,222,526,018).....   | 2,133,073,950                | 2,055,687,290              | 4,165,014,675                        |
| DEDUCTIONS:   |                              |                            |                                      |
| 2. Losses incurred (current accident year \$....1,183,647,099):   |                              |                            |                                      |
| 2.1 Direct.....   | 76,856,102                   | 96,449,607                 | 196,445,439                          |
| 2.2 Assumed.....  | 1,139,198,329                | 1,026,736,967              | 1,971,947,161                        |
| 2.3 Ceded.....  | 80,597,628                   | 101,656,777                | 207,447,484                          |
| 2.4 Net.....  | 1,135,456,802                | 1,021,529,797              | 1,960,945,116                        |
| 3. Loss adjustment expenses incurred.....   | 234,294,029                  | 222,921,976                | 485,546,073                          |
| 4. Other underwriting expenses incurred.....  | 664,667,984                  | 650,150,584                | 1,294,624,769                        |
| 5. Aggregate write-ins for underwriting deductions.....   | 0                            | 0                          | 0                                    |
| 6. Total underwriting deductions (Lines 2 through 5).....   | 2,034,418,815                | 1,894,602,357              | 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).....   | 98,655,135                   | 161,084,934                | 423,898,716                          |
| <b>INVESTMENT INCOME</b>  |                              |                            |                                      |
| 9. Net investment income earned.....  | 176,312,271                  | 213,026,645                | 1,057,552,140                        |
| 10. Net realized capital gains (losses) less capital gains tax of \$....618,212.....  | (18,303,365)                 | (8,789,337)                | (10,017,565)                         |
| 11. Net investment gain (loss) (Lines 9 + 10).....  | 158,008,906                  | 204,237,307                | 1,047,534,575                        |
| <b>OTHER INCOME</b>   |                              |                            |                                      |
| 12. Net gain or (loss) from agents' or premium balances charged off<br>(amount recovered \$....1,124,308 amount charged off \$....4,554,880).....               | (3,430,572)                  | (3,974,025)                | (8,363,860)                          |
| 13. Finance and service charges not included in premiums.....   | 7,597,288                    | 7,609,906                  | 15,221,169                           |
| 14. Aggregate write-ins for miscellaneous income.....   | (626,256)                    | (856,541)                  | (1,403,034)                          |
| 15. Total other income (Lines 12 through 14).....   | 3,540,460                    | 2,779,340                  | 5,454,275                            |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and<br>foreign income taxes (Lines 8 + 11 + 15).....     | 260,204,501                  | 368,101,580                | 1,476,887,567                        |
| 17. Dividends to policyholders.....   | 3,706,554                    | 3,377,636                  | 7,000,415                            |
| 18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and<br>foreign income taxes (Line 16 minus Line 17)..... | 256,497,947                  | 364,723,945                | 1,469,887,152                        |
| 19. Federal and foreign income taxes incurred.....  | 68,180,735                   | 79,187,653                 | 210,722,686                          |
| 20. Net income (Line 18 minus Line 19) (to Line 22).....  | 188,317,212                  | 285,536,291                | 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).....  | 188,317,212                  | 285,536,291                | 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 \$....(5,530,085).....   | 371,697,992                  | 254,946,725                | (169,056,996)                        |
| 25. Change in net unrealized foreign exchange capital gain (loss).....  | 976,693                      | (5,682,618)                | (7,958,526)                          |
| 26. Change in net deferred income tax.....  | 5,417,057                    | (22,273,696)               | (20,605,219)                         |
| 27. Change in nonadmitted assets.....   | (14,144,674)                 | 24,681,550                 | 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.....  | (553,000,000)                | (562,000,000)              | (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).....   | (735,721)                    | (24,791,747)               | (93,203,894)                         |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....  | 6,375,530,910                | 6,444,678,778              | 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.....                 | 18,930    | 0         | 0           |
| 1402. Fines and penalties of regulatory authorities.....                 | (46,478)  | (166,160) | (225,499)   |
| 1403. Profit and loss, miscellaneous.....                                | (166,861) | (178,532) | (390,024)   |
| 1498. Summary of remaining write-ins for Line 14 from overflow page..... | (431,847) | (511,850) | (787,511)   |
| 1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....       | (626,256) | (856,541) | (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           |

## CASH FLOW

|   | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>To Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| <b>CASH FROM OPERATIONS</b>   |                              |                            |                                      |
| 1. Premiums collected net of reinsurance.....   | 2,135,275,309                | 2,053,212,430              | 4,180,356,592                        |
| 2. Net investment income.....   | 192,446,136                  | 242,333,422                | 1,102,913,958                        |
| 3. Miscellaneous income.....  | 3,540,460                    | 2,779,340                  | 5,454,275                            |
| 4. Total (Lines 1 through 3).....   | 2,331,261,904                | 2,298,325,192              | 5,288,724,825                        |
| 5. Benefit and loss related payments.....   | 1,233,685,314                | 1,005,557,741              | 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.....   | 970,167,155                  | 1,073,814,442              | 1,865,703,203                        |
| 8. Dividends paid to policyholders.....   | 2,743,179                    | 2,605,195                  | 6,667,705                            |
| 9. Federal and foreign income taxes paid (recovered) net of \$.....(813,079) tax on capital gains (losses).....     | 77,221,081                   | 108,984,011                | 238,210,079                          |
| 10. Total (Lines 5 through 9).....  | 2,283,816,730                | 2,190,961,390              | 4,103,000,309                        |
| 11. Net cash from operations (Line 4 minus Line 10).....  | 47,445,175                   | 107,363,801                | 1,185,724,516                        |
| <b>CASH FROM INVESTMENTS</b>  |                              |                            |                                      |
| 12. Proceeds from investments sold, matured or repaid:  |                              |                            |                                      |
| 12.1 Bonds.....   | 867,098,849                  | 1,266,295,951              | 2,290,113,427                        |
| 12.2 Stocks.....  | 1,357,766                    | 102,909                    | 1,081,631                            |
| 12.3 Mortgage loans.....  | 0                            | 0                          | 0                                    |
| 12.4 Real estate.....   | 0                            | 0                          | 0                                    |
| 12.5 Other invested assets.....   | 75,603,273                   | 49,870,197                 | 91,330,982                           |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....                                | 0                            | 0                          | (18)                                 |
| 12.7 Miscellaneous proceeds.....  | 37,946,903                   | 34,080,287                 | (8,225,181)                          |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7).....  | 982,006,791                  | 1,350,349,343              | 2,374,300,842                        |
| 13. Cost of investments acquired (long-term only):  |                              |                            |                                      |
| 13.1 Bonds.....   | 735,591,634                  | 980,130,744                | 2,289,281,509                        |
| 13.2 Stocks.....  | 0                            | 5,994,744                  | 0                                    |
| 13.3 Mortgage loans.....  | 0                            | 0                          | 0                                    |
| 13.4 Real estate.....   | 0                            | 0                          | 0                                    |
| 13.5 Other invested assets.....   | 93,459,545                   | 84,459,595                 | 141,597,786                          |
| 13.6 Miscellaneous applications.....  | 9,074,953                    | 17,192,776                 | 27,422,367                           |
| 13.7 Total investments acquired (Lines 13.1 to 13.6).....   | 838,126,132                  | 1,087,777,859              | 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).....  | 143,880,659                  | 262,571,484                | (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.....  | (20,885)                     | (19,502)                   | (39,684)                             |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities.....                                    | 0                            | 0                          | 0                                    |
| 16.5 Dividends to stockholders.....   | 553,000,000                  | 562,000,000                | 1,168,000,000                        |
| 16.6 Other cash provided (applied).....   | 64,975,057                   | 48,925,138                 | 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)..... | (488,045,829)                | (513,094,364)              | (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).....        | (296,719,995)                | (143,159,078)              | (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).....  | 234,298,757                  | 398,968,226                | 531,018,752                          |
| <b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>                           |                              |                            |                                      |
| 20.0001 Exchange of bonds.....  | 14,030,500                   | 1,006,180                  | 17,338,312                           |
| 20.0002 Stock distribution from limited partnerships.....   | 1,414,863                    | 5,797,898                  | 5,797,898                            |
| 20.0003 Interest received in securities.....  | 325,167                      | 358,544                    | 701,735                              |
| 20.0004 Bonds exchanged for stock.....  | 0                            | 196,846                    | 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>June 30, 2016</u>    | <u>December 31, 2015</u> |
|---|--------------------------|-------------------------|--------------------------|
| 1. Travelers Casualty and Surety Company state basis            | CT                       | \$ 188,317,212          | \$ 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>\$ 188,317,212</u>   | <u>\$ 1,259,164,465</u>  |
| <br>  |                          |                         |                          |
| <u>Surplus</u>  |                          |                         |                          |
| 5. Travelers Casualty and Surety Company state basis            | CT                       | \$ 6,375,530,910        | \$ 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>\$ 6,375,530,910</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.

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## NOTES TO FINANCIAL STATEMENTS

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(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 | \$ | 72,459     |
|   | 2. 12 Months or Longer | \$ | 2,712      |
|   |                        |    |            |
| b. The aggregate related fair value of securities with unrealized losses: |                        |    |            |
|   | 1. Less than 12 Months | \$ | 32,474,411 |
|   | 2. 12 Months or Longer | \$ | 112,432    |

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

E. Repurchase Agreements and/or Securities Lending Transactions:

No significant change.

(3)b. Not applicable.

F. Real Estate:

No significant change.

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

No significant change.

H. Restricted Assets:

No significant change.

I. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

J. Offsetting and Netting of Assets and Liabilities:

Not applicable.

K. Structured Notes:

No significant change.

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

No significant change.

### **Note 7 – Investment Income**

No significant change.

### **Note 8 – Derivative Instruments**

No significant change.

### **Note 9 – Income Taxes**

No significant change.

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

Through June 30, 2016, the Company sold \$252.5 million of securities to the Travelers Money Market Liquidity Pool as follows:

| (in millions)  | <u>Proceeds</u> |
|----------------|-----------------|
| March 1, 2016  | \$ 115.2        |
| March 23, 2016 | 20.0            |
| April 22, 2016 | 48.0            |
| May 23, 2016   | 29.3            |
| June 21, 2016  | 40.0            |

### **Note 11 – Debt**

A. No significant change.

B. Not applicable.

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## NOTES TO FINANCIAL STATEMENTS

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

## A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

## E. Defined Contribution Plans:

No significant change.

## F. Multiemployer Plans:

No significant change.

## G. Consolidated/Holding Company Plans:

No significant change.

## H. Postemployment Benefits and Compensated Absences:

No significant change.

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

No significant change.

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

Through June 30, 2016, the Company paid dividends totaling \$553 million to its parent company, Travelers Insurance Group Holdings Inc. as follows:

| (in millions)  | <u>Ordinary</u> | <u>Extraordinary</u> | <u>Total</u> |
|----------------|-----------------|----------------------|--------------|
| March 21, 2016 | \$ 295          | \$ -                 | \$ 295       |
| June 20, 2016  | 258             | -                    | 258          |

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

No significant change.

### **Note 15 – Leases**

No significant change.

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

No significant change.

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

## A. Transfers of Receivables Reported as Sales:

No significant change.

## B. Transfer and Servicing of Financial Assets:

No significant change.

(2)a. Not applicable.

(2)b. Not applicable.

(2)c. Not applicable.

(4)a. Not applicable.

(4)b. Not applicable.

## C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.



## NOTES TO FINANCIAL STATEMENTS

### Note 20 – Fair Value Measurements

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

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

A. (1) Securities measured and reported at fair value as of June 30, 2016:

| Description                    | Level 1      | Level 2        | Level 3 | Total          |
|--------------------------------|--------------|----------------|---------|----------------|
| <b>Bonds</b>                   |              |                |         |                |
| Industrial and miscellaneous   | \$ -         | \$ 77,400,770  | \$ -    | \$ 77,400,770  |
| <b>Preferred stock</b>         |              |                |         |                |
| Redeemable                     | -            | 29,445,325     | -       | 29,445,325     |
| Non-redeemable                 | 1,814,650    | 1,035,934      | -       | 2,850,584      |
| Total preferred stock          | 1,814,650    | 30,481,259     | -       | 32,295,909     |
| <b>Common stock</b>            |              |                |         |                |
| Industrial and miscellaneous   | 5,700,838    | -              | -       | 5,700,838      |
| Total securities at fair value | \$ 7,515,488 | \$ 107,882,029 | \$ -    | \$ 115,397,517 |

At June 30, 2016, the Company also holds Level 2 U.S. political subdivisions bonds, Level 3 non-redeemable preferred stock, and Level 3 industrial and miscellaneous common stock, all measured and reported at their fair value of \$0.

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

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

| Description | Beginning    | Transfers | Transfers | Total gains | Total gains | Purchases | Issuances | Sales          | Settlements | Ending    |
|-------------|--------------|-----------|-----------|-------------|-------------|-----------|-----------|----------------|-------------|-----------|
|             | Balance      |           |           |             |             |           |           |                |             | into      |
|             | at           | Level 3   | Level 3   | included in | included in |           |           |                |             | at        |
|             | 3/31/2016    |           |           | Net Income  | Surplus     |           |           |                |             | 6/30/2016 |
| Bonds       | \$ 5,025,300 | \$ -      | \$ -      | \$ 767,200  | \$ -        | \$ -      | \$ -      | \$ (5,792,500) | \$ -        | \$ -      |

(3) Not applicable.

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

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

The Company also holds common stock where the fair value estimate is determined by an internal 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:

| (At June 30, 2016)     | Aggregate      | Admitted       |                |                |           | Not       |
|------------------------|----------------|----------------|----------------|----------------|-----------|-----------|
|                        |                |                | Fair Value     | Assets         | Level 1   |           |
| Description            |                |                |                |                |           | (Carrying |
|                        |                |                |                |                |           | Value)    |
| Short term bonds       | \$ 234,214,522 | \$ 234,212,252 | \$ 42,675,085  | \$ 191,539,437 | \$ -      | \$ -      |
| Long term bonds        | 9,486,646,728  | 8,921,929,866  | 295,279,957    | 9,190,400,499  | 966,272   | -         |
| Preferred stock        | 34,033,909     | 33,455,909     | 3,552,650      | 30,481,259     | -         | -         |
| Common stock           | 5,700,838      | 5,700,838      | 5,700,838      | -              | -         | -         |
| <br>                   |                |                |                |                |           |           |
| (At December 31, 2015) | Aggregate      | Admitted       |                |                |           | Not       |
| Description            | Fair Value     | Assets         | Level 1        | Level 2        | Level 3   |           |
|                        |                |                |                |                |           | (Carrying |
|                        |                |                |                |                |           | Value)    |
| 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.

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**NOTES TO FINANCIAL STATEMENTS**

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**Note 22 – Events Subsequent**

The Company had no material subsequent events through August 4, 2016.

**Note 23 – Reinsurance**

No significant change.

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

A – E. Retrospective Premiums:

No significant change.

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

Not applicable.

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

During the period from January 1, 2016 to June 30, 2016, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$53,477,000 resulting from better than expected loss and defense and cost containment development primarily in the workers' compensation, other liability – occurrence (excluding environmental reserves), other liability – claims made, special property, commercial auto liability and auto physical damage lines. This favorable development was partially offset by unfavorable development in the commercial multiple peril line and for environmental reserves in the other liability – occurrence 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 workers' compensation line for accident year 2015 as well as "Prior" accident years, (ii) the other liability – occurrence line for both primary and excess coverages for accident years 2011 and 2015, (iii) the other liability – claims made line for accident years 2007 through 2011, (iv) the special property line driven by non-weather related losses primarily for accident year 2014, (v) the commercial auto liability line for accident years 2010 and prior and (vi) the auto physical damage line for accident years 2014 and 2015. These improvements were partially offset by (i) 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 and (ii) unfavorable development for environmental reserves in the other liability – occurrence line for "Prior" accident years. 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**

In 2009, Travelers Property Casualty Corp. (TPC) and PPG Industries, Inc. (PPG), along with approximately 30 other insurers of PPG agreed in principle to settle asbestos-related coverage litigation under insurance policies issued to PPG (the Agreement). The Agreement was incorporated into the Modified Third Amended Plan of Reorganization (Amended Plan) proposed as part of the Pittsburgh Corning Corp. (which is 50% owned by PPG) bankruptcy proceeding. In January 2016, the remaining objections to the Amended Plan were dismissed and in the second quarter of 2016, TPC fully satisfied its obligation under the Agreement by making payments totaling \$524 million, of which \$518 million was related to asbestos reserves. The Company's allocable share of the payments resulted in a \$105.5 million decrease to the Company's direct asbestos reserves and a \$92.8 million decrease to the Company's net of ceded reinsurance asbestos reserves. The Company's obligations under the Agreement were included in its claim and claim adjustment expense reserves at March 31, 2016 and December 31, 2015.

**Note 34 – Subscriber Savings Accounts**

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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**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 [ ] No [X]
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [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<br>Name of Entity | 2<br>NAIC<br>Company<br>Code | 3<br>State of<br>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<br>Affiliate Name | 2<br>Location (City, State) | 3<br>FRB | 4<br>OCC | 5<br>FDIC | 6<br>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.

This summary of the amendments to the Code is qualified in its entirety by reference to the full text of the Code, as amended.

- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

## GENERAL INTERROGATORIES

## PART 1 - COMMON INTERROGATORIES

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

## FINANCIAL

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

## INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes  No 

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 013. Amount of real estate and mortgages held in short-term investments: \$ 014.1 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<br>Prior Year-End<br>Book/Adjusted Carrying Value | 2<br>Current Quarter<br>Book/Adjusted Carrying Value |
|----|---|--|
| \$ | 0   | \$ 0   |
|    | 0   | 0  |
|    | 3,842,938,702                                       | 4,235,246,882  |
|    | 0   | 0  |
|    | 0   | 0  |
|    | 14,944,037  | 15,511,104   |
| \$ | 3,857,882,739                                       | \$ 4,250,757,986                                     |
| \$ | 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: \$ 61,051,59916.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 61,051,59916.3 Total payable for securities lending reported on the liability page: \$ 61,051,59917. 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<br>Name of Custodian(s) | 2<br>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<br>Name(s)                  | 2<br>Location(s)  | 3<br>Complete Explanation(s) |
|-------------------------------|---|------------------------------|
| Citibank Futures              | 1 S Wacker, 10th Fl, Chicago, IL 60606  | Futures account              |
| Citigroup Global Markets Inc. | Special Equity Transactions Group<br>390 Greenwich Street, 1st Fl, New York, NY 10013 | Brokerage account            |

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

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

| 1<br>Old Custodian | 2<br>New Custodian | 3<br>Date of Change | 4<br>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<br>Central Registration Depository | 2<br>Name(s) | 3<br>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<br>Line of Business      | 2<br>Maximum Interest | 3<br>Disc. Rate | Total Discount     |                 |            |            | Discount Taken During Period |                 |            |             |
|----------------------------|-----------------------|-----------------|--------------------|-----------------|------------|------------|------------------------------|-----------------|------------|-------------|
|                            |                       |                 | 4<br>Unpaid Losses | 5<br>Unpaid LAE | 6<br>IBNR  | 7<br>Total | 8<br>Unpaid Losses           | 9<br>Unpaid LAE | 10<br>IBNR | 11<br>Total |
| Other liability-occurrence | 0.000                 | 5.000%          | 0                  | 0               | 31,216,156 | 31,216,156 | 0                            | 0               | 180,186    | 180,186     |
| <b>Total</b>               | XXX                   | XXX             | 0                  | 0               | 31,216,156 | 31,216,156 | 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<br>NAIC<br>Company<br>Code | 2<br>ID<br>Number | 3<br>Name of Reinsurer | 4<br>Domiciliary<br>Jurisdiction | 5<br>Type of<br>Reinsurer | 6<br>Certified<br>Reinsurer Rating<br>(1 through 6) | 7<br>Effective Date<br>of Certified<br>Reinsurer Rating |
|------------------------------|-------------------|------------------------|----------------------------------|---------------------------|---|---|
|------------------------------|-------------------|------------------------|----------------------------------|---------------------------|---|---|

**NONE**

**TRAVELERS CASUALTY AND SURETY COMPANY**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

| States, Etc.                                   | 1<br>Active Status | Direct Premiums Written   |                         | Direct Losses Paid (Deducting Salvage) |                         | Direct Losses Unpaid      |                         |               |
|--|--------------------|---------------------------|-------------------------|--|-------------------------|---------------------------|-------------------------|---------------|
|  |                    | 2<br>Current Year to Date | 3<br>Prior Year to Date | 4<br>Current Year to Date              | 5<br>Prior Year to Date | 6<br>Current Year to Date | 7<br>Prior Year to Date |               |
| 1. Alabama.....AL.....L.....                   | AL                 | L                         | 1,924,214               | 2,305,181                              | 2,158,806               | 1,577,038                 | 45,804,743              | 48,562,565    |
| 2. Alaska.....AK.....L.....                    | AK                 | L                         | 335,701                 | 347,788                                | 39,317                  | 31,990                    | 534,159                 | 511,301       |
| 3. Arizona.....AZ.....L.....                   | AZ                 | L                         | 2,958,804               | 3,313,746                              | 943,438                 | 818,610                   | 12,378,257              | 13,031,849    |
| 4. Arkansas.....AR.....L.....                  | AR                 | L                         | 1,999,790               | 2,369,304                              | 480,953                 | (279,401)                 | 9,541,776               | 9,000,937     |
| 5. California.....CA.....L.....                | CA                 | L                         | 2,892,088               | 3,936,694                              | 6,867,798               | 7,157,208                 | 98,893,813              | 113,541,928   |
| 6. Colorado.....CO.....L.....                  | CO                 | L                         | 769,952                 | 610,814                                | 231,398                 | 356,276                   | 8,703,946               | 8,285,887     |
| 7. Connecticut.....CT.....L.....               | CT                 | L                         | 6,783,119               | 5,081,161                              | 6,452,430               | 5,679,221                 | 149,012,452             | 201,424,785   |
| 8. Delaware.....DE.....L.....                  | DE                 | L                         | 191,770                 | 118,253                                | 62,341                  | 86,367                    | 11,966,232              | 20,237,704    |
| 9. District of Columbia.....DC.....L.....      | DC                 | L                         | 2,355,054               | 731,618                                | 496,075                 | 529,855                   | 18,075,724              | 18,405,874    |
| 10. Florida.....FL.....L.....                  | FL                 | L                         | 10,812,693              | 12,296,800                             | 6,012,195               | 4,978,450                 | 98,331,416              | 110,623,551   |
| 11. Georgia.....GA.....L.....                  | GA                 | L                         | 3,125,286               | 4,470,023                              | 1,998,550               | 1,984,078                 | 39,336,697              | 39,113,505    |
| 12. Hawaii.....HI.....L.....                   | HI                 | L                         | 97,737                  | 489,330                                | 88,400                  | 288,478                   | 1,459,207               | 1,401,249     |
| 13. Idaho.....ID.....L.....                    | ID                 | L                         | 534,356                 | 593,975                                | 250,312                 | 331,781                   | 4,456,485               | 4,850,021     |
| 14. Illinois.....IL.....L.....                 | IL                 | L                         | 9,892,486               | 10,745,750                             | 4,189,206               | 4,316,248                 | 49,559,729              | 53,160,626    |
| 15. Indiana.....IN.....L.....                  | IN                 | L                         | 2,222,956               | 1,708,694                              | 903,781                 | 815,283                   | 9,788,886               | 10,554,097    |
| 16. Iowa.....IA.....L.....                     | IA                 | L                         | 2,526,613               | 1,518,150                              | 1,200,520               | 1,197,036                 | 11,508,142              | 11,588,669    |
| 17. Kansas.....KS.....L.....                   | KS                 | L                         | 3,188,328               | 3,593,533                              | 1,658,355               | 1,436,150                 | 18,660,346              | 19,112,688    |
| 18. Kentucky.....KY.....L.....                 | KY                 | L                         | 1,150,851               | 1,070,158                              | 761,393                 | 674,041                   | 21,931,493              | 22,400,022    |
| 19. Louisiana.....LA.....L.....                | LA                 | L                         | 3,609,197               | 4,841,201                              | 1,101,554               | 1,353,043                 | 39,892,763              | 47,686,428    |
| 20. Maine.....ME.....L.....                    | ME                 | L                         | 305,456                 | 370,750                                | 145,668                 | 410,047                   | 13,725,351              | 13,847,031    |
| 21. Maryland.....MD.....L.....                 | MD                 | L                         | 2,870,800               | 3,538,357                              | 2,577,908               | 2,241,316                 | 71,002,297              | 77,729,288    |
| 22. Massachusetts.....MA.....L.....            | MA                 | L                         | 6,896,765               | 10,849,522                             | 9,255,616               | 6,994,596                 | 116,192,394             | 124,483,919   |
| 23. Michigan.....MI.....L.....                 | MI                 | L                         | 2,416,180               | 4,078,203                              | 4,275,686               | 4,858,780                 | 205,318,847             | 239,952,802   |
| 24. Minnesota.....MN.....L.....                | MN                 | L                         | 2,510,183               | 2,815,575                              | 2,254,491               | 2,369,590                 | 34,535,041              | 33,922,146    |
| 25. Mississippi.....MS.....L.....              | MS                 | L                         | 2,474,991               | 2,351,413                              | 951,955                 | 1,844,093                 | 19,575,566              | 12,015,129    |
| 26. Missouri.....MO.....L.....                 | MO                 | L                         | 2,136,649               | 1,396,614                              | 2,426,088               | 2,085,918                 | 30,635,086              | 30,282,055    |
| 27. Montana.....MT.....L.....                  | MT                 | L                         | 365,329                 | 303,309                                | 154,573                 | 267,775                   | 1,542,297               | 2,248,739     |
| 28. Nebraska.....NE.....L.....                 | NE                 | L                         | 488,568                 | 401,161                                | 693,728                 | 754,723                   | 11,626,736              | 11,152,753    |
| 29. Nevada.....NV.....L.....                   | NV                 | L                         | 1,335,207               | 968,681                                | 162,339                 | 510,132                   | 3,304,492               | 3,318,613     |
| 30. New Hampshire.....NH.....L.....            | NH                 | L                         | 263,424                 | 447,257                                | 511,037                 | 611,156                   | 17,251,638              | 16,176,012    |
| 31. New Jersey.....NJ.....L.....               | NJ                 | L                         | 1,241,150               | 878,563                                | 3,663,692               | 3,034,791                 | 178,548,096             | 188,712,051   |
| 32. New Mexico.....NM.....L.....               | NM                 | L                         | 764,962                 | 472,017                                | 231,470                 | 246,262                   | 3,860,167               | 3,813,253     |
| 33. New York.....NY.....L.....                 | NY                 | L                         | 12,224,998              | 11,345,541                             | 15,090,306              | 14,632,475                | 193,244,284             | 240,329,220   |
| 34. North Carolina.....NC.....L.....           | NC                 | L                         | 5,785,674               | 3,677,256                              | 2,177,862               | 1,430,056                 | 33,658,479              | 34,491,787    |
| 35. North Dakota.....ND.....L.....             | ND                 | L                         | 48,400                  | 47,904                                 | (143)                   | (1,502)                   | 93,351                  | 129,694       |
| 36. Ohio.....OH.....L.....                     | OH                 | L                         | 326,415                 | 315,200                                | 980,849                 | 1,681,071                 | 45,733,573              | 78,412,128    |
| 37. Oklahoma.....OK.....L.....                 | OK                 | L                         | 458,441                 | 778,617                                | 106,235                 | 122,575                   | 8,130,166               | 12,129,330    |
| 38. Oregon.....OR.....L.....                   | OR                 | L                         | 3,075,539               | 3,699,604                              | 861,216                 | 1,019,789                 | 8,737,391               | 7,739,739     |
| 39. Pennsylvania.....PA.....L.....             | PA                 | L                         | 6,304,341               | 8,283,881                              | 234,111,757             | 9,924,958                 | 174,022,573             | 200,856,912   |
| 40. Rhode Island.....RI.....L.....             | RI                 | L                         | 336,428                 | 469,997                                | 826,922                 | 3,230,982                 | 27,043,042              | 29,185,647    |
| 41. South Carolina.....SC.....L.....           | SC                 | L                         | 971,271                 | 1,632,719                              | 375,414                 | 6,549,529                 | 13,582,855              | 13,998,815    |
| 42. South Dakota.....SD.....L.....             | SD                 | L                         | 211,489                 | 87,879                                 | 193,698                 | 72,238                    | 1,053,686               | 1,013,465     |
| 43. Tennessee.....TN.....L.....                | TN                 | L                         | 9,050,307               | 6,380,619                              | 2,795,368               | 3,216,757                 | 60,254,234              | 56,336,605    |
| 44. Texas.....TX.....L.....                    | TX                 | L                         | 24,575,591              | 27,236,886                             | 6,373,232               | 4,171,051                 | 91,069,948              | 102,034,013   |
| 45. Utah.....UT.....L.....                     | UT                 | L                         | 786,445                 | 1,030,638                              | 397,914                 | 301,582                   | 4,892,884               | 4,750,760     |
| 46. Vermont.....VT.....L.....                  | VT                 | L                         | 46,795                  | 536,199                                | 276,800                 | 712,758                   | 4,762,615               | 5,168,682     |
| 47. Virginia.....VA.....L.....                 | VA                 | L                         | 15,573,432              | 12,499,591                             | 6,084,590               | 5,197,985                 | 43,902,719              | 49,402,773    |
| 48. Washington.....WA.....L.....               | WA                 | L                         | 197,042                 | 213,213                                | 299,265                 | 347,800                   | 8,642,334               | 9,575,487     |
| 49. West Virginia.....WV.....L.....            | WV                 | L                         | 480,628                 | 211,823                                | 537,539                 | 724,404                   | 5,963,521               | 8,019,250     |
| 50. Wisconsin.....WI.....L.....                | WI                 | L                         | 1,613,019               | 2,368,064                              | 2,078,634               | 2,053,142                 | 33,505,085              | 32,766,528    |
| 51. Wyoming.....WY.....L.....                  | WY                 | L                         | 16,248                  | 26,294                                 | 7,294                   | 6,727                     | 229,464                 | 240,102       |
| 52. American Samoa.....AS.....N.....           | AS                 | N                         | 0                       | 0                                      | 0                       | 0                         | 0                       | 0             |
| 53. Guam.....GU.....L.....                     | GU                 | L                         | 34,178                  | 65,367                                 | 0                       | 0                         | 0                       | 0             |
| 54. Puerto Rico.....PR.....L.....              | PR                 | L                         | 1,390,246               | 944,568                                | 1,571,815               | 140,000                   | 6,151,827               | 25,000        |
| 55. US Virgin Islands.....VI.....L.....        | VI                 | L                         | 108,268                 | 83,340                                 | 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                       | 964,200                 | 359,539                                | 0                       | 0                         | 0                       | 0             |
| 59. Totals.....(a).....54.....                 | (a).....54         |                           | 166,020,054             | 171,308,334                            | 338,347,638             | 115,235,310               | 2,121,783,303           | 2,397,963,414 |

**DETAILS OF WRITE-INS**

|   |     |         |         |   |   |   |   |
|---|-----|---------|---------|---|---|---|---|
| 58001. BMU Bermuda.....XXX.....   | XXX | 954,099 | 355,034 | 0 | 0 | 0 | 0 |
| 58002. BRB Barbados.....XXX.....  | XXX | 10,051  | 4,308   | 0 | 0 | 0 | 0 |
| 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       | 197     | 0 | 0 | 0 | 0 |
| 58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....   | XXX | 964,200 | 359,539 | 0 | 0 | 0 | 0 |

(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 | ... .. Windamere III, LLC (99%)   | Minnesota      | 41-2007089 |
| ... St. Paul Fire and Marine Insurance Company (24767) *             | Connecticut    | 41-0406690 | ... .. Windamere, LLC (90.2%)   | Minnesota      | 41-1926305 |
| ... .. St. Paul Mercury Insurance Company (24791) *                  | Connecticut    | 41-0881659 | ... Camperdown Corporation  | Delaware       | 41-1762781 |
| ... .. St. Paul Guardian Insurance Company (24775) *                 | Connecticut    | 41-0963301 | ... SPC Insurance Agency, Inc.  | Minnesota      | 41-1888760 |
| ... .. St. Paul Surplus Lines Insurance Company (30481) *            | Delaware       | 41-1230819 | ... Aprilgrange Limited   | United Kingdom |            |
| ... .. The Travelers Casualty Company (41769) *                      | Connecticut    | 41-1435765 | ... F&G U.K. Underwriters Limited   | United Kingdom |            |
| ... .. Travelers Constitution State Insurance Company (41750) *      | Connecticut    | 41-1435766 | ... Travelers Underwriting Agency Limited   | United Kingdom |            |
| ... .. Northbrook Holdings, Inc.                                     | Delaware       | 51-0375653 | ... Travelers Syndicate Management Limited  | United Kingdom |            |
| ... .. Discover Property & Casualty Insurance Company (36463) *      | Connecticut    | 36-2999370 | ... .. Travelers Asia Pte. Ltd.   | Singapore      |            |
| ... .. St. Paul Protective Insurance Company (19224) *               | Connecticut    | 36-2542404 | ... St. Paul Surety Europe Limited  | United Kingdom |            |
| ... .. Discover Specialty Insurance Company (10213) *                | Connecticut    | 52-1925132 | ... Travelers Corporate Trustee Ltd.  | United Kingdom |            |
| ... .. United States Fidelity and Guaranty Company (25887) *         | Connecticut    | 52-0515280 | ... Travelers London Limited  | United Kingdom |            |
| ... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *  | Wisconsin      | 52-0616768 | ... TCI Global Services, Inc.   | Delaware       | 52-1965525 |
| ... .. Fidelity and Guaranty Insurance Company (35386) *             | Iowa           | 42-1091525 | ... Travelers Management Limited  | United Kingdom |            |
| ... .. Laurel Village Fidelity Realty, Inc.                          | Maryland       | 52-1551225 | ... Travelers Insurance Company Limited *   | United Kingdom | AA-1121375 |
| ... .. Laurel Village Joint Venture Partnership (50%)                | Minnesota      | 41-1616702 | ... .. Travelers Professional Risks Limited                                       | United Kingdom |            |
| ... .. Laurel Village I Limited Partnership (99%)                    | Minnesota      | 41-1542260 | ... Travelers Property Casualty Corp.   | Connecticut    | 06-1008174 |
| ... .. Laurel Village II Limited Partnership (99%)                   | Minnesota      | 41-1542261 | ... .. Constitution Plaza, Inc.   | Connecticut    | 06-0566030 |
| ... .. Laurel Village III Limited Partnership (99%)                  | Minnesota      | 41-1542263 | ... .. Travelers Insurance Group Holdings Inc.                                    | Delaware       | 06-1445591 |
| ... .. Laurel Village IV Limited Partnership (99%)                   | Minnesota      | 41-1542264 | ... .. The Standard Fire Insurance Company (19070) *                              | Connecticut    | 06-6033509 |
| ... .. Laurel Village Tower A Limited Partnership (99%)              | Minnesota      | 41-1542266 | ... .. Standard Fire Properties, LLC  | Delaware       | 06-6033509 |
| ... .. Laurel Village Tower B Limited Partnership (99%)              | Minnesota      | 41-1593312 | ... .. Bayhill Restaurant II Associates (50%)                                     | California     | 94-3097171 |
| ... .. Laurel Village Tower C Limited Partnership (99%)              | Minnesota      | 41-1542267 | ... .. Standard Fire UK Investments, LLC  | Delaware       | 06-6033509 |
| ... .. Laurel Village Swinford Limited Partnership (99%)             | Minnesota      | 41-1542255 | ... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *        | Connecticut    | 06-0848755 |
| ... .. USF&G Retail Associates GP, Inc.                              | Maryland       | 52-1704255 | ... .. Auto Hartford Investments, LLC   | Delaware       | 06-0848755 |
| ... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)     | Maryland       | 52-1704256 | ... .. Travelers Personal Security Insurance Company (36145) *                    | Connecticut    | 06-1286264 |
| ... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%) | Maryland       | 52-1704256 | ... .. Travelers Property Casualty Insurance Company (36161) *                    | Connecticut    | 06-1286274 |
| ... .. BMR Sports Properties, Inc.                                   | Maryland       | 52-1852190 | ... .. Travelers Personal Insurance Company (38130) *                             | Connecticut    | 36-3703200 |
| ... .. Black Mountain Ranch Limited Partnership (1%)                 | Maryland       | 52-1573778 | ... .. Travelers Texas MGA, Inc.  | Texas          | 27-4469564 |
| ... .. Black Mountain Ranch Limited Partnership (85%)                | Maryland       | 52-1573778 | ... .. Oregon Evergreen Investor I, LLC   | Delaware       | 06-6033509 |
| ... .. MMI Capital Trust I   | Delaware       | 52-2073764 | ... .. Lone Rock Timber Investments I, LLC (75%)                                  | Delaware       | 61-1639956 |
| ... .. Promenade Partners, LLC                                       | Delaware       | 41-0406690 | ... .. Lone Rock Timber Investments II, LLC (90%)                                 | Delaware       | 32-0447309 |
| ... .. USF&G Capital I   | Delaware       | 52-1953822 | ... .. Travelers (Bermuda) Limited *  | Bermuda        | AA-3194119 |
| ... .. USF&G Capital III   | Delaware       | 52-2044075 | ... .. Travelers Lloyds Management Company  | Texas          | 20-4312440 |
| ... .. 350 Market Street, LLC  | Delaware       | 41-0406690 | ... .. TPC Investments Inc.   | Connecticut    | 06-1534005 |
| ... .. Travelers Special Services Limited                            | United Kingdom |            | ... .. Travelers Casualty and Surety Company (19038) *                            | Connecticut    | 06-6033504 |
| ... .. Yonkers Financing Corp.                                       | Delaware       | 20-3033027 | ... .. Farmington Casualty Company (41483) *                                      | Connecticut    | 06-1067463 |
| ... .. English Turn Fidelity Realty, Inc.                            | Minnesota      | 52-1466734 | ... .. Travelers MGA, Inc.  | Texas          | 75-2676034 |
| ... .. English Turn LLC (99%)  | Minnesota      | 59-2635727 | ... .. 8527512 Canada Inc. (77.52%)   | Canada         |            |
| ... .. Fidelity English Turn Club LLC (99%)                          | Minnesota      | 59-2709441 | ... .. The Dominion of Canada General Insurance Company *                         | Canada         | AA-1560270 |
| ... .. English Turn LLC (1%)   | Minnesota      | 59-2635727 | ... .. Travelers Insurance Company of Canada *                                    | Canada         | AA-1560039 |
| ... .. English Turn Realty Management, Inc.                          | Minnesota      | 52-1715225 | ... .. Travelers Casualty and Surety Company of America (31194) *                 | Connecticut    | 06-0907370 |
| ... .. Fidelity English Turn Club LLC (1%)                           | Minnesota      | 59-2709441 | ... .. Travelers Global, Inc.   | Delaware       | 47-2215437 |
| ... .. 8527512 Canada Inc. (22.48%)                                  | Canada         |            | ... .. Travelers Brazil Holding, LLC  | Delaware       | 47-2215437 |
| ... .. The Dominion of Canada General Insurance Company *            | Canada         | AA-1560270 | ... .. Travelers Brazil Acquisition LLC   | Delaware       | 47-2215437 |
| ... .. Fog City Fund, LLC (99%)                                      | Minnesota      | 41-1985480 | ... .. J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%) | Brazil         |            |
| ... .. Symmetry Growth Capital II, LLC                               | Minnesota      | 76-0753165 | ... .. J. Malucelli Resseguradora S.A. *  | Brazil         | AA-2230021 |
| ... .. Upper Lake Growth Capital, LLC (99.1%)                        | Minnesota      | 41-1927945 | ... .. J. Malucelli Controle de Riscos Ltda. (0.01%)                              | Brazil         |            |
| ... .. Vesbridge Partners, LP (88.4%)                                | Minnesota      | 20-1222630 | ... .. J. Malucelli Seguradora S.A. *   | Brazil         | AA-2230002 |
| ... .. Windamere II, LLC (98.9%)                                     | Minnesota      | 41-1963936 | ... .. J. Malucelli Controle de Riscos Ltda. (99.99%)                             | Brazil         |            |

*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 Latam S.A. (49.5%)                            | Brazil         |            | ... | The Travelers Lloyds Insurance Company (41262) * | Texas    | 76-0002592 |
| ... | JMalucelli Travelers Seguros S.A. (51%) *                  | Colombia       | AA-2330036 | ... | Travelers Marine, LLC                            | Delaware | 06-0566050 |
| ... | Travelers Participações em Seguros Brasil S.A. (95%)       | Brazil         |            |     |  |          |            |
| ... | 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 |     |  |          |            |
| ... | Travelers Commercial Casualty Company (40282) *            | Connecticut    | 95-3634110 |     |  |          |            |
| ... | Travelers Distribution Alliance, Inc.                      | Delaware       | 62-1657094 |     |  |          |            |
| ... | Travelers TLD, LLC   | Delaware       | 06-0566050 |     |  |          |            |
| ... | Tiercel, LLC   | Delaware       | 06-0566050 |     |  |          |            |
| ... | Redstart, LLC  | Delaware       | 06-0566050 |     |  |          |            |
| ... | The Travelers Home and Marine Insurance Company (27998) *  | Connecticut    | 35-1838079 |     |  |          |            |

Q11.1

*Notes:*

\* Denotes affiliated insurer

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

**SCHEDULE Y**

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

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

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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             | 52-2044075 |              |     |  | USF&G Capital III                                | DE                   | NIA                              | St. Paul Fire and Marine Insurance Company     | O/M  | 100.000                                    | The Travelers Companies, Inc.              |      |
| 3548       | The Travelers Companies, Inc. | 00000             | 41-0406690 |              |     |  | 350 Market Street, LLC                           | DE                   | NIA                              | St. Paul Fire and Marine Insurance Company     | O/M  | 100.000                                    | The Travelers Companies, Inc.              |      |
| 3548       | The Travelers Companies, Inc. | 00000             |            |              |     |  | Travelers Special Services Limited               | GBR                  | NIA                              | St. Paul Fire and Marine Insurance Company     | O/B  | 100.000                                    | The Travelers Companies, Inc.              |      |
| 3548       | The Travelers Companies, Inc. | 00000             | 20-3033027 |              |     |  | Yonkers Financing Corp                           | DE                   | NIA                              | St. Paul Fire and Marine Insurance Company     | O/B/M  | 100.000                                    | The Travelers Companies, Inc.              |      |
| 3548       | The Travelers Companies, Inc. | 00000             | 52-1466734 |              |     |  | English Turn Fidelity Realty, Inc.               | MN                   | NIA                              | St. Paul Fire and Marine Insurance Company     | O/B/M  | 100.000                                    | The Travelers Companies, Inc.              |      |
| 3548       | The Travelers Companies, Inc. | 00000             | 59-2635727 |              |     |  | English Turn LLC                                 | MN                   | NIA                              | English Turn Fidelity Realty, Inc.             | O/M  | 99.000                                     | The Travelers Companies, Inc.              | 0103 |
| 3548       | The Travelers Companies, Inc. | 00000             | 59-2709441 |              |     |  | Fidelity English Turn Club LLC                   | MN                   | NIA                              | English Turn Fidelity Realty, Inc.             | O/M  | 99.000                                     | The Travelers Companies, Inc.              | 0104 |
| 3548       | The Travelers Companies, Inc. | 00000             | 59-2635727 |              |     |  | English Turn LLC                                 | MN                   | NIA                              | St. Paul Fire and Marine Insurance Company     | O  | 1.000                                      | The Travelers Companies, Inc.              | 0103 |
| 3548       | The Travelers Companies, Inc. | 00000             | 52-1715225 |              |     |  | English Turn Realty Management, Inc.             | MN                   | NIA                              | St. Paul Fire and Marine Insurance Company     | O/B/M  | 100.000                                    | The Travelers Companies, Inc.              |      |
| 3548       | The Travelers Companies, Inc. | 00000             | 59-2709441 |              |     |  | Fidelity English Turn Club LLC                   | MN                   | NIA                              | English Turn Realty Management, Inc.           | O/B/M  | 1.000                                      | The Travelers Companies, Inc.              | 0104 |
| 3548       | The Travelers Companies, Inc. | 00000             |            |              |     |  | 8527512 Canada Inc.                              | CAN                  | NIA                              | St. Paul Fire and Marine Insurance Company     | O/B/M  | 22.480                                     | The Travelers Companies, Inc.              |      |
| 3548       | The Travelers Companies, Inc. | 00000             | 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.              |      |
| 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.              |      |

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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..           | 06-1445591.. |              |     |  | 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.... |
| 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.... |

Q12.2

**SCHEDULE Y**

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

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

Q12.3

**SCHEDULE Y**

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

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

Q12.4

| Asterisk | Explanation   |
|----------|---|
| 0100.    | Laurel Village Joint Venture Partnership is 50% owned by an unrelated party with no current economic interest.  |
| 0101.    | USF&G/Fidelity Retail Associates Limited Partnership is 83.95% owned by United State Fidelity and Guaranty Company 1% owned by USF&G Retail Associates GP, Inc.                           |
| 0102.    | Black Mountain Ranch Limited Partnership is 85% owned by St. Paul Fire and Marine Insurance Company and 1% owned by BMR Sports Properties, Inc.   |
| 0103.    | English Turn LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by St. Paul Fire and Marine Insurance Company.   |
| 0104.    | Fidelity English Turn Club LLC is 99% owned by English Turn Fidelity Realty, Inc. and 1% owned by English Turn Realty Management, Inc.  |
| 0105.    | Bayhill Restaurant II Associates is 50% owned by an unrelated party, which is the manager.  |
| 0106.    | Lone Rock Timber Investments I, LLC's other 25% member and manager are unaffiliated with Travelers  |
| 0107.    | Control determination is based upon application of the last sentence of SSAP 25 paragraph 4.  |
| 0108.    | Ownership due to Travelers Property Casualty Company of America's participation interest as a subscriber in the American Hull Insurance Syndicate   |
| 0109.    | St. Paul Fire and Marine owns a significant portion of the investment entity. Although it is managed by an unaffiliated partner, St. Paul Fire and Marine still has control of the entity |
| 0110.    | Lone Rock Timber Investments II, LLC's other 10% member and manager are unaffiliated with Travelers   |

# TRAVELERS CASUALTY AND SURETY COMPANY

## PART 1 - LOSS EXPERIENCE

| Lines of Business  | Current Year to Date           |                                |                                | 4<br>Prior Year to Date<br>Direct Loss<br>Percentage |
|--|--------------------------------|--------------------------------|--------------------------------|--|
|  | 1<br>Direct Premiums<br>Earned | 2<br>Direct Losses<br>Incurred | 3<br>Direct<br>Loss Percentage |  |
| 1. Fire.....   | 1,702,566                      | 685,532                        | 40.3                           | 46.6   |
| 2. Allied lines.....   | 840,719                        | 309,986                        | 36.9                           | 58.0   |
| 3. Farmowners multiple peril.....                            | .0                             | .0                             | .0                             | .0   |
| 4. Homeowners multiple peril.....                            | 17,511,232                     | 8,245,254                      | 47.1                           | 58.5   |
| 5. Commercial multiple peril.....                            | 17,450                         | 1,577,661                      | 9,041.0                        | 5,967.5  |
| 6. Mortgage guaranty.....                                    | .0                             | .0                             | .0                             | .0   |
| 8. Ocean marine.....   | 1,087                          | .1                             | .1                             | .6   |
| 9. Inland marine.....  | 107,270                        | 36,544                         | 34.1                           | 29.2   |
| 10. Financial guaranty.....                                  | 21,677                         | .0                             | .0                             | .0   |
| 11.1. Medical professional liability - occurrence.....       | .0                             | (95,492)                       | .0                             | .0   |
| 11.2. Medical professional liability - claims-made.....      | .0                             | .0                             | .0                             | .0   |
| 12. Earthquake.....  | 18,652                         | 62                             | .3                             | .0   |
| 13. Group accident and health.....                           | .0                             | .0                             | .0                             | .0   |
| 14. Credit accident and health.....                          | .0                             | .0                             | .0                             | .0   |
| 15. Other accident and health.....                           | .0                             | .0                             | .0                             | .0   |
| 16. Workers' compensation.....                               | 116,479,892                    | 62,774,367                     | 53.9                           | 60.9   |
| 17.1. Other liability-occurrence.....                        | (430,604)                      | 9,496,904                      | (2,205.5)                      | (808.3)  |
| 17.2. Other liability-claims made.....                       | 512,265                        | (2,401,575)                    | (468.8)                        | (33.2)   |
| 17.3. Excess workers' compensation.....                      | .0                             | 616,506                        | .0                             | .0   |
| 18.1. Products liability-occurrence.....                     | 337,048                        | (7,538,588)                    | (2,236.7)                      | (1,761.3)  |
| 18.2. Products liability-claims made.....                    | .0                             | .0                             | .0                             | .0   |
| 19.1. 19.2 Private passenger auto liability.....             | .0                             | (2,703,475)                    | .0                             | .0   |
| 19.3. 19.4 Commercial auto liability.....                    | .0                             | (7,477)                        | .0                             | .0   |
| 21. Auto physical damage.....                                | .0                             | (194)                          | .0                             | .0   |
| 22. Aircraft (all perils).....                               | .0                             | (25,791)                       | .0                             | .0   |
| 23. Fidelity.....  | 47,633                         | (48,107)                       | (101.0)                        | (38.6)   |
| 24. Surety.....  | 27,378,709                     | 5,935,143                      | 21.7                           | 4.5  |
| 26. Burglary and theft.....                                  | 22,068                         | (1,158)                        | (5.2)                          | (47.2)   |
| 27. Boiler and machinery.....                                | .0                             | .0                             | .0                             | .0   |
| 28. Credit.....  | .0                             | .0                             | .0                             | .0   |
| 29. International.....                                       | .0                             | .0                             | .0                             | .0   |
| 30. Warranty.....  | .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   |
| 35. Totals.....  | 164,567,663                    | 76,856,102                     | 46.7                           | 55.3   |

### DETAILS OF WRITE-INS

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

## PART 2 - DIRECT PREMIUMS WRITTEN

| Lines of Business  | 1<br>Current<br>Quarter | 2<br>Current<br>Year to Date | 3<br>Prior Year<br>Year to Date |
|--|-------------------------|------------------------------|---------------------------------|
|  | 1. Fire.....            | 939,939                      | 1,769,399                       |
| 2. Allied lines.....   | 476,126                 | 860,170                      | 808,456                         |
| 3. Farmowners multiple peril.....                            | .0                      | .0                           | .0                              |
| 4. Homeowners multiple peril.....                            | 8,655,135               | 16,298,147                   | 17,743,017                      |
| 5. Commercial multiple peril.....                            | 7,429                   | 17,193                       | 19,241                          |
| 6. Mortgage guaranty.....                                    | .0                      | .0                           | .0                              |
| 8. Ocean marine.....   | 483                     | 733                          | 729                             |
| 9. Inland marine.....  | 51,281                  | 98,941                       | 110,209                         |
| 10. Financial guaranty.....                                  | .0                      | .0                           | .0                              |
| 11.1. Medical professional liability - occurrence.....       | .0                      | .0                           | .0                              |
| 11.2. Medical professional liability - claims made.....      | .0                      | .0                           | .0                              |
| 12. Earthquake.....  | 10,468                  | 18,735                       | 19,278                          |
| 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.....                               | 51,664,698              | 120,063,407                  | 129,230,068                     |
| 17.1. Other liability-occurrence.....                        | 174,339                 | 396,997                      | 406,711                         |
| 17.2. Other liability-claims made.....                       | 962,459                 | 962,943                      | 485,546                         |
| 17.3. Excess workers' compensation.....                      | .0                      | .0                           | .0                              |
| 18.1. Products liability-occurrence.....                     | 55,416                  | 337,048                      | 9,960                           |
| 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.....  | 20,950                  | 37,543                       | 64,618                          |
| 24. Surety.....  | 8,038,119               | 25,151,716                   | 20,628,665                      |
| 26. Burglary and theft.....                                  | 5,080                   | 7,082                        | 28,042                          |
| 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.....  | 71,061,922              | 166,020,054                  | 171,308,334                     |

### 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  | 313,360  | 123,732  | 437,092  | 1,961,395   | 20,648   | 2,251,323                            | 4,233,366  | 117,878   | (162,793)   | (44,915)   |
| 2. 2014.....   | 398,275   | 608,281                                   | 1,006,556  | 135,474  | 7,288  | 142,762  | 349,001   | 12,304   | 496,020                              | 857,325  | 86,200  | (92,670)  | (6,470)  |
| 3. Subtotals 2014 + Prior.....                       | 2,555,151                                       | 3,166,778                                 | 5,721,929  | 448,834  | 131,020  | 579,854  | 2,310,395   | 32,952   | 2,747,343                            | 5,090,691  | 204,078   | (255,463)   | (51,384)   |
| 4. 2015.....   | 506,620   | 1,027,589                                 | 1,534,210  | 276,787  | 52,384   | 329,171  | 412,753   | 36,557   | 753,636                              | 1,202,946  | 182,919   | (185,012)   | (2,093)  |
| 5. Subtotals 2015 + Prior.....                       | 3,061,771                                       | 4,194,368                                 | 7,256,139  | 725,621  | 183,404  | 909,025  | 2,723,148   | 69,509   | 3,500,980                            | 6,293,637  | 386,997   | (440,475)   | (53,477)   |
| 6. 2016.....   | XXX   | XXX                                       | XXX  | XXX  | 435,669  | 435,669  | XXX   | 266,259  | 721,299                              | 987,559  | XXX   | XXX   | XXX  |
| 7. Totals.....                                       | 3,061,771                                       | 4,194,368                                 | 7,256,139  | 725,621  | 619,074  | 1,344,694                                      | 2,723,148   | 335,768  | 4,222,279                            | 7,281,195  | 386,997   | (440,475)   | (53,477)   |
| 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. .... 12.6 %  | 2. .... (10.5)%   | 3. .... (0.7)%   |
|  |   |   |  |  |  |  |   |  |                                      |  |   |   | Col. 13, Line 7 Line 8   |
|  |   |   |  |  |  |  |   |  |                                      |  |   |   | 4. .... (0.8)%   |

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<br>December 31,<br>Prior Year Net<br>Admitted Assets |
|---|------------------------|----------------------------|--|--|
|   | 1<br>Assets            | 2<br>Nonadmitted<br>Assets | 3<br>Net Admitted<br>Assets<br>(Cols. 1 - 2) |  |
| 2504. State surcharges receivable.....                | 9,665,039              | .....0                     | 9,665,039                                    | 9,219,891  |
| 2505. Other assets .....                              | 1,391,089              | .....0                     | 1,391,089                                    | 1,273,782  |
| 2506. Other assets tri-party/tax credit bonds.....    | 650,045                | .....0                     | 650,045                                      | .....0   |
| 2507. Deferred compensation funds.....                | 191,894                | .....0                     | 191,894                                      | 207,262  |
| 2508. Other assets nonadmitted.....                   | 387,255                | 387,255                    | .....0                                       | .....0   |
| 2509. Assumed reinsurance receivable and payable..... | (45,331)               | .....0                     | (45,331)                                     | (56,424)   |
| 2597. Summary of remaining write-ins for Line 25..... | 12,239,992             | 387,255                    | 11,852,737                                   | 10,644,511   |

**Additional Write-ins for Liabilities:**

|   | 1<br>Current<br>Statement Date | 2<br>December 31,<br>Prior Year |
|---|--------------------------------|---------------------------------|
| 2504. Retroactive reinsurance reserve ceded.....      | (13,967,217)                   | (14,990,823)                    |
| 2597. Summary of remaining write-ins for Line 25..... | (13,967,217)                   | (14,990,823)                    |

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

|   | 1<br>Current Year<br>to Date | 2<br>Prior Year<br>to Date | 3<br>Prior Year Ended<br>December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| 1404. Retroactive reinsurance gain/loss.....          | (431,847)                    | (511,850)                  | (787,511)                            |
| 1497. Summary of remaining write-ins for Line 14..... | (431,847)                    | (511,850)                  | (787,511)                            |

**Additional Write-ins for Schedule T:**

|  | 1<br>Active<br>Status | Direct Premiums Written      |                            | Direct Losses Paid (Deducting Salvage) |                            | Direct Losses Unpaid         |                            |
|--|-----------------------|------------------------------|----------------------------|--|----------------------------|------------------------------|----------------------------|
|  |                       | 2<br>Current Year<br>to Date | 3<br>Prior Year<br>to Date | 4<br>Current Year<br>to Date           | 5<br>Prior Year<br>to Date | 6<br>Current Year<br>to Date | 7<br>Prior Year<br>to Date |
| States, Etc.   |                       |                              |                            |  |                            |                              |                            |
| 58004. CHE Switzerland.....  | ...XXX..              | .....0                       | .....197                   | .....0                                 | .....0                     | .....0                       | .....0                     |
| 58997. Summary of remaining write-ins for Line 58 from overflow..... | ...XXX..              | .....0                       | .....197                   | .....0                                 | .....0                     | .....0                       | .....0                     |

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

## Real Estate

|   | 1<br>Year to Date | 2<br>Prior Year Ended<br>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                                   |

**SCHEDULE B - VERIFICATION**

## Mortgage Loans

|  | 1<br>Year to Date | 2<br>Prior Year Ended<br>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                                   |

**SCHEDULE BA - VERIFICATION**

## Other Long-Term Invested Assets

|   | 1<br>Year to Date | 2<br>Prior Year Ended<br>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.....   | 26,320,960        | 57,504,455                           |
| 2.2 Additional investment made after acquisition.....                                       | 67,138,585        | 84,093,331                           |
| 3. Capitalized deferred interest and other.....   | .0                | .0                                   |
| 4. Accrual of discount.....   | .0                | .0                                   |
| 5. Unrealized valuation increase (decrease).....  | (30,191,902)      | (33,556,656)                         |
| 6. Total gain (loss) on disposals.....  | .0                | (4,955,817)                          |
| 7. Deduct amounts received on disposals.....  | 77,018,136        | 97,128,880                           |
| 8. Deduct amortization of premium and depreciation.....                                     | .0                | 9,279                                |
| 9. Total foreign exchange change in book/adjusted carrying value.....                       | 945,098           | (8,041,192)                          |
| 10. Deduct current year's other-than-temporary impairment recognized.....                   | 527,207           | 8,410,564                            |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... | 835,910,214       | 849,242,816                          |
| 12. Deduct total nonadmitted amounts.....   | 32,143,023        | 30,337,878                           |
| 13. Statement value at end of current period (Line 11 minus Line 12).....                   | 803,767,190       | 818,904,938                          |

**SCHEDULE D - VERIFICATION**

## Bonds and Stocks

|  | 1<br>Year to Date | 2<br>Prior Year Ended<br>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.....  | 751,362,164       | 2,313,316,301                        |
| 3. Accrual of discount.....  | 4,429,602         | 9,389,509                            |
| 4. Unrealized valuation increase (decrease).....   | 411,937,524       | (158,708,118)                        |
| 5. Total gain (loss) on disposals.....   | 6,840,922         | 21,924,916                           |
| 6. Deduct consideration for bonds and stocks disposed of.....                            | 882,487,114       | 2,308,730,216                        |
| 7. Deduct amortization of premium.....   | 33,248,931        | 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.....                 | 9,359,601         | 4,370,766                            |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 13,196,333,495    | 12,946,858,930                       |
| 11. Deduct total nonadmitted amounts.....  | .0                | .0                                   |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | 13,196,333,495    | 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<br>Book/Adjusted Carrying<br>Value Beginning<br>of Current Quarter | 2<br>Acquisitions<br>During<br>Current Quarter | 3<br>Dispositions<br>During<br>Current Quarter | 4<br>Non-Trading Activity<br>During<br>Current Quarter | 5<br>Book/Adjusted Carrying<br>Value End of<br>First Quarter | 6<br>Book/Adjusted Carrying<br>Value End of<br>Second Quarter | 7<br>Book/Adjusted Carrying<br>Value End of<br>Third Quarter | 8<br>Book/Adjusted Carrying<br>Value December 31<br>Prior Year |
|--|--|--|--|--|--|---|--|--|
| <b>BONDS</b>                             |  |  |  |  |  |   |  |  |
| 1. NAIC 1 (a).....                       | 7,893,974,632  | 1,277,691,652                                  | 1,532,748,544                                  | (30,190,231)   | 7,893,974,632  | 7,608,727,509   |  | 8,015,173,433  |
| 2. NAIC 2 (a).....                       | 1,299,048,375  | 20,921,621                                     | 37,525,879                                     | 17,807,506   | 1,299,048,375  | 1,300,251,622   |  | 1,332,575,228  |
| 3. NAIC 3 (a).....                       | 185,686,556  | 0  | 13,097,006                                     | (2,742,234)  | 185,686,556  | 169,847,316   |  | 161,205,806  |
| 4. NAIC 4 (a).....                       | 65,101,629   | 0  | 5,819,317                                      | 6,099,504  | 65,101,629   | 65,381,815  |  | 71,831,462   |
| 5. NAIC 5 (a).....                       | 10,716,250   | 0  | 2,120,506                                      | 1,127,191  | 10,716,250   | 9,722,935   |  | 13,482,609   |
| 6. NAIC 6 (a).....                       | 7,532,003  | 0  | 5,096,005                                      | (225,078)  | 7,532,003  | 2,210,920   |  | 53,657   |
| 7. Total Bonds.....                      | 9,462,059,446  | 1,298,613,273                                  | 1,596,407,258                                  | (8,123,343)  | 9,462,059,446  | 9,156,142,118   | 0  | 9,594,322,196  |
| <b>PREFERRED STOCK</b>                   |  |  |  |  |  |   |  |  |
| 8. NAIC 1.....                           | 134,500  | 0  | 0  | 150  | 134,500  | 134,650   |  | 136,000  |
| 9. NAIC 2.....                           | 32,459,326   | 0  | 0  | (298,066)  | 32,459,326   | 32,161,260  |  | 32,585,628   |
| 10. NAIC 3.....                          | 1,160,000  | 0  | 0  | 0  | 1,160,000  | 1,160,000   |  | 1,160,000  |
| 11. NAIC 4.....                          | 0  | 0  | 0  | 0  | 0  | 0   |  | 0  |
| 12. NAIC 5.....                          | 0  | 0  | 0  | 0  | 0  | 0   |  | 0  |
| 13. NAIC 6.....                          | 0  | 0  | 0  | 0  | 0  | 0   |  | 0  |
| 14. Total Preferred Stock.....           | 33,753,826   | 0  | 0  | (297,916)  | 33,753,826   | 33,455,909  | 0  | 33,881,628   |
| 15. Total Bonds and Preferred Stock..... | 9,495,813,272  | 1,298,613,273                                  | 1,596,407,258                                  | (8,421,260)  | 9,495,813,272  | 9,189,598,027   | 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<br>Book/Adjusted<br>Carrying Value | 2<br>Par Value | 3<br>Actual<br>Cost | 4<br>Interest Collected<br>Year To Date | 5<br>Paid for Accrued Interest<br>Year To Date |
|--------------|--------------------------------------|----------------|---------------------|---|--|
| 9199999..... | .....234,212,252                     | .....XXX.....  | .....234,218,141    | .....46,267                             | .....800                                       |

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

|  | 1<br>Year To Date  | 2<br>Prior Year Ended<br>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.....  | .....2,003,217,552 | .....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.....                                       | .....2,300,266,405 | .....4,644,406,502                   |
| 7. Deduct amortization of premium.....   | .....5,889         | .....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)..... | .....234,212,252   | .....531,266,995                     |
| 11. Deduct total nonadmitted amounts.....  | .....0             | .....0                               |
| 12. Statement value at end of current period (Line 10 minus Line 11).....                | .....234,212,252   | .....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.....   | (14,531,223) |                                |
| 3.14 Section 1, Column 18, prior year.....   | 1,046,492    | (15,577,715)      (15,577,715) |
| 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.....   | (14,531,223) |                                |
| 3.24 Section 1, Column 19, prior year.....   | 1,046,492    | (15,577,715)      (15,577,715) |
| 3.3 Subtotal (Line 3.1 minus Line 3.2).....  |              | 0                              |
| 4.1 Cumulative variation margin on terminated contracts during the year.....                                       | (14,640,844) |                                |
| 4.2 Less:  |              |                                |
| 4.21 Amount used to adjust basis of hedged item.....   | 0            |                                |
| 4.22 Amount recognized.....  | (14,640,844) | (14,640,844)                   |
| 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 June 30, 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>(14,531,223)</u> |                     |
| 9. Total (Line 7 plus Line 8).....                  |                     | <u>(14,531,223)</u> |
| 10. Part D, Section 1, Column 8.....                | <u>0</u>            |                     |
| 11. Part D, Section 1, Column 9.....                | <u>(14,531,223)</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>4,200,000</u> |          |
| 15. Part D, Section 1, Column 11.....               | <u>4,200,000</u> |          |
| 16. Total (Line 13 plus Line 14 minus Line 15)..... |                  | <u>0</u> |

**SCHEDULE E- VERIFICATION**

Cash Equivalents

|  | 1<br>Year To Date | 2<br>Prior Year Ended<br>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                                  | 98,098                                       | 0                      | 4,284,646                            | 0.850                   |
|  | Aquiline Financial Services Fund III L.P.                   | New York      | NY    | Aquiline Capital Partners              |                  | 12/22/2014               | 3                 | 0                                  | 1,600,632                                    | 0                      | 6,989,769                            | 1.110                   |
|  | Atlas Merchant Capital Fund LP                              | New York      | NY    | Atlas Merchant Capital                 |                  | 03/10/2016               | 3                 | 0                                  | 8,722  | 0                      | 23,175,439                           | 8.060                   |
|  | Brockway Moran & Partners Fund III, L.P.                    | Boca Raton    | FL    | Brockway Moran & Partners, Inc.        |                  | 03/31/2006               | 3                 | 0                                  | 12,143                                       | 0                      | 2,697,800                            | 1.790                   |
|  | Carlyle U.S. Equity Opportunity Fund II, L.P.               | Washington    | DC    | The Carlyle Group                      |                  | 03/06/2015               | 3                 | 0                                  | (198,616)                                    | 0                      | 16,142,871                           | 0.820                   |
|  | Catterton Partners VI, L.P.                                 | Greenwich     | CT    | Catterton Partners                     |                  | 06/21/2006               | 3                 | 0                                  | 57,190                                       | 0                      | 1,046,928                            | 1.200                   |
|  | Century Focused Fund IV, L.P.                               | Boston        | MA    | Century Capital Partners               |                  | 10/02/2015               | 3                 | 0                                  | 5,564  | 0                      | 8,803,030                            | 3.900                   |
|  | Chartwell Investors II, L.P.                                | New York      | NY    | Chartwell Managers                     |                  | 02/03/1999               | 3                 | 0                                  | 6,789  | 0                      | 0                                    | 1.280                   |
|  | Crestview Partners II, L.P.                                 | New York      | NY    | Crestview Partners                     |                  | 08/29/2008               | 3                 | 0                                  | 117,503                                      | 0                      | 5,527,980                            | 0.940                   |
|  | Fourth Cinven Fund (No. 1) Limited Partnership              | London        | GBR   | Cinven                                 |                  | 01/01/2010               | 3                 | 0                                  | 30,899                                       | 0                      | 1,520,198                            | 0.110                   |
|  | JFL Equity Investors IV, L.P.                               | New York      | NY    | J.F. Lehman & Company                  |                  | 10/23/2015               | 3                 | 0                                  | 5,868,585                                    | 0                      | 15,319,364                           | 3.220                   |
|  | JLL Partners Fund V, L.P.                                   | New York      | NY    | Joseph Littlejohn & Levy               |                  | 05/04/2005               | 3                 | 0                                  | 24,094                                       | 0                      | 578,547                              | 1.610                   |
|  | JLL Partners Fund VII, L.P.                                 | New York      | NY    | Joseph Littlejohn & Levy               |                  | 08/20/2014               | 3                 | 0                                  | 551,011                                      | 0                      | 15,779,693                           | 1.960                   |
|  | Lee Equity Partners Fund, L.P.                              | New York      | NY    | Lee Equity Partners                    |                  | 01/01/2010               | 3                 | 0                                  | (209,982)                                    | 0                      | 0                                    | 2.730                   |
|  | Providence Equity Partners VI, L.P.                         | Providence    | RI    | Providence Equity Partners             |                  | 12/05/2006               | 3                 | 0                                  | 51,658                                       | 0                      | 1,837,853                            | 0.240                   |
|  | Public Pension Capital, LLC                                 | New York      | NY    | Public Pension Capital                 |                  | 05/16/2014               | 3                 | 0                                  | 186,270                                      | 0                      | 45,914,502                           | 10.830                  |
|  | Rally Ventures Fund II, L.P.                                | Menlo Park    | CA    | Rally Ventures                         |                  | 09/01/2015               | 1                 | 0                                  | 600,000                                      | 0                      | 8,250,000                            | 13.660                  |
|  | Shamrock Capital Growth Fund IV, L.P.                       | Los Angeles   | CA    | Shamrock Capital                       |                  | 12/11/2015               | 3                 | 0                                  | 104,271                                      | 0                      | 9,839,809                            | 1.430                   |
|  | Silverfleet Capital Partners II LP                          | London        | GBR   | Silverfleet Capital Partners           |                  | 10/31/2014               | 3                 | 0                                  | 275,990                                      | 0                      | 14,932,559                           | 2.480                   |
|  | Spire Capital Partners III, L.P.                            | New York      | NY    | Spire Capital Management               |                  | 03/29/2013               | 3                 | 0                                  | 464,599                                      | 0                      | 9,473,498                            | 4.500                   |
|  | Synova Capital Fund III LP                                  | London        | GBR   | Synova Capital                         |                  | 12/18/2015               | 3                 | 0                                  | 734,637                                      | 0                      | 11,565,338                           | 4.000                   |
|  | Thompson Street Capital Partners II, L.P.                   | St. Louis     | MO    | Thompson Street Capital Partners       |                  | 01/30/2007               | 3                 | 0                                  | 15,043                                       | 0                      | 13,815                               | 3.980                   |
|  | Thompson Street Capital Partners IV, L.P.                   | St. Louis     | MO    | Thompson Street Capital Partners       |                  | 12/10/2015               | 3                 | 0                                  | 1,457,823                                    | 0                      | 13,449,276                           | 2.340                   |
|  | VMG Partners III, L.P.                                      | San Francisco | CA    | VMG Equity Partners                    |                  | 07/10/2015               | 3                 | 0                                  | 4,923,542                                    | 0                      | 12,013,604                           | 3.560                   |
|  | Mason Wells Buyout Fund IV, LP                              | Milwaukee     | WI    | Mason Wells, Inc.                      |                  | 11/24/2015               | 3                 | 0                                  | 2,191,172                                    | 0                      | 12,808,828                           | 2.730                   |
|  | DFW Capital Partners V, L.P.                                | Teaneck       | NJ    | DFW Capital partners                   |                  | 04/02/2016               | 3                 | 0                                  | 122,448                                      | 0                      | 9,877,552                            | 2.780                   |
|  | NexPhase Capital Fund III, LP                               | New York      | NY    | NexPhase Capital                       |                  | 03/11/2016               | 3                 | 0                                  | 4,080,682                                    | 0                      | 15,919,318                           | 15.870                  |
|  | Snow Phipps III, L.P.                                       | New York      | NY    | Snow Phipps Group LLC                  |                  | 12/18/2015               | 3                 | 0                                  | 3,654,768                                    | 0                      | 16,345,232                           | 4.000                   |
| 1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated |   |               |       |  |                  |                          |                   | 10,049,070                         | 16,786,466                                   | 0                      | 284,107,448                          | 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                                  | 1,186,911                                    | 0                      | 6,265,551                            | 1.990                   |
|  | Amstar Partners Office Fund-I, L.P.                         | Thousand Oaks | CA    | Amstar                                 |                  | 10/13/2006               | 0                 | 0                                  | 147,619                                      | 0                      | 15,158,387                           | 49.000                  |
|  | Blackstone Real Estate Partners VI                          | New York      | NY    | Blackstone Group                       |                  | 03/29/2007               | 0                 | 0                                  | 40,612                                       | 0                      | 736,185                              | 0.280                   |
|  | Prime Finance Partners IV, LP                               | Wilmington    | DE    | Prime Finance Partners                 |                  | 10/03/2014               | 0                 | 0                                  | 5,866,000                                    | 0                      | 3,144,000                            | 3.320                   |
|  | Rescore Feeder, L.P.  | Boca Raton    | FL    | Rescore GP, LLC                        |                  | 12/18/2014               | 0                 | 0                                  | 1,526,344                                    | 0                      | 8,732,982                            | 6.760                   |
|  | Rialto Mezzanine Partners Fund, LP                          | Miami         | FL    | Rialto Partners GP II, LLC             |                  | 09/17/2014               | 0                 | 0                                  | 14,866                                       | 0                      | 0                                    | 6.690                   |
| 99. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaf                |   |               |       |  |                  |                          |                   | 0                                  | 8,782,352                                    | 0                      | 34,037,105                           | XXX                     |
| <b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>                   |   |               |       |  |                  |                          |                   |                                    |  |                        |                                      |                         |
|  | Cohesive Capital Partners II, L.P.                          | New York      | NY    | Cohesive Capital Partners              |                  | 09/23/2014               | 3                 | 0                                  | (332)  | 0                      | 13,884,740                           | 4.280                   |
|  | CVC European Equity Partners V (B) L.P.                     | London        | GBR   | CVC Capital Partners                   |                  | 01/01/2010               | 0                 | 0                                  | 180,763                                      | 0                      | 3,665,526                            | 0.550                   |
|  | Dyal II US Investors LP                                     | New York      | NY    | Neuberger Berman Investment Management |                  | 09/30/2014               | 0                 | 0                                  | 1,045,189                                    | 0                      | 10,346,086                           | 1.930                   |
|  | Entertainment IP Fund, L.P.                                 | Los Angeles   | CA    | Shamrock Capital                       |                  | 12/11/2015               | 0                 | 0                                  | 648,688                                      | 0                      | 14,125,846                           | 6.060                   |
|  | Global Infrastructure Partners Capital Solutions Fund, L.P. | New York      | NY    | Global Infrastructure Partners         |                  | 12/15/2014               | 2                 | 0                                  | 1,267,660                                    | 0                      | 17,269,821                           | 2.820                   |
|  | Goldentree Distressed Fund 2014 LP                          | New York      | NY    | Goldentree Asset Management            |                  | 07/15/2014               | 0                 | 0                                  | 1,000,000                                    | 0                      | 9,700,000                            | 12.480                  |

### SCHEDULE BA - PART 2

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

| 1<br>CUSIP Identification   | 2<br>Name or Description                                    | 3<br>Location    |          | 5<br>Name of Vendor or General Partner | 6<br>NAIC Designation | 7<br>Date Originally Acquired | 8<br>Type and Strategy | 9<br>Actual Cost at Time of Acquisition | 10<br>Additional Investment Made after Acquisition | 11<br>Amount of Encumbrances | 12<br>Commitment for Additional Investment | 13<br>Percentage of Ownership |
|---|---|------------------|----------|--|-----------------------|-------------------------------|------------------------|---|--|------------------------------|--|-------------------------------|
|   |   | City             | State    |  |                       |                               |                        |   |  |                              |  |                               |
|   | Haddington Energy Partners III LP.....                      | Houston.....     | TX.....  | Haddington Ventures.....               |                       | 01/01/2010.....               | .....0                 | .....0                                  | .....30,525  | .....0                       | .....7,069                                 | .....4.850                    |
|   | Herkules Private Equity III (Jersey-II) L.P.....            | Oslo.....        | NOR..... | Herkules Capital.....                  |                       | 01/01/2010.....               | .....3                 | .....0                                  | .....(10,633)                                      | .....0                       | .....782,499                               | .....1.500                    |
|   | K2 Private Investors, L.P.....                              | El Segundo.....  | CA.....  | K1 Capital Advisors.....               |                       | 06/16/2014.....               | .....0                 | .....0                                  | .....3,000,000                                     | .....0                       | .....2,500,000                             | .....6.490                    |
|   | Madison Dearborn Capital Partners V-A, L.P.....             | Chicago.....     | IL.....  | Madison Dearborn Partners.....         |                       | 01/01/2010.....               | .....3                 | .....0                                  | .....14,535  | .....0                       | .....3,289,096                             | .....0.330                    |
|   | Matlin Patterson Global Opportunities Partners III L.P..... | New York.....    | NY.....  | Matlin Patterson Global Advisors.....  |                       | 01/01/2010.....               | .....0                 | .....0                                  | .....52,723  | .....0                       | .....650,522                               | .....0.390                    |
|   | Moelis Capital Partners Opportunity Fund I, LP.....         | Los Angeles..... | CA.....  | Moelis & Company.....                  |                       | 08/10/2007.....               | .....3                 | .....0                                  | .....419,198                                       | .....0                       | .....4,406,862                             | .....7.130                    |
|   | Monarch Capital Partners III LP.....                        | New York.....    | NY.....  | Monarch Alternative Capital.....       |                       | 01/01/2015.....               | .....0                 | .....0                                  | .....2,200,000                                     | .....0                       | .....3,400,000                             | .....4.390                    |
|   | Monomoy Capital Partners, L.P.....                          | New York.....    | NY.....  | Monomoy Capital Partners.....          |                       | 05/08/2006.....               | .....0                 | .....0                                  | .....86,927  | .....0                       | .....767,157                               | .....5.210                    |
|   | NGP Natural Resources XI, L.P.....                          | Irving.....      | TX.....  | Natural Gas Partners.....              |                       | 06/30/2014.....               | .....0                 | .....0                                  | .....1,289,237                                     | .....0                       | .....15,809,868                            | .....0.470                    |
|   | Paine & Partners Capital Fund III, L.P.....                 | Foster City..... | CA.....  | Paine & Partners.....                  |                       | 03/31/2006.....               | .....3                 | .....0                                  | .....36,749  | .....0                       | .....574,938                               | .....1.830                    |
|   | Riverwood Capital Partners II L.P.....                      | Menlo Park.....  | CA.....  | Riverwood Capital Management.....      |                       | 08/13/2014.....               | .....0                 | .....0                                  | .....972,411                                       | .....0                       | .....11,124,786                            | .....1.510                    |
|   | Sheridan Production Partners III-A, L.P.....                | Houston.....     | TX.....  | Sheridan Production Partners.....      |                       | 10/17/2014.....               | .....0                 | .....0                                  | .....712,500                                       | .....0                       | .....13,897,500                            | .....4.080                    |
|   | Staple Street Capital II, L.P.....                          | New York.....    | NY.....  | Staple Street Capital Partners.....    |                       | 12/22/2014.....               | .....0                 | .....0                                  | .....748,837                                       | .....0                       | .....13,939,727                            | .....5.940                    |
|   | Global Infrastructure Partners III-A/B, L.P.....            | New York.....    | NY.....  | Global Infrastructure Partners.....    |                       | 04/15/2016.....               | .....0                 | .....195,507                            | .....0   | .....0                       | .....24,988,449                            | .....0.230                    |
|   | Pitango Growth Fund I, L.P.....                             | Herzliya.....    | ISR..... | Pitango Venture Capital.....           |                       | 10/19/2015.....               | .....0                 | .....1,100,000                          | .....0   | .....0                       | .....8,900,000                             | .....10.000                   |
| 99999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated..... |   |                  |          |  |                       |                               |                        | .....1,295,507                          | .....13,694,977                                    | .....0                       | .....174,030,490                           | .....XXX.....                 |
| 4499999. Subtotal - Unaffiliated.....   |   |                  |          |  |                       |                               |                        | .....11,344,577                         | .....39,263,795                                    | .....0                       | .....492,175,044                           | .....XXX.....                 |
| 4699999. Totals.....  |   |                  |          |  |                       |                               |                        | .....11,344,577                         | .....39,263,795                                    | .....0                       | .....492,175,044                           | .....XXX.....                 |

QE03.1

### SCHEDULE BA - PART 3

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

| 1<br>CUSIP Identification | 2<br>Name or Description                          | 3<br>Location   |          | 5<br>Name of Purchaser or Nature of Disposal | 6<br>Date Originally Acquired | 7<br>Disposal Date | 8<br>Book/Adjusted Carrying Value Less Encumbrances, Prior Year | 9-14<br>Changes in Book/Adjusted Carrying Value |   |   |   |  |  | 15<br>Book/Adjusted Carrying Value Less Encumbrances on Disposal | 16<br>Consideration | 17<br>Foreign Exchange Gain (Loss) on Disposal | 18<br>Realized Gain (Loss) on Disposal | 19<br>Total Gain (Loss) on Disposal | 20<br>Investment Income |
|---------------------------|---|-----------------|----------|--|-------------------------------|--------------------|---|---|---|---|---|--|--|--|---------------------|--|--|-------------------------------------|-------------------------|
|                           |   | City            | State    |  |                               |                    |   | 9<br>Unrealized Valuation Increase (Decrease)   | 10<br>Current Year's (Depreciation) or (Amortization) / Accretion | 11<br>Current Year's Other-Than-Temporary Impairment Recognized | 12<br>Capitalized Deferred Interest and Other | 13<br>Total Change in B./A.C.V. (9+10-11+12) | 14<br>Total Foreign Exchange Change in B./A.C.V. |  |                     |  |  |                                     |                         |
|                           | American Securities Partners V, L.P.....          | New York.....   | NY.....  | Distribution.....                            | 01/01/2010                    | 06/28/2016         | .....562,962  | .....0  | .....0  | .....0  | .....0  | .....0                                       | .....562,962                                     | .....562,962   | .....0              | .....0   | .....0                                 | .....0                              |                         |
|                           | Atlas Merchant Capital Fund LP.....               | New York.....   | NY.....  | Distribution.....                            | 03/10/2016                    | 06/30/2016         | .....698,961  | .....0  | .....0  | .....0  | .....0  | .....0                                       | .....698,961                                     | .....698,961   | .....0              | .....0   | .....0                                 | .....0                              |                         |
|                           | Carlyle U.S. Equity Opportunity Fund II, L.P..... | Washington..... | DC.....  | Distribution.....                            | 03/06/2015                    | 06/23/2016         | .....(198,616)  | .....0  | .....0  | .....0  | .....0  | .....0                                       | .....(198,616)                                   | .....(198,616)   | .....0              | .....0   | .....0                                 | .....0                              |                         |
|                           | Chartwell Investors II, L.P.....                  | New York.....   | NY.....  | Distribution.....                            | 02/03/1999                    | 04/19/2016         | .....21,761   | .....0  | .....0  | .....0  | .....0  | .....0                                       | .....21,761                                      | .....21,761  | .....0              | .....0   | .....0                                 | .....0                              |                         |
|                           | Crestview Partners II, L.P.....                   | New York.....   | NY.....  | Distribution.....                            | 08/29/2008                    | 06/30/2016         | .....1,628,131  | .....0  | .....0  | .....0  | .....0  | .....0                                       | .....1,628,131                                   | .....1,628,131   | .....0              | .....0   | .....0                                 | .....0                              |                         |
|                           | EQT V (No. 2) Limited Partnership.....            | Stockholm.....  | SWE..... | Distribution.....                            | 01/01/2010                    | 06/21/2016         | .....518,602  | .....0  | .....0  | .....0  | .....0  | .....0                                       | .....518,602                                     | .....518,602   | .....0              | .....0   | .....0                                 | .....0                              |                         |
|                           | Granite Global Ventures III L.P.....              | Menlo Park..... | CA.....  | Distribution.....                            | 10/05/2006                    | 05/24/2016         | .....58,513   | .....0  | .....0  | .....0  | .....0  | .....0                                       | .....58,513                                      | .....58,513  | .....0              | .....0   | .....0                                 | .....0                              |                         |
|                           | J.C. Flowers II L.P.....                          | New York.....   | NY.....  | Distribution.....                            | 06/07/2006                    | 04/07/2016         | .....5,379  | .....0  | .....0  | .....0  | .....0  | .....0                                       | .....5,379                                       | .....5,379   | .....0              | .....0   | .....0                                 | .....0                              |                         |
|                           | JFL Equity Investors IV, L.P.....                 | New York.....   | NY.....  | Distribution.....                            | 10/23/2015                    | 06/29/2016         | .....2,550,588  | .....0  | .....0  | .....0  | .....0  | .....0                                       | .....2,550,588                                   | .....2,550,588   | .....0              | .....0   | .....0                                 | .....0                              |                         |
|                           | JLL Partners Fund V, L.P.....                     | New York.....   | NY.....  | Distribution.....                            | 05/04/2005                    | 04/07/2016         | .....98,627   | .....0  | .....0  | .....0  | .....0  | .....0                                       | .....98,627                                      | .....98,627  | .....0              | .....0   | .....0                                 | .....0                              |                         |
|                           | JLL Partners Fund VII, L.P.....                   | New York.....   | NY.....  | Distribution.....                            | 08/20/2014                    | 04/27/2016         | .....1,749,499  | .....0  | .....0  | .....0  | .....0  | .....0                                       | .....1,749,499                                   | .....1,749,499   | .....0              | .....0   | .....0                                 | .....0                              |                         |
|                           | Lee Equity Partners Fund, L.P.....                | New York.....   | NY.....  | Distribution.....                            | 01/01/2010                    | 06/23/2016         | .....(209,982)  | .....0  | .....0  | .....0  | .....0  | .....0                                       | .....(209,982)                                   | .....(209,982)   | .....0              | .....0   | .....0                                 | .....0                              |                         |
|                           | Mesirow Financial Capital Partners IX, L.P.....   | St. Louis.....  | MO.....  | Distribution.....                            | 06/13/2006                    | 06/16/2016         | .....150,000  | .....0  | .....0  | .....0  | .....0  | .....0                                       | .....150,000                                     | .....150,000   | .....0              | .....0   | .....0                                 | .....0                              |                         |
|                           | Providence Equity Partners VI, L.P.....           | Providence..... | RI.....  | Distribution.....                            | 12/05/2006                    | 06/27/2016         | .....1,051,768  | .....0  | .....0  | .....0  | .....0  | .....0                                       | .....1,051,768                                   | .....1,051,768   | .....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 |             |
|   | Public Pension Capital, LLC.....                                | New York.....    | NY..  | Distribution.....                       | 05/16/2014               | 06/30/2016    | .....97,833  | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....97,833  | .....97,833     | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | Sentinel Capital Partners IV, L.P.....                          | New York.....    | NY..  | Distribution.....                       | 05/23/2008               | 06/30/2016    | .....75,878  | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....75,878  | .....75,878     | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | Silverfleet Capital Partners II LP.....                         | London.....      | GBR   | Distribution.....                       | 10/31/2014               | 05/26/2016    | .....4,158   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....4,158   | .....4,158      | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | Thomas, McNemey & Partners II, L.P.....                         | Minneapolis..... | MN.   | Distribution.....                       | 06/29/2006               | 05/20/2016    | .....500,000   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....500,000   | .....500,000    | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | Thompson Street Capital Partners II, L.P.....                   | St. Louis.....   | MO.   | Distribution.....                       | 01/30/2007               | 04/29/2016    | .....361,554   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....361,554   | .....361,554    | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | Trishield Special Situations Fund LLC.....                      | New York.....    | NY..  | Distribution.....                       | 07/31/2014               | 05/24/2016    | .....1,616,881   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....1,616,881   | .....1,616,881  | .....0                                   | .....0                           | .....0                        | .....0            |             |
| 1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated..... |   |                  |       |   |                          |               | .....11,342,498  | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....11,342,498  | .....11,342,498 | .....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               | 05/24/2016    | .....566,847   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....566,847   | .....566,847    | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | Blackstone Real Estate Partners VI.....                         | New York.....    | NY..  | Distribution.....                       | 03/29/2007               | 05/31/2016    | .....404,905   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....404,905   | .....404,905    | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | PCCP Credit VI, LP.....   | Los Angeles..... | CA.   | Distribution.....                       | 01/14/2015               | 06/20/2016    | .....4,386,413   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....4,386,413   | .....4,386,413  | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | Prime Finance Partners IV, LP.....                              | Wilmington.....  | DE.   | Distribution.....                       | 10/03/2014               | 06/22/2016    | .....1,816,877   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....1,816,877   | .....1,816,877  | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | Rialto Mezzanine Partners Fund, LP.....                         | Miami.....       | FL..  | Distribution.....                       | 09/17/2014               | 06/30/2016    | .....394,327   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....394,327   | .....394,327    | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | Silverpeak Legacy Partners II LP.....                           | New York.....    | NY..  | Distribution.....                       | 08/25/2005               | 06/30/2016    | .....1,328,245   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....1,328,245   | .....1,328,245  | .....0                                   | .....0                           | .....0                        | .....0            |             |
| 1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....   |   |                  |       |   |                          |               | .....8,897,614   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....8,897,614   | .....8,897,614  | .....0                                   | .....0                           | .....0                        | .....0            |             |
| <b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>                        |   |                  |       |   |                          |               |  |  |   |   |   |  |  |  |                 |  |                                  |                               |                   |             |
|   | Arclight Energy Partners Fund VI, LP.....                       | Boston.....      | MA.   | Distribution.....                       | 04/15/2015               | 06/30/2016    | .....286,610   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....286,610   | .....286,610    | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | Cerberus Institutional Partners VI, L.P.....                    | New York.....    | NY..  | Distribution.....                       | 12/16/2015               | 06/30/2016    | .....2,338,432   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....2,338,432   | .....2,338,432  | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | Citi Private Selections, LLC.....                               | New York.....    | NY..  | Distribution.....                       | 09/01/1998               | 04/22/2016    | .....658,082   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....658,082   | .....658,082    | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | CVC European Equity Partners V (B) L.P.....                     | London.....      | GBR   | Distribution.....                       | 01/01/2010               | 06/15/2016    | .....286,063   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....286,063   | .....286,063    | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | Dyal II US Investors LP.....                                    | New York.....    | NY..  | Distribution.....                       | 09/30/2014               | 06/27/2016    | .....97,278  | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....97,278  | .....97,278     | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | Global Infrastructure Partners Capital Solutions Fund, L.P..... | New York.....    | NY..  | Distribution.....                       | 12/15/2014               | 05/10/2016    | .....(232,723)   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....(232,723)   | .....(232,723)  | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | Goldentree Distressed Fund 2014 LP.....                         | New York.....    | NY..  | Distribution.....                       | 07/15/2014               | 04/27/2016    | .....6,445   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....6,445   | .....6,445      | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | Haddington Energy Partners III LP.....                          | Houston.....     | TX..  | Distribution.....                       | 01/01/2010               | 06/30/2016    | .....340,125   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....340,125   | .....340,125    | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | Herkules Private Equity III (Jersey-II) L.P.....                | Oslo.....        | NOR   | Distribution.....                       | 01/01/2010               | 05/16/2016    | .....(53,735)  | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....(53,735)  | .....(53,735)   | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | LiquidAlts Omega Fund.....                                      | St. Helier.....  | JEY   | Distribution.....                       | 01/30/2015               | 04/05/2016    | .....8,546,532   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....8,546,532   | .....8,546,532  | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | Madison Dearborn Capital Partners V-A, L.P.....                 | Chicago.....     | IL..  | Distribution.....                       | 01/01/2010               | 06/23/2016    | .....3,062,735   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....3,062,735   | .....3,062,735  | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | Madison Dearborn Capital Partners V-B, L.P.....                 | Chicago.....     | IL..  | Distribution.....                       | 01/01/2010               | 06/23/2016    | .....63,906  | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....63,906  | .....63,906     | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | Moelis Capital Partners Opportunity Fund I, LP.....             | Los Angeles..... | CA.   | Distribution.....                       | 08/10/2007               | 05/04/2016    | .....8,130,515   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....8,130,515   | .....8,130,515  | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | Monomy Capital Partners, L.P.....                               | New York.....    | NY..  | Distribution.....                       | 05/08/2006               | 05/31/2016    | .....24,361  | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....24,361  | .....24,361     | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | OCM Opportunities Fund VII, L.P.....                            | Los Angeles..... | CA.   | Distribution.....                       | 01/01/2010               | 05/16/2016    | .....138,952   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....138,952   | .....138,952    | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | OCM Principal Opportunities Fund IV, L.P.....                   | Los Angeles..... | CA.   | Distribution.....                       | 01/01/2010               | 05/31/2016    | .....513,783   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....513,783   | .....513,783    | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | Paine & Partners Capital Fund III, L.P.....                     | Foster City..... | CA.   | Distribution.....                       | 03/31/2006               | 06/29/2016    | .....305,977   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....305,977   | .....305,977    | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | Questor Partners Fund II, L.P.....                              | Southfield.....  | MI..  | Distribution.....                       | 02/24/1999               | 06/22/2016    | .....97,763  | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....97,763  | .....97,763     | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | Reservoir Capital Partners, L.P.....                            | New York.....    | NY..  | Distribution.....                       | 10/01/1999               | 04/29/2016    | .....6,144   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....6,144   | .....6,144      | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | Riverwood Capital Partners II L.P.....                          | Menlo Park.....  | CA.   | Distribution.....                       | 08/13/2014               | 06/14/2016    | .....411,386   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....411,386   | .....411,386    | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | BlackRock Multi-Manager Partners LLC.....                       | Seattle.....     | WA.   | Liquidation.....                        | 11/29/2010               | 06/09/2016    | .....20,377  | .....13,918                              | .....0  | .....0  | .....0                                  | .....13,918                            | .....0                                     | .....34,295  | .....34,295     | .....0                                   | .....0                           | .....0                        | .....0            |             |
|   | Moelis & Company Group, LP.....                                 | Los Angeles..... | CA.   | Liquidation.....                        | 04/15/2014               | 04/08/2016    | .....0   | .....0                                   | .....0  | .....0  | .....0                                  | .....0                                 | .....0                                     | .....0   | .....0          | .....0                                   | .....0                           | .....0                        | .....12,472       |             |
| 2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....         |   |                  |       |   |                          |               | .....25,049,007  | .....13,918                              | .....0  | .....0  | .....0                                  | .....13,918                            | .....0                                     | .....25,062,925  | .....25,062,925 | .....0                                   | .....0                           | .....0                        | .....12,472       |             |
| 4499999. Subtotal - Unaffiliated.....   |   |                  |       |   |                          |               | .....45,289,119  | .....13,918                              | .....0  | .....0  | .....0                                  | .....13,918                            | .....0                                     | .....45,303,037  | .....45,303,037 | .....0                                   | .....0                           | .....0                        | .....0            | .....12,472 |
| 4699999. Totals.....  |   |                  |       |   |                          |               | .....45,289,119  | .....13,918                              | .....0  | .....0  | .....0                                  | .....13,918                            | .....0                                     | .....45,303,037  | .....45,303,037 | .....0                                   | .....0                           | .....0                        | .....0            | .....12,472 |

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>  |  |         |               |                                  |                           |             |            |   |  |
| 38375B SH 6   | GNR 2012-H11 CA CMO 1.750 2062 04      |         | 06/20/2016    | PAR WRITE-UP                     |                           | 113,941     | 113,941    | 0                                       | 1  |
| 38375B B7 6   | GNR 2012-H30 VA CMO 1.750 2062 12      |         | 06/20/2016    | PAR WRITE-UP                     |                           | 46,864      | 46,864     | 0                                       | 1  |
| 0599999. Total Bonds - U.S. Government  |  |         |               |                                  |                           | 160,805     | 160,805    | 0                                       | XXX                                      |
| <b>Bonds - U.S. States, Territories and Possessions</b>                           |  |         |               |                                  |                           |             |            |   |  |
| 882723 2B 4   | TEXAS GO LTD REF S2016B- 4.000 2034 08 |         | 06/28/2016    | J P MORGAN CHASE SECURITIES INC. |                           | 1,766,584   | 1,530,000  | 0                                       | 1FE                                      |
| 1799999. Total Bonds - U.S. States, Territories and Possessions                   |  |         |               |                                  |                           | 1,766,584   | 1,530,000  | 0                                       | XXX                                      |
| <b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b> |  |         |               |                                  |                           |             |            |   |  |
| 134159 WR 9   | CAMPBELL UNION HIGH SCH 4.000 2033 08  |         | 06/28/2016    | RBC CAPITAL MARKETS              |                           | 2,249,478   | 1,925,000  | 0                                       | 1FE                                      |
| 181288 PY 1   | CLARK CO SCH DIST #117-C 4.000 2029 12 |         | 05/04/2016    | PIPER JAFFRAY                    |                           | 3,870,146   | 3,375,000  | 0                                       | 1FE                                      |
| 18347A JN 2   | CLAY CO PUB SCH DIST #53 4.000 2034 03 |         | 05/10/2016    | GEORGE K BAUM & CO               |                           | 1,517,184   | 1,350,000  | 0                                       | 1FE                                      |
| 198037 BT 9   | COLUMBIA SCH DIST GO REF 4.000 2036 03 |         | 04/11/2016    | PIPER JAFFRAY                    |                           | 2,197,900   | 2,000,000  | 0                                       | 1FE                                      |
| 234685 LH 6   | DALLAS CO CCD GO REF S20 3.000 2027 02 |         | 05/03/2016    | J P MORGAN CHASE SECURITIES INC. |                           | 11,405,885  | 10,530,000 | 0                                       | 1FE                                      |
| 248775 3C 0   | DENTON CO LTD GO REF S20 4.000 2033 07 |         | 03/30/2016    | CITIGROUP GLOBAL MARKETS         |                           | 0           | 0          | 889                                     | 1FE                                      |
| 249174 UQ 4   | DENVER CITY & COUNTY SD 3.500 2031 12  |         | 04/26/2016    | RBC CAPITAL MARKETS              |                           | 7,637,612   | 7,100,000  | 0                                       | 1FE                                      |
| 280605 7X 8   | EDINA GO REF S2016A 2.500 2028 02      |         | 06/07/2016    | PIPER JAFFRAY                    |                           | 669,942     | 650,000    | 0                                       | 1FE                                      |
| 346766 TJ 7   | FORT BEND CO GENERAL OBL 5.000 2036 03 |         | 05/09/2016    | LOOP CAPITAL MARKETS             |                           | 1,734,915   | 1,435,000  | 1,196                                   | 1FE                                      |
| 37970P HL 9   | GLOUCESTER CO IMPT AUTH 4.000 2035 04  |         | 06/28/2016    | CITIGROUP GLOBAL MARKETS         |                           | 5,001,334   | 4,370,000  | 0                                       | 1FE                                      |
| 388640 2Z 6   | GRAPEVINE-COLLEYVILLE IS 5.000 2028 08 |         | 04/12/2016    | HILLTOP SECURITIES               |                           | 12,490,200  | 10,000,000 | 0                                       | 1FE                                      |
| 444197 LS 4   | HUDSON SCHOOL DISTRICT G 4.000 2031 03 |         | 05/24/2016    | ROBERT W BAIRD & CO              |                           | 3,841,362   | 3,370,000  | 0                                       | 1FE                                      |
| 479340 UE 9   | JOHNSTON CO GEN OBLIG S2 3.000 2031 02 |         | 04/26/2016    | BAS-MERRILL LYNCH                |                           | 1,814,365   | 1,750,000  | 0                                       | 1FE                                      |
| 498531 HP 0   | KLEIN ISD GENERAL OBLIG 4.000 2036 08  |         | 04/14/2016    | RAYMOND JAMES & ASSOC            |                           | 1,098,300   | 1,000,000  | 889                                     | 1FE                                      |
| 62451F HR 4   | MOUNTAIN VIEW-WHISMAN SD 3.250 2033 09 |         | 04/27/2016    | RBC CAPITAL MARKETS              |                           | 3,725,581   | 3,570,000  | 0                                       | 1FE                                      |
| 627627 QX 3   | MUSKEGO NORWAY SD GO S20 3.250 2034 04 |         | 05/25/2016    | MESIROW FINANCIAL                |                           | 3,308,064   | 3,200,000  | 0                                       | 1FE                                      |
| 630412 XD 1   | NAPERVILLE GENERAL OBLIG 3.500 2034 12 |         | 06/08/2016    | MORGAN STANLEY                   |                           | 1,090,317   | 1,030,000  | 0                                       | 1FE                                      |
| 66285T FY 4   | NORTH THURSTON PUBLIC SC 4.000 2032 12 |         | 06/22/2016    | PIPER JAFFRAY                    |                           | 898,825     | 785,000    | 0                                       | 1FE                                      |
| 677765 FK 0   | OHLONE CCD GO REF S2016 4.000 2034 08  |         | 06/28/2016    | PIPER JAFFRAY                    |                           | 4,519,164   | 3,900,000  | 0                                       | 1FE                                      |
| 678519 VJ 5   | OKLAHOMA CITY GEN OBLIG 3.000 2031 03  |         | 03/29/2016    | PIPER JAFFRAY                    |                           | 0           | 0          | 25,840                                  | 1FE                                      |
| 678519 VN 6   | OKLAHOMA CITY GEN OBLIG 3.250 2035 03  |         | 03/29/2016    | PIPER JAFFRAY                    |                           | 0           | 0          | 27,993                                  | 1FE                                      |
| 679384 JP 3   | OLATHE GENERAL OBLIGATIO 2.625 2028 10 |         | 06/21/2016    | RAYMOND JAMES & ASSOC            |                           | 1,579,106   | 1,505,000  | 0                                       | 1FE                                      |
| 680616 E9 6   | OLENTANGY LOCAL SD GO S2 4.000 2031 12 |         | 06/16/2016    | FIFTH THIRD SECURITIES           |                           | 120,175     | 105,000    | 0                                       | 1FE                                      |
| 719780 MU 9   | PICKERINGTON LOCAL SD GO 4.000 2034 12 |         | 06/22/2016    | FIFTH THIRD SECURITIES           |                           | 394,993     | 350,000    | 0                                       | 1FE                                      |
| 720362 DA 7   | PIERCE CO FIRE PROTECTIO 4.000 2035 12 |         | 04/07/2016    | DA DAVIDSON                      |                           | 1,260,955   | 1,160,000  | 0                                       | 1FE                                      |
| 727177 RN 9   | PLANO GEN OBLIG LTD REF 5.000 2034 09  |         | 04/26/2016    | J P MORGAN CHASE SECURITIES INC. |                           | 1,217,020   | 1,000,000  | 0                                       | 1FE                                      |
| 729067 JG 4   | PLEASANTVILLE UNION FREE 3.125 2034 05 |         | 06/22/2016    | J P MORGAN CHASE SECURITIES INC. |                           | 1,857,092   | 1,780,000  | 0                                       | 1FE                                      |
| 744159 PP 3   | PROVO SCHOOL DISTRICT GO 3.250 2033 06 |         | 06/22/2016    | RAYMOND JAMES & ASSOC            |                           | 3,506,379   | 3,275,000  | 0                                       | 1FE                                      |
| 763261 Q9 8   | RICHARDSON ISD GEN OBLIG 4.000 2037 02 |         | 06/22/2016    | BOSC INC                         |                           | 3,857,862   | 3,465,000  | 0                                       | 1FE                                      |
| 797508 GM 4   | SAN DIEGUITO UHSD GO S20 4.000 2032 08 |         | 06/28/2016    | STIFEL NICOLAUS & CO INC         |                           | 1,250,576   | 1,065,000  | 0                                       | 1FE                                      |
| 812627 BJ 5   | SEATTLE GENERAL OBLIGATI 4.000 2030 12 |         | 05/03/2016    | BAS-MERRILL LYNCH                |                           | 1,366,620   | 1,190,000  | 0                                       | 1FE                                      |
| 831460 GC 8   | SLINGER SCHOOL DIST GENE 3.250 2032 04 |         | 04/18/2016    | MORGAN STANLEY                   |                           | 2,824,389   | 2,710,000  | 0                                       | 1FE                                      |

QE04

**SCHEDULE D - PART 3**

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

| 1  | 2  | 3       | 4              | 5                             | 6                         | 7           | 8          | 9                                       | 10                                       |
|--|--|---------|----------------|-------------------------------|---------------------------|-------------|------------|---|--|
| 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) |
| 938650 PZ 5  | WASHINGTON CO GEN OBLIG 3.000 2036 06..... |         | 06/27/2016.... | CITIGROUP GLOBAL MARKETS..... |                           | 8,783,297   | 8,650,000  | 0                                       | 1FE.....                                 |
| 2499999. Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions..... |  |         |                |                               |                           | 97,089,036  | 87,595,000 | 56,807                                  | XXX                                      |

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

|   |   |  |                |                                      |  |            |            |   |          |
|---|---|--|----------------|--------------------------------------|--|------------|------------|---|----------|
| 10146H LD 6   | BOULDER CO WATER & SEWER 3.000 2033 12..... |  | 05/03/2016.... | BAS-MERRILL LYNCH.....               |  | 2,128,701  | 2,060,000  | 0 | 1FE..... |
| 13034A JV 3   | CALIFORNIA INFRAS & ECON 5.000 2033 10..... |  | 04/12/2016.... | MORGAN STANLEY.....                  |  | 7,301,132  | 5,820,000  | 0 | 1FE..... |
| 160429 VH 6   | CHARLESTON WATERWORKS & 4.000 2035 01.....  |  | 05/11/2016.... | WELLS FARGO SECURITIES.....          |  | 2,827,050  | 2,500,000  | 0 | 1FE..... |
| 222642 JW 1   | COLLIER CO WATER & SEWER 5.000 2034 07..... |  | 04/28/2016.... | PNC CAPITAL MARKETS.....             |  | 7,960,019  | 6,430,000  | 0 | 1FE..... |
| 19679P JF 2   | COLORADO WTR RES PWR DEV 3.125 2035 09..... |  | 05/24/2016.... | J P MORGAN CHASE SECURITIES INC..... |  | 448,289    | 435,000    | 0 | 1FE..... |
| 24916T FH 7   | DENVER CITY & CO WTR COM 3.000 2035 09..... |  | 05/10/2016.... | CITIGROUP GLOBAL MARKETS.....        |  | 5,404,359  | 5,310,000  | 0 | 1FE..... |
| 24916T ED 7   | DENVER CITY & CO WTR COM 3.000 2035 09..... |  | 05/10/2016.... | CITIGROUP GLOBAL MARKETS.....        |  | 3,043,132  | 2,990,000  | 0 | 1FE..... |
| 298245 JU 6   | EUGENE WATER REVENUE UTI 4.000 2030 08..... |  | 04/26/2016.... | RBC CAPITAL MARKETS.....             |  | 574,420    | 500,000    | 0 | 1FE..... |
| 303867 KA 2   | FAIRFAX CO SEWER REV REF 3.375 2034 07..... |  | 04/05/2016.... | J P MORGAN CHASE SECURITIES INC..... |  | 7,316,120  | 7,000,000  | 0 | 1FE..... |
| 39167J CW 3   | GREATER CLEVELAND REG TR 5.000 2031 12..... |  | 05/03/2016.... | PIPER JAFFRAY.....                   |  | 547,839    | 435,000    | 0 | 1FE..... |
| 520192 PQ 2   | LAWRENCE WATER & SEWER S 3.500 2033 11..... |  | 06/07/2016.... | J P MORGAN CHASE SECURITIES INC..... |  | 3,225,297  | 3,005,000  | 0 | 1FE..... |
| 576051 PJ 9   | MASSACHUSETTS WATER RES 5.000 2033 08.....  |  | 04/14/2016.... | CITIGROUP GLOBAL MARKETS.....        |  | 8,719,480  | 7,000,000  | 0 | 1FE..... |
| 585395 2R 6   | MELBOURNE WATER & SEWER 5.000 2029 10.....  |  | 06/07/2016.... | RBC CAPITAL MARKETS.....             |  | 1,693,062  | 1,350,000  | 0 | 1FE..... |
| 645791 2H 6   | NEW JERSEY ENVR INFRA TR 4.500 2029 09..... |  | 05/10/2016.... | J P MORGAN CHASE SECURITIES INC..... |  | 6,990,937  | 5,465,000  | 0 | 1FE..... |
| 64711N F9 1   | NEW MEXICO FIN AUTH SR L 4.000 2035 06..... |  | 04/27/2016.... | RBC CAPITAL MARKETS.....             |  | 2,278,273  | 2,065,000  | 0 | 1FE..... |
| 64711N J6 3   | NEW MEXICO FIN AUTH SR L 4.000 2034 06..... |  | 06/23/2016.... | MORGAN STANLEY.....                  |  | 4,293,553  | 3,785,000  | 0 | 1FE..... |
| 64990B ZP 1   | NY DORM AUTH REV (COLUMB 5.000 2029 10..... |  | 04/07/2016.... | GOLDMAN SACHS & CO.....              |  | 1,597,763  | 1,250,000  | 0 | 1FE..... |
| 686507 GZ 1   | ORLANDO UTIL COMM UTIL S 4.000 2032 10..... |  | 06/22/2016.... | CITIGROUP GLOBAL MARKETS.....        |  | 4,609,000  | 4,000,000  | 0 | 1FE..... |
| 709235 XV 2   | PENNSYLVANIA STATE UNIVE 5.000 2030 09..... |  | 06/07/2016.... | BARCLAYS CAPITAL INC.....            |  | 1,668,029  | 1,325,000  | 0 | 1FE..... |
| 709235 XX 8   | PENNSYLVANIA STATE UNIVE 5.000 2032 09..... |  | 06/07/2016.... | BARCLAYS CAPITAL INC.....            |  | 1,246,440  | 1,000,000  | 0 | 1FE..... |
| 79560T DG 4   | SALT LAKE CITY SALES & E 4.000 2028 10..... |  | 05/03/2016.... | WELLS FARGO SECURITIES.....          |  | 836,705    | 720,000    | 0 | 1FE..... |
| 876443 PJ 5   | TARRANT REGIONAL WATER D 5.000 2030 03..... |  | 04/06/2016.... | J P MORGAN CHASE SECURITIES INC..... |  | 1,836,051  | 1,475,000  | 0 | 1FE..... |
| 88213A FK 6   | TEXAS A&M UNIV SYS BOR R 5.000 2034 05..... |  | 06/28/2016.... | MORGAN STANLEY.....                  |  | 1,270,310  | 1,000,000  | 0 | 1FE..... |
| 927749 JM 4   | VIRGINIA BEACH WTR & SWR 3.250 2033 10..... |  | 05/25/2016.... | CITIGROUP GLOBAL MARKETS.....        |  | 2,241,301  | 2,125,000  | 0 | 1FE..... |
| 3199999. Total Bonds - U.S. Special Revenue and Special Assessment..... |   |  |                |                                      |  | 80,057,261 | 69,045,000 | 0 | XXX      |

**Bonds - Industrial and Miscellaneous**

|             |   |  |                |                                      |  |           |           |        |          |
|-------------|---|--|----------------|--------------------------------------|--|-----------|-----------|--------|----------|
| 00287Y AU 3 | ABBVIE INC 2.300 2021 05.....             |  | 05/09/2016.... | BAS-MERRILL LYNCH.....               |  | 998,260   | 1,000,000 | 0      | 2FE..... |
| 00287Y AX 7 | ABBVIE INC 2.850 2023 05.....             |  | 05/09/2016.... | J P MORGAN CHASE SECURITIES INC..... |  | 999,870   | 1,000,000 | 0      | 2FE..... |
| 00817Y AW 8 | AETNA INC 3.200 2026 06.....              |  | 06/02/2016.... | UBS AG.....                          |  | 1,992,520 | 2,000,000 | 0      | 2FE..... |
| 02079K AA 5 | ALPHABET INC 3.625 2021 05.....           |  | 04/26/2016.... | EXCHANGED.....                       |  | 3,272,490 | 3,000,000 | 47,729 | 1FE..... |
| 02079K AB 3 | ALPHABET INC 3.375 2024 02.....           |  | 04/26/2016.... | EXCHANGED.....                       |  | 2,159,280 | 2,000,000 | 11,625 | 1FE..... |
| 02209S AN 3 | ALTRIA GROUP INC 2.850 2022 08.....       |  | 06/27/2016.... | HSBC.....                            |  | 1,052,170 | 1,000,000 | 11,163 | 1FE..... |
| 03027X AK 6 | AMERICAN TOWER CORP 3.375 2026 10.....    |  | 05/10/2016.... | RBC CAPITAL MARKETS.....             |  | 990,040   | 1,000,000 | 0      | 2FE..... |
| 053332 AT 9 | AUTOZONE INC 3.125 2026 04.....           |  | 04/18/2016.... | BARCLAYS CAPITAL INC.....            |  | 999,740   | 1,000,000 | 0      | 2FE..... |
| 05348E AX 7 | AVALON BAY COMMUNITIES 2.950 2026 05..... |  | 05/04/2016.... | UBS AG.....                          |  | 999,660   | 1,000,000 | 0      | 2FE..... |
| 172967 EM 9 | CITIGROUP INC 6.125 2017 11.....          |  | 04/13/2016.... | PIPER JAFFRAY.....                   |  | 534,145   | 500,000   | 12,505 | 2FE..... |
| 067383 AE 9 | CR BARD INC 3.000 2026 05.....            |  | 05/04/2016.... | BAS-MERRILL LYNCH.....               |  | 999,820   | 1,000,000 | 0      | 2FE..... |

QE04.1



### SCHEDULE D - PART 3

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

QE04.2

| 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) |
| 29364N AT 5   | ENTERGY MISSISSIPPI      | 2.850 2028 06 |         | 05/10/2016    | CITIGROUP GLOBAL MARKETS        |  |                           | 999,680     | 1,000,000   | 0                                       | 1FE                                      |
| 46849L SQ 5   | JACKSON NATIONAL LIFE (1 | 3.050 2026 04 | R       | 04/25/2016    | DEUTSCHE BANC                   |  |                           | 995,810     | 1,000,000   | 0                                       | 1FE                                      |
| 548661 DM 6   | LOWES COMPANIES          | 2.500 2026 04 |         | 04/11/2016    | WELLS FARGO SECURITIES          |  |                           | 995,440     | 1,000,000   | 0                                       | 1FE                                      |
| 57629W BY 5   | MASSMUTUAL GLOBAL FUNDIN | 2.000 2021 04 |         | 04/12/2016    | BAS-MERRILL LYNCH               |  |                           | 999,720     | 1,000,000   | 0                                       | 1FE                                      |
| 60871R AG 5   | MOLSON COORS BREWING CO  | 3.000 2026 07 |         | 06/29/2016    | BAS-MERRILL LYNCH               |  |                           | 2,003,280   | 2,000,000   | 0                                       | 2FE                                      |
| 666807 BG 6   | NORTHROP GRUMMAN         | 3.250 2023 08 |         | 04/13/2016    | RAYMOND JAMES & ASSOC           |  |                           | 986,776     | 939,000     | 6,527                                   | 2FE                                      |
| 68389X BM 6   | ORACLE CORP              | 2.650 2026 07 |         | 06/29/2016    | J P MORGAN CHASE SECURITIES INC |  |                           | 996,240     | 1,000,000   | 0                                       | 1FE                                      |
| 718172 BU 2   | PHILIP MORRIS INTERNATIO | 2.125 2023 05 |         | 04/28/2016    | J P MORGAN CHASE SECURITIES INC |  |                           | 990,020     | 1,000,000   | 0                                       | 1FE                                      |
| 74256L AU 3   | PRINCIPAL LIFE GLOBAL FU | 3.000 2026 04 |         | 04/11/2016    | CREDIT SUISSE FIRST BOSTON      |  |                           | 997,340     | 1,000,000   | 0                                       | 1FE                                      |
| 7591EP AK 6   | REGIONS FINANCIAL        | 3.200 2021 02 |         | 05/10/2016    | DEUTSCHE BANC                   |  |                           | 1,012,690   | 1,000,000   | 8,444                                   | 2FE                                      |
| 826418 BK 0   | SIERRA PACIFIC POWER (14 | 2.600 2026 05 |         | 04/11/2016    | J P MORGAN CHASE SECURITIES INC |  |                           | 997,450     | 1,000,000   | 0                                       | 1FE                                      |
| 86787G AJ 1   | SUNTRUST BANK            | 3.300 2026 05 |         | 05/11/2016    | SUNTRUST                        |  |                           | 994,940     | 1,000,000   | 0                                       | 2FE                                      |
| 87612E BE 5   | TARGET CORP              | 2.500 2026 04 |         | 04/04/2016    | BARCLAYS CAPITAL INC            |  |                           | 999,910     | 1,000,000   | 0                                       | 1FE                                      |
| 882508 BA 1   | TEXAS INSTRUMENTS INC    | 1.850 2022 05 |         | 04/29/2016    | BAS-MERRILL LYNCH               |  |                           | 997,390     | 1,000,000   | 0                                       | 1FE                                      |
| 883556 BM 3   | THERMO FISHER SCIENTIFIC | 3.650 2025 12 |         | 06/22/2016    | U S BANCORP                     |  |                           | 1,562,055   | 1,500,000   | 1,825                                   | 2FE                                      |
| 887389 AJ 3   | TIMKEN CO                | 3.875 2024 09 |         | 04/19/2016    | CANTOR FITZGERALD               |  |                           | 909,954     | 916,000     | 5,028                                   | 2FE                                      |
| 904311 AA 5   | UNDER ARMOUR INC         | 3.250 2026 06 |         | 06/08/2016    | J P MORGAN CHASE SECURITIES INC |  |                           | 995,770     | 1,000,000   | 0                                       | 2FE                                      |
| 931427 AP 3   | WALGREENS BOOTS ALLIANCE | 3.100 2023 06 |         | 05/26/2016    | BAS-MERRILL LYNCH               |  |                           | 997,250     | 1,000,000   | 0                                       | 2FE                                      |
| 931427 AQ 1   | WALGREENS BOOTS ALLIANCE | 3.450 2026 06 |         | 05/27/2016    | HSBC                            |  |                           | 1,000,500   | 1,000,000   | 96                                      | 2FE                                      |
| 94106L BD 0   | WASTE MANAGEMENT INC     | 2.400 2023 05 |         | 05/09/2016    | BAS-MERRILL LYNCH               |  |                           | 998,980     | 1,000,000   | 0                                       | 2FE                                      |
| 949746 RW 3   | WELLS FARGO & CO         | 3.000 2026 04 |         | 04/15/2016    | WELLS FARGO SECURITIES          |  |                           | 996,570     | 1,000,000   | 0                                       | 1FE                                      |
| 984121 CH 4   | XEROX CORP               | 2.800 2020 05 |         | 04/01/2016    | CITIGROUP GLOBAL MARKETS        |  |                           | 945,370     | 1,000,000   | 10,967                                  | 2FE                                      |
| 05565Q BU 1   | BP CAPITAL PLC           | 3.561 2021 11 | F       | 06/20/2016    | BNP PARIBAS                     |  |                           | 1,064,950   | 1,000,000   | 5,144                                   | 1FE                                      |
| 2027A0 HT 9   | COMMONWEALTH BANK OF AUS | 2.850 2026 05 | F       | 05/11/2016    | GOLDMAN SACHS & CO              |  |                           | 999,480     | 1,000,000   | 0                                       | 1FE                                      |
| 14314M AA 1   | CARMX 2016-2 A1          | 650 2017 04   |         | 04/12/2016    | RBC CAPITAL MARKETS             |  |                           | 48,000,000  | 48,000,000  | 0                                       | 1FE                                      |
| 13057Y AA 8   | CRART 2016-2 A1          | 670 2017 06   |         | 06/08/2016    | CREDIT SUISSE FIRST BOSTON      |  |                           | 40,000,000  | 40,000,000  | 0                                       | 1FE                                      |
| 34532E AA 3   | FORDO 2016-B A1          | 630 2017 05   |         | 04/19/2016    | BARCLAYS CAPITAL INC            |  |                           | 35,500,000  | 35,500,000  | 0                                       | 1FE                                      |
| 3899999. Total Bonds - Industrial and Miscellaneous         |                          |               |         |               |                                 |  |                           | 163,935,561 | 163,355,000 | 121,053                                 | XXX                                      |
| 8399997. Total Bonds - Part 3                               |                          |               |         |               |                                 |  |                           | 343,009,245 | 321,685,805 | 177,860                                 | XXX                                      |
| 8399999. Total Bonds  |                          |               |         |               |                                 |  |                           | 343,009,245 | 321,685,805 | 177,860                                 | XXX                                      |
| <b>Common Stocks - Industrial and Miscellaneous</b>         |                          |               |         |               |                                 |  |                           |             |             |   |  |
| 12514G 10 8   | CDW CORP                 |               |         | 06/16/2016    | DIST FROM PARTNERSHIP           |  | 33,448,000                | 1,414,863   | XXX         | 0                                       | L  |
| 9099999. Total Common Stocks - Industrial and Miscellaneous |                          |               |         |               |                                 |  |                           | 1,414,863   | XXX         | 0                                       | XXX                                      |
| 9799997. Total Common Stocks - Part 3                       |                          |               |         |               |                                 |  |                           | 1,414,863   | XXX         | 0                                       | XXX                                      |
| 9799999. Total Common Stocks                                |                          |               |         |               |                                 |  |                           | 1,414,863   | XXX         | 0                                       | XXX                                      |
| 9899999. Total Preferred and Common Stocks                  |                          |               |         |               |                                 |  |                           | 1,414,863   | XXX         | 0                                       | XXX                                      |
| 9999999. Total Bonds, Preferred and Common Stocks           |                          |               |         |               |                                 |  |                           | 344,424,108 | XXX         | 177,860                                 | XXX                                      |

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

**SCHEDULE D - PART 4**

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

| 1                    | 2           | 3                               | 4             | 5                 | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |   |   |                                      |  | 16  | 17                                       | 18                               | 19                            | 20   | 21                               | 22                                       |
|----------------------|-------------|---------------------------------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|
|                      |             |                                 |               |                   |                           |               |           |             |   | 11                                       | 12                                      | 13  | 14                                   | 15   |   |  |                                  |                               |  |                                  |  |
| CUSIP Identification | Description | F<br>o<br>r<br>e<br>i<br>g<br>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**

QE05

|         |                               |  |            |                   |  |            |            |            |            |   |           |   |           |   |            |   |   |   |         |            |     |
|---------|-------------------------------|--|------------|-------------------|--|------------|------------|------------|------------|---|-----------|---|-----------|---|------------|---|---|---|---------|------------|-----|
| 797224  | AA 0                          |  | 05/27/2016 | REDEEMED          |  | 105,716    | 105,716    | 105,716    | 105,716    | 0 | 0         | 0 | 0         | 0 | 105,716    | 0 | 0 | 0 | 1,895   | 08/27/2021 | 1   |
| 912828  | C8 1                          |  | 04/30/2016 | MATURED           |  | 25,000,000 | 25,000,000 | 25,009,849 | 25,002,971 | 0 | (2,971)   | 0 | (2,971)   | 0 | 25,000,000 | 0 | 0 | 0 | 46,875  | 04/30/2016 | 1   |
| 912828  | QR 4                          |  | 06/30/2016 | MATURED           |  | 7,400,000  | 7,400,000  | 7,582,107  | 7,436,166  | 0 | (36,166)  | 0 | (36,166)  | 0 | 7,400,000  | 0 | 0 | 0 | 70,500  | 06/30/2016 | 1   |
| 36202F  | 2L 9                          |  | 06/20/2016 | PAID ON PRINCIPAL |  | 740,691    | 740,691    | 770,665    | 768,828    | 0 | (28,138)  | 0 | (28,138)  | 0 | 740,691    | 0 | 0 | 0 | 10,850  | 01/20/2042 | 1   |
| 36202F  | 3M 6                          |  | 06/20/2016 | PAID ON PRINCIPAL |  | 785,835    | 785,835    | 828,442    | 826,787    | 0 | (40,952)  | 0 | (40,952)  | 0 | 785,835    | 0 | 0 | 0 | 11,452  | 02/20/2042 | 1   |
| 36202F  | 4Q 6                          |  | 06/20/2016 | PAID ON PRINCIPAL |  | 776,504    | 776,504    | 815,086    | 813,724    | 0 | (37,220)  | 0 | (37,220)  | 0 | 776,504    | 0 | 0 | 0 | 11,428  | 03/20/2042 | 1   |
| 36202D  | 6D 8                          |  | 06/20/2016 | PAID ON PRINCIPAL |  | 199,548    | 199,548    | 191,523    | 193,707    | 0 | 5,841     | 0 | 5,841     | 0 | 199,548    | 0 | 0 | 0 | 4,243   | 06/20/2034 | 1   |
| 36202E  | CM 9                          |  | 06/20/2016 | PAID ON PRINCIPAL |  | 170,293    | 170,293    | 161,645    | 163,399    | 0 | 6,894     | 0 | 6,894     | 0 | 170,293    | 0 | 0 | 0 | 3,730   | 02/20/2035 | 1   |
| 36202E  | EU 9                          |  | 06/20/2016 | PAID ON PRINCIPAL |  | 149,119    | 149,119    | 144,925    | 145,900    | 0 | 3,219     | 0 | 3,219     | 0 | 149,119    | 0 | 0 | 0 | 3,090   | 08/20/2035 | 1   |
| 36202E  | FM 6                          |  | 06/20/2016 | PAID ON PRINCIPAL |  | 110,351    | 110,351    | 107,920    | 108,472    | 0 | 1,879     | 0 | 1,879     | 0 | 110,351    | 0 | 0 | 0 | 2,351   | 10/20/2035 | 1   |
| 36213C  | YY 0                          |  | 06/15/2016 | PAID ON PRINCIPAL |  | 71,855     | 71,855     | 70,733     | 70,971     | 0 | 885       | 0 | 885       | 0 | 71,855     | 0 | 0 | 0 | 1,619   | 11/15/2035 | 1   |
| 36290R  | U6 8                          |  | 06/15/2016 | PAID ON PRINCIPAL |  | 14,699     | 14,699     | 14,254     | 14,337     | 0 | 362       | 0 | 362       | 0 | 14,699     | 0 | 0 | 0 | 274     | 08/15/2033 | 1   |
| 36291A  | DH 9                          |  | 06/15/2016 | PAID ON PRINCIPAL |  | 13,229     | 13,229     | 12,828     | 12,916     | 0 | 313       | 0 | 313       | 0 | 13,229     | 0 | 0 | 0 | 249     | 09/15/2033 | 1   |
| 36292F  | H6 7                          |  | 06/15/2016 | PAID ON PRINCIPAL |  | 513,111    | 513,111    | 505,094    | 507,190    | 0 | 5,921     | 0 | 5,921     | 0 | 513,111    | 0 | 0 | 0 | 12,084  | 10/15/2035 | 1   |
| 36225A  | ER 7                          |  | 06/15/2016 | PAID ON PRINCIPAL |  | 45,884     | 45,884     | 43,776     | 44,575     | 0 | 1,308     | 0 | 1,308     | 0 | 45,884     | 0 | 0 | 0 | 1,227   | 07/15/2024 | 1   |
| 38373R  | SY 6                          |  | 06/20/2016 | PAID ON PRINCIPAL |  | 111,683    | 111,683    | 97,590     | 106,265    | 0 | 5,419     | 0 | 5,419     | 0 | 111,683    | 0 | 0 | 0 | 2,629   | 08/20/2031 | 1   |
| 38375B  | SH 6                          |  | 06/20/2016 | PAID ON PRINCIPAL |  | 1,265,695  | 1,265,695  | 1,294,371  | 1,277,267  | 0 | (11,572)  | 0 | (11,572)  | 0 | 1,265,695  | 0 | 0 | 0 | 9,395   | 04/20/2062 | 1   |
| 38375B  | B7 6                          |  | 06/20/2016 | PAID ON PRINCIPAL |  | 78,591     | 78,591     | 78,002     | 78,075     | 0 | 517       | 0 | 517       | 0 | 78,591     | 0 | 0 | 0 | 614     | 12/20/2062 | 1   |
| 36225C  | BX 3                          |  | 06/20/2016 | PAID ON PRINCIPAL |  | 83         | 83         | 84         | 83         | 0 | 1         | 0 | 1         | 0 | 83         | 0 | 0 | 0 | 1       | 03/20/2027 | 1   |
| 36225C  | CN 4                          |  | 06/20/2016 | PAID ON PRINCIPAL |  | 275        | 275        | 278        | 273        | 0 | 2         | 0 | 2         | 0 | 275        | 0 | 0 | 0 | 2       | 05/20/2027 | 1   |
| 000000  | 00 0                          |  | 06/25/2016 | PAID ON PRINCIPAL |  | 80,475     | 80,475     | 74,842     | 79,780     | 0 | 695       | 0 | 695       | 0 | 80,475     | 0 | 0 | 0 | 3,865   | 11/25/2016 | 1   |
| 52517#  | AD 5                          |  | 06/25/2016 | PAID ON PRINCIPAL |  | 9,991      | 9,991      | 9,371      | 9,959      | 0 | 32        | 0 | 32        | 0 | 9,991      | 0 | 0 | 0 | 289     | 07/25/2017 | 1   |
| 000000  | 00 0                          |  | 06/25/2016 | PAID ON PRINCIPAL |  | 37,709     | 37,709     | 33,938     | 36,850     | 0 | 859       | 0 | 859       | 0 | 37,709     | 0 | 0 | 0 | 1,071   | 10/25/2018 | 1   |
| 38378X  | P6 2                          |  | 06/16/2016 | PAID ON PRINCIPAL |  | 45,596     | 45,596     | 45,568     | 45,566     | 0 | 30        | 0 | 30        | 0 | 45,596     | 0 | 0 | 0 | 495     | 05/16/2055 | 1   |
| 83162C  | SP 9                          |  | 06/01/2016 | PAID ON PRINCIPAL |  | 213,366    | 213,366    | 213,366    | 213,511    | 0 | (145)     | 0 | (145)     | 0 | 213,366    | 0 | 0 | 0 | 5,546   | 06/01/2029 | 1   |
| 83162C  | VX 8                          |  | 05/01/2016 | PAID ON PRINCIPAL |  | 222,912    | 222,912    | 222,912    | 223,023    | 0 | (112)     | 0 | (112)     | 0 | 222,912    | 0 | 0 | 0 | 4,024   | 11/01/2033 | 1   |
| 83162C  | XL 2                          |  | 06/01/2016 | PAID ON PRINCIPAL |  | 119,504    | 119,504    | 119,504    | 119,503    | 0 | 1         | 0 | 1         | 0 | 119,504    | 0 | 0 | 0 | 1,545   | 12/01/2035 | 1   |
| 0599999 | Total Bonds - U.S. Government |  |            |                   |  | 38,282,716 | 38,282,716 | 38,554,390 | 38,405,815 | 0 | (123,099) | 0 | (123,099) | 0 | 38,282,716 | 0 | 0 | 0 | 211,343 | XXX        | XXX |

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

|        |      |  |            |          |  |           |           |           |           |   |          |   |          |   |           |   |   |   |         |            |     |
|--------|------|--|------------|----------|--|-----------|-----------|-----------|-----------|---|----------|---|----------|---|-----------|---|---|---|---------|------------|-----|
| 102637 | PC 3 |  | 06/01/2016 | MATURED  |  | 1,470,000 | 1,470,000 | 1,539,928 | 1,474,467 | 0 | (4,467)  | 0 | (4,467)  | 0 | 1,470,000 | 0 | 0 | 0 | 29,400  | 06/01/2016 | 1FE |
| 150528 | BX 4 |  | 06/01/2016 | MATURED  |  | 5,635,000 | 5,635,000 | 5,855,159 | 5,646,484 | 0 | (11,484) | 0 | (11,484) | 0 | 5,635,000 | 0 | 0 | 0 | 119,744 | 06/01/2016 | 1FE |
| 150528 | BY 2 |  | 06/15/2016 | REDEEMED |  | 4,000,000 | 4,000,000 | 4,103,320 | 4,005,349 | 0 | (5,349)  | 0 | (5,349)  | 0 | 4,000,000 | 0 | 0 | 0 | 91,611  | 06/01/2017 | 1FE |
| 150528 | BZ 9 |  | 06/15/2016 | REDEEMED |  | 5,400,000 | 5,400,000 | 5,522,850 | 5,406,331 | 0 | (6,331)  | 0 | (6,331)  | 0 | 5,400,000 | 0 | 0 | 0 | 123,675 | 06/01/2018 | 1FE |
| 150528 | CA 3 |  | 06/15/2016 | REDEEMED |  | 4,835,000 | 4,835,000 | 4,911,635 | 4,838,877 | 0 | (3,877)  | 0 | (3,877)  | 0 | 4,835,000 | 0 | 0 | 0 | 110,735 | 06/01/2019 | 1FE |
| 250433 | QS 1 |  | 06/01/2016 | REDEEMED |  | 6,210,000 | 6,210,000 | 6,407,402 | 6,223,773 | 0 | (13,773) | 0 | (13,773) | 0 | 6,210,000 | 0 | 0 | 0 | 155,250 | 06/01/2029 | 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                  | 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) |
| 250433 RA 9  | DESERT SANDS USD GO S2 5.000 |            | 06/01/2016    | REDEEMED          |                           | 3,790,000     | 3,790,000  | 4,040,898   | 3,807,468                               | 0  | (17,468)                                | 0   | (17,468)                             | 0  | 3,790,000                                     | 0  | 0                                | 0                             | 94,750   | 06/01/2029                       | 1FE                                      |
| 510336 PD 6  | LAKE ORION CSD Q-SBLF 5.000  |            | 05/01/2016    | REDEEMED          |                           | 5,860,000     | 5,860,000  | 6,052,149   | 5,870,786                               | 0  | (10,786)                                | 0   | (10,786)                             | 0  | 5,860,000                                     | 0  | 0                                | 0                             | 146,500  | 05/01/2024                       | 1FE                                      |
| 545896 Q4 7  | LOUDOUN CO GENERAL OBL 4.125 |            | 06/01/2016    | REDEEMED          |                           | 1,170,000     | 1,170,000  | 1,149,361   | 1,168,721                               | 0  | 1,279                                   | 0   | 1,279                                | 0  | 1,170,000                                     | 0  | 0                                | 0                             | 24,131   | 06/01/2020                       | 1FE                                      |
| 545896 Q6 2  | LOUDOUN CO GENERAL OBL 4.250 |            | 06/01/2016    | REDEEMED          |                           | 1,075,000     | 1,075,000  | 1,059,961   | 1,073,527                               | 0  | 1,473                                   | 0   | 1,473                                | 0  | 1,075,000                                     | 0  | 0                                | 0                             | 22,844   | 06/01/2022                       | 1FE                                      |
| 545896 Q7 0  | LOUDOUN CO GENERAL OBL 4.250 |            | 06/01/2016    | REDEEMED          |                           | 2,000,000     | 2,000,000  | 1,961,300   | 1,996,071                               | 0  | 3,929                                   | 0   | 3,929                                | 0  | 2,000,000                                     | 0  | 0                                | 0                             | 42,500   | 06/01/2023                       | 1FE                                      |
| 545896 Q9 6  | LOUDOUN CO GENERAL OBL 4.375 |            | 06/01/2016    | REDEEMED          |                           | 2,575,000     | 2,575,000  | 2,540,083   | 2,571,210                               | 0  | 3,790                                   | 0   | 3,790                                | 0  | 2,575,000                                     | 0  | 0                                | 0                             | 56,328   | 06/01/2025                       | 1FE                                      |
| 680616 PN 3  | OLENTANGY LOCAL SD GO 5.000  |            | 06/01/2016    | REDEEMED          |                           | 3,175,000     | 3,175,000  | 3,396,964   | 3,185,698                               | 0  | (10,698)                                | 0   | (10,698)                             | 0  | 3,175,000                                     | 0  | 0                                | 0                             | 79,375   | 12/01/2024                       | 1FE                                      |
| 680616 PP 8  | OLENTANGY LOCAL SD GO 5.000  |            | 06/01/2016    | REDEEMED          |                           | 3,335,000     | 3,335,000  | 3,556,611   | 3,345,686                               | 0  | (10,686)                                | 0   | (10,686)                             | 0  | 3,335,000                                     | 0  | 0                                | 0                             | 83,375   | 12/01/2025                       | 1FE                                      |
| 783243 4S 4  | RUTHERFORD CO SCH & PU 5.000 |            | 06/01/2016    | REDEEMED          |                           | 2,000,000     | 2,000,000  | 2,086,420   | 2,004,925                               | 0  | (4,925)                                 | 0   | (4,925)                              | 0  | 2,000,000                                     | 0  | 0                                | 0                             | 50,000   | 06/01/2026                       | 1FE                                      |
| 795574 NF 5  | SALT LAKE CITY GO REF 5.500  |            | 06/15/2016    | MATURED           |                           | 1,000,000     | 1,000,000  | 1,141,550   | 1,006,126                               | 0  | (6,126)                                 | 0   | (6,126)                              | 0  | 1,000,000                                     | 0  | 0                                | 0                             | 27,500   | 06/15/2016                       | 1FE                                      |
| 075549 AM 7  | WASHINGTON CO SD#48J B 4.250 |            | 06/01/2016    | REDEEMED          |                           | 9,500,000     | 9,500,000  | 9,582,935   | 9,503,866                               | 0  | (3,866)                                 | 0   | (3,866)                              | 0  | 9,500,000                                     | 0  | 0                                | 0                             | 201,875  | 06/01/2020                       | 1FE                                      |
| 075549 AN 5  | WASHINGTON CO SD#48J B 4.250 |            | 06/01/2016    | REDEEMED          |                           | 9,885,000     | 9,885,000  | 9,925,430   | 9,886,584                               | 0  | (1,584)                                 | 0   | (1,584)                              | 0  | 9,885,000                                     | 0  | 0                                | 0                             | 210,056  | 06/01/2021                       | 1FE                                      |
| 2499999 Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions |                              |            |               |                   |                           | 72,915,000    | 72,915,000 | 74,833,956  | 73,015,949                              | 0  | (100,949)                               | 0   | (100,949)                            | 0  | 72,915,000                                    | 0  | 0                                | 0                             | 1,669,649  | XXX                              | XXX                                      |
| <b>Bonds - U.S. Special Revenue and Special Assessment</b>                               |                              |            |               |                   |                           |               |            |             |   |  |   |   |                                      |  |   |  |                                  |                               |  |                                  |  |
| 05053* AA 3  | AUBURN HSG DEV CORP S7 7.400 |            | 06/15/2016    | REDEEMED          |                           | 12,866        | 12,866     | 12,866      | 12,866                                  | 0  | 0                                       | 0   | 0                                    | 0  | 12,866  | 0  | 0                                | 0                             | 397  | 04/15/2021                       | 5*                                       |
| 13068H FH 2  | CALIFORNIA PUB WORKS B 5.375 |            | 05/20/2016    | REDEEMED          |                           | 6,030,000     | 6,030,000  | 5,889,260   | 6,010,093                               | 0  | 4,227                                   | 0   | 4,227                                | 0  | 6,014,320                                     | 0  | 15,680                           | 15,680                        | 206,172  | 10/01/2017                       | 1FE                                      |
| 606901 A4 8  | MISSOURI H/E FAC (WASH 5.500 |            | 06/15/2016    | MATURED           |                           | 2,000,000     | 2,000,000  | 2,256,480   | 2,011,530                               | 0  | (11,530)                                | 0   | (11,530)                             | 0  | 2,000,000                                     | 0  | 0                                | 0                             | 55,000   | 06/15/2016                       | 1FE                                      |
| 64711R GQ 3  | NEW MEXICO FIN AUTH TR 4.000 |            | 06/15/2016    | MATURED           |                           | 1,095,000     | 1,095,000  | 1,173,084   | 1,100,836                               | 0  | (5,836)                                 | 0   | (5,836)                              | 0  | 1,095,000                                     | 0  | 0                                | 0                             | 21,900   | 06/15/2016                       | 1FE                                      |
| 649876 VT 3  | NEW YORK LOC GOVT ASST 5.500 |            | 04/01/2016    | REDEEMED          |                           | 2,705,000     | 2,705,000  | 3,134,338   | 2,713,872                               | 0  | (8,872)                                 | 0   | (8,872)                              | 0  | 2,705,000                                     | 0  | 0                                | 0                             | 74,388   | 04/01/2017                       | 1FE                                      |
| 88283L CW 4  | TEXAS TRANS COMMN FIR 5.000  |            | 04/01/2016    | REDEEMED          |                           | 6,000,000     | 6,000,000  | 6,396,720   | 6,012,000                               | 0  | (12,000)                                | 0   | (12,000)                             | 0  | 6,000,000                                     | 0  | 0                                | 0                             | 150,000  | 04/01/2025                       | 1FE                                      |
| 927749 GQ 8  | VIRGINIA BEACH WTR & S 5.000 |            | 06/08/2016    | REDEEMED          |                           | 2,140,000     | 2,140,000  | 2,288,858   | 2,140,020                               | 0  | (20)                                    | 0   | (20)                                 | 0  | 2,140,000                                     | 0  | 0                                | 0                             | 73,414   | 10/01/2020                       | 1FE                                      |
| 938865 BM 3  | WASHINGTON HSG DEV COR 7.250 |            | 06/01/2016    | REDEEMED          |                           | 36,542        | 36,542     | 36,542      | 36,542                                  | 0  | 0                                       | 0   | 0                                    | 0  | 36,542  | 0  | 0                                | 0                             | 1,105  | 03/01/2020                       | 1  |
| 977092 PH 2  | WISCONSIN CLEAN WATER 5.000  |            | 06/01/2016    | REDEEMED          |                           | 4,790,000     | 4,790,000  | 5,117,492   | 4,805,942                               | 0  | (15,942)                                | 0   | (15,942)                             | 0  | 4,790,000                                     | 0  | 0                                | 0                             | 119,750  | 06/01/2022                       | 1FE                                      |
| 977092 PJ 8  | WISCONSIN CLEAN WATER 5.000  |            | 06/01/2016    | REDEEMED          |                           | 5,030,000     | 5,030,000  | 5,369,575   | 5,046,533                               | 0  | (16,533)                                | 0   | (16,533)                             | 0  | 5,030,000                                     | 0  | 0                                | 0                             | 125,750  | 06/01/2023                       | 1FE                                      |
| 977092 PK 5  | WISCONSIN CLEAN WATER 5.000  |            | 06/01/2016    | REDEEMED          |                           | 5,280,000     | 5,280,000  | 5,631,912   | 5,297,137                               | 0  | (17,137)                                | 0   | (17,137)                             | 0  | 5,280,000                                     | 0  | 0                                | 0                             | 132,000  | 06/01/2024                       | 1FE                                      |
| 977092 PL 3  | WISCONSIN CLEAN WATER 5.000  |            | 06/01/2016    | REDEEMED          |                           | 5,545,000     | 5,545,000  | 5,905,092   | 5,562,539                               | 0  | (17,539)                                | 0   | (17,539)                             | 0  | 5,545,000                                     | 0  | 0                                | 0                             | 138,625  | 06/01/2025                       | 1FE                                      |
| 3128QG CC 4  | FH (3/1 ARM) #1N0067 2.770   |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 355,302       | 355,302    | 356,579     | 353,689                                 | 0  | 1,613                                   | 0   | 1,613                                | 0  | 355,302                                       | 0  | 0                                | 0                             | 3,088  | 12/15/2035                       | 1  |
| 3128JR G4 2  | FH (3/1 ARM) #847419 2.811   |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 8,675         | 8,675      | 8,637       | 8,614                                   | 0  | 61                                      | 0   | 61                                   | 0  | 8,675   | 0  | 0                                | 0                             | 93   | 03/15/2035                       | 1  |
| 3128JR KQ 8  | FH (5/1 ARM) #847503 2.643   |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 70,667        | 70,667     | 69,403      | 69,431                                  | 0  | 1,236                                   | 0   | 1,236                                | 0  | 70,667  | 0  | 0                                | 0                             | 715  | 12/15/2035                       | 1  |
| 31296S DY 9  | FHLMC GOLD PASSTHRU 5.000    |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 30,558        | 30,558     | 30,463      | 30,471                                  | 0  | 88                                      | 0   | 88                                   | 0  | 30,558  | 0  | 0                                | 0                             | 606  | 01/15/2034                       | 1  |
| 31292H AK 0  | FHLMC GOLD PASSTHRU 7.500    |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 1,959         | 1,959      | 2,054       | 2,190                                   | 0  | (231)                                   | 0   | (231)                                | 0  | 1,959   | 0  | 0                                | 0                             | 59   | 01/15/2030                       | 1  |
| 31292H NH 3  | FHLMC GOLD PASSTHRU 6.000    |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 1,247         | 1,247      | 1,280       | 1,290                                   | 0  | (43)                                    | 0   | (43)                                 | 0  | 1,247   | 0  | 0                                | 0                             | 30   | 02/15/2032                       | 1  |
| 31293J ZX 0  | FHLMC GOLD PASSTHRU 6.000    |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 16,443        | 16,443     | 16,816      | 16,968                                  | 0  | (525)                                   | 0   | (525)                                | 0  | 16,443  | 0  | 0                                | 0                             | 431  | 04/15/2029                       | 1  |
| 31298S UJ 1  | FHLMC GOLD PASSTHRU 7.500    |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 391           | 391        | 409         | 421                                     | 0  | (30)                                    | 0   | (30)                                 | 0  | 391   | 0  | 0                                | 0                             | 12   | 08/15/2031                       | 1  |
| 31298V FC 6  | FHLMC GOLD PASSTHRU 7.500    |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 615           | 615        | 643         | 669                                     | 0  | (55)                                    | 0   | (55)                                 | 0  | 615   | 0  | 0                                | 0                             | 20   | 09/15/2031                       | 1  |

QE051

### 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               | 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) |
| 31287R S7 5          | FHLMC GOLD PASSTHRU 7.500 |            | 04/15/2016    | PAID ON PRINCIPAL |                           | 91,335        | 91,335    | 95,788      | 99,301                                  | 0  | (7,966)                                 | 0   | (7,966)                              | 0  | 91,335  | 0  | 0                                | 0                             | 2,283  | 04/15/2032                       | 1  |
| 31287S GA 9          | FHLMC GOLD PASSTHRU 6.000 |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 907           | 907       | 928         | 942                                     | 0  | (34)                                    | 0   | (34)                                 | 0  | 907   | 0  | 0                                | 0                             | 24   | 04/15/2032                       | 1  |
| 31287X PZ 3          | FHLMC GOLD PASSTHRU 6.000 |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 7,214         | 7,214     | 7,405       | 7,446                                   | 0  | (231)                                   | 0   | (231)                                | 0  | 7,214   | 0  | 0                                | 0                             | 183  | 09/15/2032                       | 1  |
| 31288A K7 9          | FHLMC GOLD PASSTHRU 6.000 |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 349           | 349       | 359         | 368                                     | 0  | (19)                                    | 0   | (19)                                 | 0  | 349   | 0  | 0                                | 0                             | 9  | 10/15/2032                       | 1  |
| 31288E 6E 2          | FHLMC GOLD PASSTHRU 6.000 |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 343           | 343       | 353         | 356                                     | 0  | (13)                                    | 0   | (13)                                 | 0  | 343   | 0  | 0                                | 0                             | 9  | 02/15/2033                       | 1  |
| 31288H RC 6          | FHLMC GOLD PASSTHRU 6.000 |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 16,384        | 16,384    | 16,818      | 16,864                                  | 0  | (481)                                   | 0   | (481)                                | 0  | 16,384  | 0  | 0                                | 0                             | 329  | 03/15/2033                       | 1  |
| 31335H TT 0          | FHLMC GOLD PASSTHRU 6.000 |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 5,585         | 5,585     | 5,722       | 5,727                                   | 0  | (141)                                   | 0   | (141)                                | 0  | 5,585   | 0  | 0                                | 0                             | 139  | 07/15/2022                       | 1  |
| 3128GK RX 4          | FHLMC GOLD PASSTHRU 5.500 |            | 05/15/2016    | VARIOUS           |                           | 1,433         | 1,433     | 1,434       | 1,431                                   | 0  | 3                                       | 0   | 3                                    | 0  | 1,433   | 0  | 0                                | 0                             | 29   | 05/15/2016                       | 1  |
| 3128H4 H9 3          | FHLMC GOLD PASSTHRU 5.000 |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 10,077        | 10,077    | 10,231      | 10,102                                  | 0  | (26)                                    | 0   | (26)                                 | 0  | 10,077  | 0  | 0                                | 0                             | 212  | 05/15/2018                       | 1  |
| 3128H4 UX 5          | FHLMC GOLD PASSTHRU 5.000 |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 354           | 354       | 360         | 355                                     | 0  | (1)                                     | 0   | (1)                                  | 0  | 354   | 0  | 0                                | 0                             | 7  | 06/15/2018                       | 1  |
| 3128H4 SW 5          | FHLMC GOLD PASSTHRU 5.000 |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 416           | 416       | 422         | 417                                     | 0  | (1)                                     | 0   | (1)                                  | 0  | 416   | 0  | 0                                | 0                             | 9  | 06/15/2018                       | 1  |
| 3128H5 AQ 9          | FHLMC GOLD PASSTHRU 5.000 |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 535           | 535       | 543         | 536                                     | 0  | (2)                                     | 0   | (2)                                  | 0  | 535   | 0  | 0                                | 0                             | 11   | 06/15/2018                       | 1  |
| 3128H6 BH 6          | FHLMC GOLD PASSTHRU 5.000 |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 27,639        | 27,639    | 28,063      | 27,719                                  | 0  | (80)                                    | 0   | (80)                                 | 0  | 27,639  | 0  | 0                                | 0                             | 518  | 07/15/2018                       | 1  |
| 3128H6 BP 8          | FHLMC GOLD PASSTHRU 5.000 |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 10,553        | 10,553    | 10,714      | 10,573                                  | 0  | (20)                                    | 0   | (20)                                 | 0  | 10,553  | 0  | 0                                | 0                             | 219  | 07/15/2018                       | 1  |
| 31283H WY 7          | FHLMC GOLD PASSTHRU 5.500 |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 405,803       | 405,803   | 404,835     | 404,812                                 | 0  | 991                                     | 0   | 991                                  | 0  | 405,803                                       | 0  | 0                                | 0                             | 9,290  | 06/15/2033                       | 1  |
| 31283H WZ 4          | FHLMC GOLD PASSTHRU 6.000 |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 47,998        | 47,998    | 49,233      | 49,245                                  | 0  | (1,247)                                 | 0   | (1,247)                              | 0  | 47,998  | 0  | 0                                | 0                             | 1,189  | 04/15/2033                       | 1  |
| 31283H W9 2          | FHLMC GOLD PASSTHRU 6.000 |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 3,774         | 3,774     | 3,859       | 3,887                                   | 0  | (114)                                   | 0   | (114)                                | 0  | 3,774   | 0  | 0                                | 0                             | 93   | 05/15/2033                       | 1  |
| 31283H Z2 4          | FHLMC GOLD PASSTHRU 6.000 |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 69,671        | 69,671    | 71,379      | 71,381                                  | 0  | (1,710)                                 | 0   | (1,710)                              | 0  | 69,671  | 0  | 0                                | 0                             | 1,742  | 11/15/2033                       | 1  |
| 31283H Z5 7          | FHLMC GOLD PASSTHRU 6.000 |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 82,887        | 82,887    | 84,915      | 84,990                                  | 0  | (2,103)                                 | 0   | (2,103)                              | 0  | 82,887  | 0  | 0                                | 0                             | 2,025  | 02/15/2034                       | 1  |
| 3128MJ SY 7          | FHLMC GOLD PASSTHRU 3.000 |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 126,464       | 126,464   | 120,037     | 120,584                                 | 0  | 5,879                                   | 0   | 5,879                                | 0  | 126,464                                       | 0  | 0                                | 0                             | 1,587  | 06/15/2043                       | 1  |
| 3128MJ S3 5          | FHLMC GOLD PASSTHRU 3.000 |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 121,495       | 121,495   | 116,545     | 117,116                                 | 0  | 4,379                                   | 0   | 4,379                                | 0  | 121,495                                       | 0  | 0                                | 0                             | 1,542  | 07/15/2043                       | 1  |
| 3128MJ S6 8          | FHLMC GOLD PASSTHRU 3.000 |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 362,750       | 362,750   | 344,381     | 346,476                                 | 0  | 16,274                                  | 0   | 16,274                               | 0  | 362,750                                       | 0  | 0                                | 0                             | 4,638  | 08/15/2043                       | 1  |
| 3133TG NU 9          | FHR 2093 Z CMO 6.000      |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 92,955        | 92,955    | 85,045      | 89,050                                  | 0  | 3,905                                   | 0   | 3,905                                | 0  | 92,955  | 0  | 0                                | 0                             | 2,288  | 11/15/2028                       | 1  |
| 3133TK SJ 0          | FHR 2151 JZ CMO 6.000     |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 111,995       | 111,995   | 102,388     | 108,325                                 | 0  | 3,670                                   | 0   | 3,670                                | 0  | 111,995                                       | 0  | 0                                | 0                             | 2,965  | 05/15/2029                       | 1  |
| 3133TM 7G 5          | FHR 2182 ZC CMO 7.500     |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 37,799        | 37,799    | 38,877      | 37,695                                  | 0  | 104                                     | 0   | 104                                  | 0  | 37,799  | 0  | 0                                | 0                             | 1,239  | 09/15/2029                       | 1  |
| 3133TN JY 1          | FHR 2223 Z CMO 8.000      |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 7,613         | 7,613     | 7,437       | 7,493                                   | 0  | 121                                     | 0   | 121                                  | 0  | 7,613   | 0  | 0                                | 0                             | 229  | 03/15/2030                       | 1  |
| 3133TQ ZU 4          | FHR 2274 KC CMO 6.500     |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 8,805         | 8,805     | 8,786       | 8,783                                   | 0  | 22                                      | 0   | 22                                   | 0  | 8,805   | 0  | 0                                | 0                             | 244  | 01/15/2031                       | 1  |
| 3133TR LB 9          | FHR 2284 Z CMO 6.500      |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 44,080        | 44,080    | 41,671      | 42,853                                  | 0  | 1,226                                   | 0   | 1,226                                | 0  | 44,080  | 0  | 0                                | 0                             | 1,193  | 02/15/2031                       | 1  |
| 3133TR GX 7          | FHR 2288 Z CMO 6.500      |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 79,349        | 79,349    | 74,520      | 77,022                                  | 0  | 2,327                                   | 0   | 2,327                                | 0  | 79,349  | 0  | 0                                | 0                             | 2,152  | 02/15/2031                       | 1  |
| 3133TR SR 7          | FHR 2297 KZ CMO 6.000     |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 88,832        | 88,832    | 80,096      | 85,765                                  | 0  | 3,067                                   | 0   | 3,067                                | 0  | 88,832  | 0  | 0                                | 0                             | 2,177  | 03/15/2031                       | 1  |
| 31339W Q2 5          | FHR 2433 NH CMO 6.500     |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 288,521       | 288,521   | 290,144     | 287,834                                 | 0  | 688                                     | 0   | 688                                  | 0  | 288,521                                       | 0  | 0                                | 0                             | 7,721  | 04/15/2032                       | 1  |
| 31392K FP 6          | FHR 2451 JH CMO 6.500     |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 76,609        | 76,609    | 76,052      | 76,206                                  | 0  | 403                                     | 0   | 403                                  | 0  | 76,609  | 0  | 0                                | 0                             | 2,057  | 05/15/2032                       | 1  |
| 31392K AA 4          | FHR 2454 BK CMO 6.500     |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 146,537       | 146,537   | 147,659     | 146,174                                 | 0  | 364                                     | 0   | 364                                  | 0  | 146,537                                       | 0  | 0                                | 0                             | 4,176  | 05/15/2032                       | 1  |
| 31394K NK 6          | FHR 2686 NY CMO 5.000     |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 299,944       | 299,944   | 289,868     | 296,398                                 | 0  | 3,546                                   | 0   | 3,546                                | 0  | 299,944                                       | 0  | 0                                | 0                             | 6,204  | 10/15/2023                       | 1  |
| 31394M SG 6          | FHR 2719 WC CMO 4.500     |            | 06/15/2016    | PAID ON PRINCIPAL |                           | 78,998        | 78,998    | 72,789      | 76,930                                  | 0  | 2,068                                   | 0   | 2,068                                | 0  | 78,998  | 0  | 0                                | 0                             | 1,503  | 12/15/2023                       | 1  |

QE052

### SCHEDULE D - PART 4

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

QE05.3

| 1                    | 2                            | 3       | 4             | 5                 | 6                         | 7             | 8         | 9           | 10                                      | Change in Book/Adjusted Carrying Value   |   |   |                                      |  | 16  | 17                                       | 18                               | 19                            | 20   | 21                               | 22                                       |
|----------------------|------------------------------|---------|---------------|-------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|
|                      |                              |         |               |                   |                           |               |           |             |   | 11                                       | 12                                      | 13  | 14                                   | 15   |   |  |                                  |                               |  |                                  |  |
| CUSIP Identification | Description                  | Foreign | Disposal Date | Name of Purchaser | Number of Shares of Stock | Consideration | Par Value | Actual Cost | Prior Year Book/Adjusted Carrying Value | Unrealized Valuation Increase/(Decrease) | Current Year's (Amortization)/Accretion | Current Year's Other-Than-Temporary Impairment Recognized | Total Change in B./A.C.V. (11+12-13) | Total Foreign Exchange Change in B./A.C.V. | Book/Adjusted Carrying Value at Disposal Date | Foreign Exchange Gain (Loss) on Disposal | Realized Gain (Loss) on Disposal | Total Gain (Loss) on Disposal | Bond Interest / Stock Dividends Received During Year | Stated Contractual Maturity Date | NAIC Designation or Market Indicator (a) |
| 31394N L3 0          | FHR 2729 CE CMO 4.500        |         | 06/15/2016    | PAID ON PRINCIPAL |                           | 513,046       | 513,046   | 477,425     | 500,848                                 | 0  | 12,198                                  | 0   | 12,198                               | 0  | 513,046                                       | 0  | 0                                | 0                             | 9,599  | 01/15/2024                       | 1  |
| 3137B8 DA 2          | FHR 4302 CA 3.000            |         | 06/15/2016    | PAID ON PRINCIPAL |                           | 155,693       | 155,693   | 157,006     | 156,819                                 | 0  | (1,126)                                 | 0   | (1,126)                              | 0  | 155,693                                       | 0  | 0                                | 0                             | 1,973  | 06/15/2040                       | 1  |
| 3137BB QB 9          | FHR 4351 LC CMO 3.000        |         | 06/15/2016    | PAID ON PRINCIPAL |                           | 300,758       | 300,758   | 304,576     | 304,067                                 | 0  | (3,309)                                 | 0   | (3,309)                              | 0  | 300,758                                       | 0  | 0                                | 0                             | 3,876  | 11/15/2040                       | 1  |
| 31282X A8 4          | FHS 146 75 CMO 7.500         |         | 06/15/2016    | PAID ON PRINCIPAL |                           | 7,079         | 7,079     | 7,139       | 7,105                                   | 0  | (26)                                    | 0   | (26)                                 | 0  | 7,079   | 0  | 0                                | 0                             | 223  | 01/15/2023                       | 1  |
| 31403D AC 3          | FN (5/1 ARM) #745303 2.583   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 137,317       | 137,317   | 135,955     | 136,985                                 | 0  | 333                                     | 0   | 333                                  | 0  | 137,317                                       | 0  | 0                                | 0                             | 1,502  | 01/25/2036                       | 1  |
| 3138A1 V5 7          | FNMA PASS TH #AH0635 3.500   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 57,849        | 57,849    | 57,662      | 57,657                                  | 0  | 192                                     | 0   | 192                                  | 0  | 57,849  | 0  | 0                                | 0                             | 903  | 01/25/2026                       | 1  |
| 3138A6 ZA 1          | FNMA PASS TH #AH5236 3.500   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 84,876        | 84,876    | 84,601      | 84,616                                  | 0  | 260                                     | 0   | 260                                  | 0  | 84,876  | 0  | 0                                | 0                             | 1,244  | 01/25/2026                       | 1  |
| 3138X5 PC 5          | FNMA PASS TH #AU5818 2.500   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 168,527       | 168,527   | 167,197     | 167,409                                 | 0  | 1,118                                   | 0   | 1,118                                | 0  | 168,527                                       | 0  | 0                                | 0                             | 1,796  | 08/25/2028                       | 1  |
| 31417A P8 6          | FNMA PASS TH #00AB4046 3.500 |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 240,042       | 240,042   | 247,637     | 247,302                                 | 0  | (7,260)                                 | 0   | (7,260)                              | 0  | 240,042                                       | 0  | 0                                | 0                             | 3,541  | 12/25/2041                       | 1  |
| 31371J 5D 2          | FNMA PASS TH #253844 5.500   |         | 05/25/2016    | PAID ON PRINCIPAL |                           | 2,458         | 2,458     | 2,438       | 2,448                                   | 0  | 10                                      | 0   | 10                                   | 0  | 2,458   | 0  | 0                                | 0                             | 49   | 06/25/2016                       | 1  |
| 31371K RC 7          | FNMA PASS TH #254383 7.500   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 802           | 802       | 839         | 875                                     | 0  | (72)                                    | 0   | (72)                                 | 0  | 802   | 0  | 0                                | 0                             | 25   | 06/25/2032                       | 1  |
| 31371K 2V 2          | FNMA PASS TH #254688 5.500   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 37,929        | 37,929    | 38,895      | 38,468                                  | 0  | (539)                                   | 0   | (539)                                | 0  | 37,929  | 0  | 0                                | 0                             | 876  | 03/25/2023                       | 1  |
| 31371K 2X 8          | FNMA PASS TH #254690 5.500   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 54,524        | 54,524    | 55,691      | 55,158                                  | 0  | (634)                                   | 0   | (634)                                | 0  | 54,524  | 0  | 0                                | 0                             | 1,232  | 04/25/2023                       | 1  |
| 31371K 5X 5          | FNMA PASS TH #254762 5.000   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 20,002        | 20,002    | 19,958      | 19,949                                  | 0  | 54                                      | 0   | 54                                   | 0  | 20,002  | 0  | 0                                | 0                             | 417  | 05/25/2023                       | 1  |
| 31371L A8 2          | FNMA PASS TH #254831 5.000   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 14,916        | 14,916    | 14,883      | 14,876                                  | 0  | 40                                      | 0   | 40                                   | 0  | 14,916  | 0  | 0                                | 0                             | 305  | 08/25/2023                       | 1  |
| 31371L A9 0          | FNMA PASS TH #254832 5.500   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 139,477       | 139,477   | 142,615     | 141,161                                 | 0  | (1,684)                                 | 0   | (1,684)                              | 0  | 139,477                                       | 0  | 0                                | 0                             | 3,142  | 08/25/2023                       | 1  |
| 31371L DM 8          | FNMA PASS TH #254908 5.000   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 52,987        | 52,987    | 53,335      | 53,093                                  | 0  | (106)                                   | 0   | (106)                                | 0  | 52,987  | 0  | 0                                | 0                             | 1,097  | 09/25/2023                       | 1  |
| 31371L EZ 8          | FNMA PASS TH #254952 4.500   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 15,009        | 15,009    | 15,041      | 14,983                                  | 0  | 25                                      | 0   | 25                                   | 0  | 15,009  | 0  | 0                                | 0                             | 280  | 11/25/2018                       | 1  |
| 31371L F3 8          | FNMA PASS TH #254986 5.500   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 33,692        | 33,692    | 34,408      | 34,077                                  | 0  | (385)                                   | 0   | (385)                                | 0  | 33,692  | 0  | 0                                | 0                             | 772  | 11/25/2023                       | 1  |
| 31371L HY 8          | FNMA PASS TH #255047 5.500   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 36,302        | 36,302    | 37,073      | 36,700                                  | 0  | (398)                                   | 0   | (398)                                | 0  | 36,302  | 0  | 0                                | 0                             | 829  | 01/25/2024                       | 1  |
| 31371L JU 4          | FNMA PASS TH #255075 5.500   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 79,807        | 79,807    | 81,839      | 80,877                                  | 0  | (1,070)                                 | 0   | (1,070)                              | 0  | 79,807  | 0  | 0                                | 0                             | 1,759  | 02/25/2024                       | 1  |
| 31372Q CQ 8          | FNMA PASS TH #279179 7.000   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 2,098         | 2,098     | 1,974       | 2,040                                   | 0  | 58                                      | 0   | 58                                   | 0  | 2,098   | 0  | 0                                | 0                             | 61   | 05/25/2024                       | 1  |
| 31372R LH 6          | FNMA PASS TH #280328 7.000   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 883           | 883       | 843         | 859                                     | 0  | 24                                      | 0   | 24                                   | 0  | 883   | 0  | 0                                | 0                             | 26   | 04/25/2024                       | 1  |
| 31373U F3 6          | FNMA PASS TH #303586 6.500   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 1,539         | 1,539     | 1,443       | 1,479                                   | 0  | 60                                      | 0   | 60                                   | 0  | 1,539   | 0  | 0                                | 0                             | 42   | 09/25/2025                       | 1  |
| 31375F 4Z 8          | FNMA PASS TH #333940 6.500   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 1,689         | 1,689     | 1,617       | 1,649                                   | 0  | 40                                      | 0   | 40                                   | 0  | 1,689   | 0  | 0                                | 0                             | 46   | 06/25/2024                       | 1  |
| 31376R 6H 9          | FNMA PASS TH #363672 7.500   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 2,480         | 2,480     | 2,393       | 2,364                                   | 0  | 116                                     | 0   | 116                                  | 0  | 2,480   | 0  | 0                                | 0                             | 78   | 11/25/2026                       | 1  |
| 31376U MV 3          | FNMA PASS TH #365872 7.500   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 495           | 495       | 478         | 474                                     | 0  | 22                                      | 0   | 22                                   | 0  | 495   | 0  | 0                                | 0                             | 16   | 12/25/2026                       | 1  |
| 31378R S5 9          | FNMA PASS TH #406540 6.500   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 57            | 57        | 57          | 57                                      | 0  | (0)                                     | 0   | (0)                                  | 0  | 57  | 0  | 0                                | 0                             | 2  | 12/25/2027                       | 1  |
| 31378R S8 3          | FNMA PASS TH #406543 6.500   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 749           | 749       | 751         | 752                                     | 0  | (3)                                     | 0   | (3)                                  | 0  | 749   | 0  | 0                                | 0                             | 20   | 12/25/2027                       | 1  |
| 31379F J3 9          | FNMA PASS TH #417982 7.000   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 744           | 744       | 755         | 759                                     | 0  | (15)                                    | 0   | (15)                                 | 0  | 744   | 0  | 0                                | 0                             | 22   | 03/25/2028                       | 1  |
| 31379T BL 7          | FNMA PASS TH #428543 6.500   |         | 05/25/2016    | PAID ON PRINCIPAL |                           | 31,723        | 31,723    | 31,587      | 31,587                                  | 0  | 137                                     | 0   | 137                                  | 0  | 31,723  | 0  | 0                                | 0                             | 858  | 06/25/2028                       | 1  |
| 31379T G5 7          | FNMA PASS TH #428720 6.500   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 989           | 989       | 985         | 985                                     | 0  | 4                                       | 0   | 4                                    | 0  | 989   | 0  | 0                                | 0                             | 27   | 06/25/2028                       | 1  |
| 313615 L4 6          | FNMA PASS TH #50747 7.000    |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 1,326         | 1,326     | 1,239       | 1,281                                   | 0  | 45                                      | 0   | 45                                   | 0  | 1,326   | 0  | 0                                | 0                             | 36   | 06/25/2023                       | 1  |
| 31384V L7 5          | FNMA PASS TH #535050 7.500   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 8,169         | 8,169     | 8,527       | 8,965                                   | 0  | (796)                                   | 0   | (796)                                | 0  | 8,169   | 0  | 0                                | 0                             | 244  | 12/25/2029                       | 1  |
| 31385H YA 4          | FNMA PASS TH #545305 6.000   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 537           | 537       | 559         | 539                                     | 0  | (1)                                     | 0   | (1)                                  | 0  | 537   | 0  | 0                                | 0                             | 13   | 11/25/2016                       | 1  |
| 31385H 5H 1          | FNMA PASS TH #545448 7.500   |         | 06/25/2016    | PAID ON PRINCIPAL |                           | 680           | 680       | 708         | 752                                     | 0  | (72)                                    | 0   | (72)                                 | 0  | 680   | 0  | 0                                | 0                             | 21   | 02/25/2032                       | 1  |

### 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                | 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) |
| 31385X M8 7          | FNMA PASS TH #555783 4.500 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 114,385       | 114,385   | 112,826     | 113,194                                 | 0  | 1,192                                   | 0   | 1,192                                | 0  | 114,385                                       | 0  | 0                                | 0                             | 2,150  | 10/25/2033                       | 1  |
| 31386Y 6U 3          | FNMA PASS TH #577883 5.500 |            | 04/25/2016    | MATURED           |                           | 416           | 416       | 413         | 415                                     | 0  | 2                                       | 0   | 2                                    | 0  | 416   | 0  | 0                                | 0                             | 8  | 04/25/2016                       | 1  |
| 31387C VM 0          | FNMA PASS TH #580320 5.500 |            | 04/25/2016    | PAID ON PRINCIPAL |                           | 374           | 374       | 373         | 372                                     | 0  | 1                                       | 0   | 1                                    | 0  | 374   | 0  | 0                                | 0                             | 7  | 05/25/2016                       | 1  |
| 31387S 5E 2          | FNMA PASS TH #593145 5.500 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 2,959         | 2,959     | 2,958       | 2,949                                   | 0  | 10                                      | 0   | 10                                   | 0  | 2,959   | 0  | 0                                | 0                             | 69   | 08/25/2016                       | 1  |
| 31387X JK 2          | FNMA PASS TH #597066 5.500 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 3,153         | 3,153     | 3,152       | 3,142                                   | 0  | 10                                      | 0   | 10                                   | 0  | 3,153   | 0  | 0                                | 0                             | 72   | 09/25/2016                       | 1  |
| 31387X UC 7          | FNMA PASS TH #597379 6.000 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 1,770         | 1,770     | 1,846       | 1,777                                   | 0  | (8)                                     | 0   | (8)                                  | 0  | 1,770   | 0  | 0                                | 0                             | 44   | 09/25/2016                       | 1  |
| 31388D ZE 1          | FNMA PASS TH #602041 5.500 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 3,430         | 3,430     | 3,429       | 3,419                                   | 0  | 11                                      | 0   | 11                                   | 0  | 3,430   | 0  | 0                                | 0                             | 82   | 08/25/2016                       | 1  |
| 31388D 5H 7          | FNMA PASS TH #602148 5.500 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 1,251         | 1,251     | 1,241       | 1,246                                   | 0  | 5                                       | 0   | 5                                    | 0  | 1,251   | 0  | 0                                | 0                             | 28   | 09/25/2016                       | 1  |
| 31388K CJ 9          | FNMA PASS TH #606773 5.500 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 6,483         | 6,483     | 6,481       | 6,462                                   | 0  | 21                                      | 0   | 21                                   | 0  | 6,483   | 0  | 0                                | 0                             | 149  | 10/25/2016                       | 1  |
| 31388M J2 5          | FNMA PASS TH #608781 5.500 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 21,151        | 21,151    | 20,972      | 21,061                                  | 0  | 90                                      | 0   | 90                                   | 0  | 21,151  | 0  | 0                                | 0                             | 480  | 10/25/2016                       | 1  |
| 31388M KG 2          | FNMA PASS TH #608795 5.500 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 10,451        | 10,451    | 10,389      | 10,410                                  | 0  | 41                                      | 0   | 41                                   | 0  | 10,451  | 0  | 0                                | 0                             | 225  | 10/25/2016                       | 1  |
| 31388M T5 7          | FNMA PASS TH #609072 6.000 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 185           | 185       | 193         | 186                                     | 0  | (1)                                     | 0   | (1)                                  | 0  | 185   | 0  | 0                                | 0                             | 5  | 09/25/2016                       | 1  |
| 31388N CT 1          | FNMA PASS TH #609482 5.500 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 7,135         | 7,135     | 7,135       | 7,113                                   | 0  | 22                                      | 0   | 22                                   | 0  | 7,135   | 0  | 0                                | 0                             | 161  | 10/25/2016                       | 1  |
| 31388N EK 8          | FNMA PASS TH #609538 5.500 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 1,253         | 1,253     | 1,243       | 1,247                                   | 0  | 6                                       | 0   | 6                                    | 0  | 1,253   | 0  | 0                                | 0                             | 29   | 10/25/2016                       | 1  |
| 31388N ET 9          | FNMA PASS TH #609546 5.500 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 8,843         | 8,843     | 8,817       | 8,811                                   | 0  | 32                                      | 0   | 32                                   | 0  | 8,843   | 0  | 0                                | 0                             | 199  | 10/25/2016                       | 1  |
| 31388N EU 6          | FNMA PASS TH #609547 6.000 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 3,957         | 3,957     | 4,119       | 3,969                                   | 0  | (12)                                    | 0   | (12)                                 | 0  | 3,957   | 0  | 0                                | 0                             | 97   | 10/25/2016                       | 1  |
| 31388P XP 1          | FNMA PASS TH #610986 5.500 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 2,565         | 2,565     | 2,550       | 2,555                                   | 0  | 10                                      | 0   | 10                                   | 0  | 2,565   | 0  | 0                                | 0                             | 56   | 10/25/2016                       | 1  |
| 31388Q HX 0          | FNMA PASS TH #611446 5.500 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 6,184         | 6,184     | 6,148       | 6,159                                   | 0  | 25                                      | 0   | 25                                   | 0  | 6,184   | 0  | 0                                | 0                             | 144  | 11/25/2016                       | 1  |
| 31388R 4L 8          | FNMA PASS TH #612927 5.500 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 1,722         | 1,722     | 1,740       | 1,720                                   | 0  | 2                                       | 0   | 2                                    | 0  | 1,722   | 0  | 0                                | 0                             | 36   | 12/25/2016                       | 1  |
| 31388T KX 0          | FNMA PASS TH #614210 5.500 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 1,317         | 1,317     | 1,331       | 1,315                                   | 0  | 2                                       | 0   | 2                                    | 0  | 1,317   | 0  | 0                                | 0                             | 31   | 12/25/2016                       | 1  |
| 31388T KY 8          | FNMA PASS TH #614211 5.500 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 18,801        | 18,801    | 19,002      | 18,769                                  | 0  | 31                                      | 0   | 31                                   | 0  | 18,801  | 0  | 0                                | 0                             | 431  | 12/25/2016                       | 1  |
| 31388U S2 7          | FNMA PASS TH #615337 5.500 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 2,653         | 2,653     | 2,681       | 2,649                                   | 0  | 4                                       | 0   | 4                                    | 0  | 2,653   | 0  | 0                                | 0                             | 60   | 12/25/2016                       | 1  |
| 31388V V4 7          | FNMA PASS TH #616335 5.500 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 4,516         | 4,516     | 4,564       | 4,511                                   | 0  | 5                                       | 0   | 5                                    | 0  | 4,516   | 0  | 0                                | 0                             | 110  | 12/25/2016                       | 1  |
| 31388V XR 4          | FNMA PASS TH #616388 5.500 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 8,598         | 8,598     | 8,690       | 8,588                                   | 0  | 10                                      | 0   | 10                                   | 0  | 8,598   | 0  | 0                                | 0                             | 197  | 12/25/2016                       | 1  |
| 31388V 5C 8          | FNMA PASS TH #616543 5.000 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 11,955        | 11,955    | 11,634      | 11,886                                  | 0  | 69                                      | 0   | 69                                   | 0  | 11,955  | 0  | 0                                | 0                             | 252  | 12/25/2016                       | 1  |
| 31389E FJ 9          | FNMA PASS TH #623069 6.000 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 1,904         | 1,904     | 1,986       | 1,914                                   | 0  | (10)                                    | 0   | (10)                                 | 0  | 1,904   | 0  | 0                                | 0                             | 47   | 12/25/2016                       | 1  |
| 31389J B7 8          | FNMA PASS TH #626562 6.000 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 8,348         | 8,348     | 8,691       | 8,398                                   | 0  | (50)                                    | 0   | (50)                                 | 0  | 8,348   | 0  | 0                                | 0                             | 209  | 02/25/2017                       | 1  |
| 31389Y M7 3          | FNMA PASS TH #639482 7.500 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 324           | 324       | 339         | 361                                     | 0  | (36)                                    | 0   | (36)                                 | 0  | 324   | 0  | 0                                | 0                             | 10   | 01/25/2032                       | 1  |
| 31390K RG 5          | FNMA PASS TH #648587 7.500 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 126           | 126       | 131         | 140                                     | 0  | (15)                                    | 0   | (15)                                 | 0  | 126   | 0  | 0                                | 0                             | 4  | 05/25/2032                       | 1  |
| 31391E HS 3          | FNMA PASS TH #664541 6.000 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 7,814         | 7,814     | 8,151       | 7,920                                   | 0  | (107)                                   | 0   | (107)                                | 0  | 7,814   | 0  | 0                                | 0                             | 196  | 10/25/2017                       | 1  |
| 31391F DW 5          | FNMA PASS TH #665317 6.000 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 12,500        | 12,500    | 13,036      | 12,609                                  | 0  | (110)                                   | 0   | (110)                                | 0  | 12,500  | 0  | 0                                | 0                             | 313  | 10/25/2017                       | 1  |
| 31400E QQ 6          | FNMA PASS TH #685463 5.000 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 11,129        | 11,129    | 11,402      | 11,165                                  | 0  | (36)                                    | 0   | (36)                                 | 0  | 11,129  | 0  | 0                                | 0                             | 227  | 03/25/2018                       | 1  |
| 31401B QB 4          | FNMA PASS TH #703450 5.000 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 103,204       | 103,204   | 105,736     | 103,686                                 | 0  | (483)                                   | 0   | (483)                                | 0  | 103,204                                       | 0  | 0                                | 0                             | 2,113  | 06/25/2018                       | 1  |
| 31401C KL 6          | FNMA PASS TH #704199 5.000 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 24,219        | 24,219    | 24,813      | 24,335                                  | 0  | (116)                                   | 0   | (116)                                | 0  | 24,219  | 0  | 0                                | 0                             | 505  | 06/25/2018                       | 1  |
| 31401H NK 4          | FNMA PASS TH #708794 5.000 |            | 06/25/2016    | PAID ON PRINCIPAL |                           | 14,718        | 14,718    | 15,079      | 14,777                                  | 0  | (59)                                    | 0   | (59)                                 | 0  | 14,718  | 0  | 0                                | 0                             | 298  | 06/25/2018                       | 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<br>n | Disposal Date | Name of Purchaser   | Number of Shares<br>of Stock | Consideration | Par Value  | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange Gain<br>(Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond Interest<br>/ Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity Date | NAIC<br>Designation or<br>Market<br>Indicator<br>(a) |     |
| 31401M                                      | BR 1 FNMA PASS TH #712048 5.500                           |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 1,240         | 1,240      | 1,267       | 1,265   | 0  | (25)   | 0  | (25)                                       | 0   | 1,240   | 0   | 0                                      | 0                                   | 24   | 07/25/2033                             | 1  |     |
| 31401X                                      | LS 4 FNMA PASS TH #721337 5.000                           |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 230,493       | 230,493    | 236,105     | 231,296                                       | 0  | (803)  | 0  | (803)                                      | 0   | 230,493   | 0   | 0                                      | 0                                   | 4,692  | 06/25/2018                             | 1  |     |
| 31402C                                      | QM 7 FNMA PASS TH #725060 6.000                           |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 847           | 847        | 867         | 870   | 0  | (23)   | 0  | (23)                                       | 0   | 847   | 0   | 0                                      | 0                                   | 21   | 01/25/2034                             | 1  |     |
| 31402D                                      | VH 0 FNMA PASS TH #726116 5.000                           |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 66,614        | 66,614     | 68,241      | 66,876  | 0  | (262)  | 0  | (262)                                      | 0   | 66,614  | 0   | 0                                      | 0                                   | 1,468  | 08/25/2018                             | 1  |     |
| 31402J                                      | ER 4 FNMA PASS TH #730144 5.000                           |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 12,238        | 12,238     | 12,166      | 12,177  | 0  | 61   | 0  | 61   | 0   | 12,238  | 0   | 0                                      | 0                                   | 255  | 07/25/2033                             | 1  |     |
| 31402J                                      | 2D 8 FNMA PASS TH #730772 5.000                           |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 27,912        | 27,912     | 28,597      | 28,054  | 0  | (142)  | 0  | (142)                                      | 0   | 27,912  | 0   | 0                                      | 0                                   | 623  | 08/25/2018                             | 1  |     |
| 31402N                                      | D5 4 FNMA PASS TH #733724 5.000                           |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 15,717        | 15,717     | 16,103      | 15,787  | 0  | (70)   | 0  | (70)                                       | 0   | 15,717  | 0   | 0                                      | 0                                   | 328  | 08/25/2018                             | 1  |     |
| 31402Q                                      | LF 6 FNMA PASS TH #734826 4.500                           |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 21,297        | 21,297     | 20,525      | 20,757  | 0  | 540  | 0  | 540  | 0   | 21,297  | 0   | 0                                      | 0                                   | 367  | 08/25/2033                             | 1  |     |
| 31403F                                      | Q6 4 FNMA PASS TH #747577 5.000                           |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 37,968        | 37,968     | 37,772      | 37,790  | 0  | 178  | 0  | 178  | 0   | 37,968  | 0   | 0                                      | 0                                   | 881  | 11/25/2033                             | 1  |     |
| 31403G                                      | RL 8 FNMA PASS TH #748491 5.000                           |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 36,214        | 36,214     | 36,026      | 36,043  | 0  | 171  | 0  | 171  | 0   | 36,214  | 0   | 0                                      | 0                                   | 770  | 10/25/2033                             | 1  |     |
| 31403L                                      | LR 0 FNMA PASS TH #751936 5.500                           |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 8,064         | 8,064      | 8,236       | 8,146   | 0  | (82)   | 0  | (82)                                       | 0   | 8,064   | 0   | 0                                      | 0                                   | 190  | 11/25/2023                             | 1  |     |
| 31403N                                      | CD 7 FNMA PASS TH #753468 4.500                           |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 3,546         | 3,546      | 3,558       | 3,542   | 0  | 4  | 0  | 4  | 0   | 3,546   | 0   | 0                                      | 0                                   | 67   | 11/25/2018                             | 1  |     |
| 31404B                                      | SY 9 FNMA PASS TH #763835 5.000                           |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 273           | 273        | 272         | 272   | 0  | 1  | 0  | 1  | 0   | 273   | 0   | 0                                      | 0                                   | 6  | 01/25/2034                             | 1  |     |
| 31404J                                      | MA 0 FNMA PASS TH #769953 5.000                           |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 31,832        | 31,832     | 31,812      | 31,791  | 0  | 41   | 0  | 41   | 0   | 31,832  | 0   | 0                                      | 0                                   | 734  | 03/25/2034                             | 1  |     |
| 31404J                                      | YQ 2 FNMA PASS TH #770319 5.000                           |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 12,007        | 12,007     | 11,936      | 11,945  | 0  | 62   | 0  | 62   | 0   | 12,007  | 0   | 0                                      | 0                                   | 250  | 04/25/2034                             | 1  |     |
| 31404N                                      | 2P 0 FNMA PASS TH #773982 5.000                           |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 10,356        | 10,356     | 10,295      | 10,304  | 0  | 52   | 0  | 52   | 0   | 10,356  | 0   | 0                                      | 0                                   | 212  | 03/25/2034                             | 1  |     |
| 31404N                                      | 2S 4 FNMA PASS TH #773985 5.000                           |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 3,589         | 3,589      | 3,568       | 3,571   | 0  | 18   | 0  | 18   | 0   | 3,589   | 0   | 0                                      | 0                                   | 75   | 03/25/2034                             | 1  |     |
| 31404W                                      | GW 0 FNMA PASS TH #780613 5.000                           |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 796           | 796        | 760         | 766   | 0  | 30   | 0  | 30   | 0   | 796   | 0   | 0                                      | 0                                   | 17   | 05/25/2034                             | 1  |     |
| 31404W                                      | R9 9 FNMA PASS TH #780912 5.000                           |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 14,811        | 14,811     | 14,204      | 14,379  | 0  | 432  | 0  | 432  | 0   | 14,811  | 0   | 0                                      | 0                                   | 308  | 06/25/2029                             | 1  |     |
| 31406V                                      | 2P 0 FNMA PASS TH #821682 5.000                           |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 156,720       | 156,720    | 155,853     | 155,916                                       | 0  | 804  | 0  | 804  | 0   | 156,720   | 0   | 0                                      | 0                                   | 3,346  | 06/25/2035                             | 1  |     |
| 31407X                                      | A8 4 FNMA PASS TH #843431 5.000                           |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 161,049       | 161,049    | 154,053     | 156,040                                       | 0  | 5,009  | 0  | 5,009                                      | 0   | 161,049   | 0   | 0                                      | 0                                   | 3,232  | 07/25/2035                             | 1  |     |
| 31358F                                      | 3N 7 FNR G-5 Z CMO 8.250                                  |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 8,336         | 8,336      | 8,462       | 8,347   | 0  | (11)   | 0  | (11)                                       | 0   | 8,336   | 0   | 0                                      | 0                                   | 276  | 03/25/2021                             | 1  |     |
| 31358T                                      | 3G 2 FNR G93-10 J CMO 5.000                               |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 28,010        | 28,010     | 24,422      | 26,615  | 0  | 1,395  | 0  | 1,395                                      | 0   | 28,010  | 0   | 0                                      | 0                                   | 569  | 03/25/2023                             | 1  |     |
| 31359U                                      | 2Q 7 FNR 1998-64 ZB CMO 6.500                             |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 226,887       | 226,887    | 216,772     | 222,358                                       | 0  | 4,529  | 0  | 4,529                                      | 0   | 226,887   | 0   | 0                                      | 0                                   | 5,928  | 09/25/2028                             | 1  |     |
| 31359W                                      | AW 1 FNR 1999-28 ZB CMO 6.500                             |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 46,398        | 46,398     | 44,013      | 45,175  | 0  | 1,223  | 0  | 1,223                                      | 0   | 46,398  | 0   | 0                                      | 0                                   | 1,207  | 06/25/2029                             | 1  |     |
| 31359V                                      | S5 3 FNR 1999-29 ZB CMO 6.500                             |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 15,191        | 15,191     | 14,448      | 14,671  | 0  | 520  | 0  | 520  | 0   | 15,191  | 0   | 0                                      | 0                                   | 414  | 06/25/2029                             | 1  |     |
| 31392D                                      | NT 5 FNR 2002-40 MG CMO 6.500                             |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 135,140       | 135,140    | 133,936     | 134,244                                       | 0  | 896  | 0  | 896  | 0   | 135,140   | 0   | 0                                      | 0                                   | 3,263  | 06/25/2032                             | 1  |     |
| 31392G                                      | EK 7 FNR 2002-90 A1 CMO 6.500                             |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 21,339        | 21,339     | 22,202      | 22,039  | 0  | (700)  | 0  | (700)                                      | 0   | 21,339  | 0   | 0                                      | 0                                   | 562  | 06/25/2042                             | 1  |     |
| 31393U                                      | LU 5 FNR 2003-122 TG CMO 5.000                            |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 300,219       | 300,219    | 288,727     | 296,459                                       | 0  | 3,761  | 0  | 3,761                                      | 0   | 300,219   | 0   | 0                                      | 0                                   | 6,234  | 12/25/2023                             | 1  |     |
| 3136AJ                                      | G4 2 FNR 2014-26 W 3.000                                  |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 407,279       | 407,279    | 412,115     | 411,339                                       | 0  | (4,060)  | 0  | (4,060)                                    | 0   | 407,279   | 0   | 0                                      | 0                                   | 5,300  | 04/25/2040                             | 1  |     |
| 3136AJ                                      | 6A 9 FNR 2014-27 NA CMO 3.000                             |             | 06/25/2016    | PAID ON PRINCIPAL   |                              | 297,060       | 297,060    | 301,423     | 300,730                                       | 0  | (3,671)  | 0  | (3,671)                                    | 0   | 297,060   | 0   | 0                                      | 0                                   | 3,827  | 04/25/2040                             | 1  |     |
| 319999                                      | Total Bonds - U.S. Special Revenue and Special Assessment |             |               |                     |                              |               | 48,882,752 | 48,882,752  | 51,330,319                                    | 48,923,615   | 0  | (56,543)   | 0  | (56,543)  | 0   | 48,867,072  | 0                                      | 15,680                              | 15,680   | 1,255,229                              | XXX  | XXX |
| <b>Bonds - Industrial and Miscellaneous</b> |   |             |               |                     |                              |               |            |             |   |  |  |  |  |   |   |   |  |                                     |  |  |  |     |
| 00038A                                      | AA 1 ABB TREASURY USA (144A 2.500                         | R           | 06/15/2016    | MATURED             |                              | 1,290,000     | 1,290,000  | 1,290,258   | 1,290,013                                     | 0  | (13)   | 0  | (13)                                       | 0   | 1,290,000   | 0   | 0                                      | 0                                   | 16,125   | 06/15/2016                             | 1FE  |     |
| 00287Y                                      | AX 7 ABBVIE INC 2.850                                     |             | 05/13/2016    | RBC CAPITAL MARKETS |                              | 1,000,940     | 1,000,000  | 999,870     | 999,870                                       | 0  | (0)  | 0  | (0)  | 0   | 999,870   | 0   | 1,070                                  | 1,070                               | 475  | 05/14/2023                             | 2FE  |     |
| 009363                                      | AL 6 AIRGAS INC 2.950                                     | R           | 05/15/2016    | REDEEMED            |                              | 1,000,000     | 1,000,000  | 998,600     | 999,848                                       | 0  | 97   | 0  | 97   | 0   | 999,945   | 0   | 55                                     | 55                                  | 12,292   | 06/15/2016                             | 2FE  |     |

**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) |
| 013817               | AV 3 ALCOA INC 5.400              |            | 04/13/2016    | GOLDMAN SACHS & CO       |                           | 1,020,000     | 1,000,000 | 998,480     | 964,930                                 | 34,073                                   | 127                                     | 0   | 34,200                               | 0  | 999,130                                       | 0  | 20,870                           | 20,870                        | 27,450   | 04/15/2021                       | 3FE                                      |
| 02209S               | AL 7 ALTRIA GROUP INC 4.750       |            | 06/27/2016    | HSBC                     |                           | 1,144,320     | 1,000,000 | 995,750     | 997,421                                 | 0  | 209                                     | 0   | 209                                  | 0  | 997,630                                       | 0  | 146,690                          | 146,690                       | 31,007   | 05/05/2021                       | 1FE                                      |
| 03070Q               | AN 1 AMERISTAR CASINOS 7.500      |            | 04/28/2016    | REDEEMED                 |                           | 3,112,500     | 3,000,000 | 3,273,750   | 3,129,635                               | 0  | (17,135)                                | 0   | (17,135)                             | 0  | 3,112,500                                     | 0  | 0                                | 0                             | 120,625  | 04/15/2021                       | 3FE                                      |
| 032511               | AX 5 ANADARKO PETROLEUM COR 5.950 |            | 05/02/2016    | REDEEMED                 |                           | 1,019,720     | 1,000,000 | 1,011,130   | 1,001,077                               | 0  | (613)                                   | 0   | (613)                                | 0  | 1,000,463                                     | 0  | 19,257                           | 19,257                        | 37,518   | 09/15/2016                       | 3FE                                      |
| 035242               | AJ 5 ANHEUSER-BUSCH INBEV F 2.650 | R          | 06/21/2016    | U S BANCORP              |                           | 2,053,640     | 2,000,000 | 1,993,740   | 1,993,740                               | 0  | 467                                     | 0   | 467                                  | 0  | 1,994,207                                     | 0  | 59,433                           | 59,433                        | 21,936   | 02/01/2021                       | 1FE                                      |
| 038521               | AM 2 ARAMARK CORP 5.750           |            | 06/28/2016    | VARIOUS                  |                           | 1,029,031     | 1,000,000 | 1,018,750   | 1,008,768                               | 0  | (1,785)                                 | 0   | (1,785)                              | 0  | 1,006,982                                     | 0  | 22,049                           | 22,049                        | 39,891   | 03/15/2020                       | 4FE                                      |
| 00206R               | AW 2 AT&T INC 2.950               |            | 05/15/2016    | MATURED                  |                           | 1,000,000     | 1,000,000 | 998,180     | 999,815                                 | 0  | 185                                     | 0   | 185                                  | 0  | 1,000,000                                     | 0  | 0                                | 0                             | 14,750   | 05/15/2016                       | 2FE                                      |
| 057224               | BC 0 BAKER HUGHES INC 3.200       |            | 06/09/2016    | TENDERED                 |                           | 751,635       | 714,000   | 744,781     | 732,897                                 | 0  | (1,457)                                 | 0   | (1,457)                              | 0  | 731,440                                       | 0  | 20,195                           | 20,195                        | 18,723   | 08/15/2021                       | 2FE                                      |
| 058498               | AR 7 BALL CORP 5.000              |            | 06/20/2016    | KEYBANC CAPITAL MARK     |                           | 2,110,000     | 2,000,000 | 2,035,000   | 2,023,459                               | 0  | (1,585)                                 | 0   | (1,585)                              | 0  | 2,021,874                                     | 0  | 88,126                           | 88,126                        | 77,222   | 03/15/2022                       | 3FE                                      |
| 05581J               | AA 2 BNSF RAILWAY CO 2015-1 3.442 |            | 06/16/2016    | REDEEMED                 |                           | 56,420        | 56,420    | 56,420      | 56,420                                  | 0  | (0)                                     | 0   | (0)                                  | 0  | 56,420  | 0  | 0                                | 0                             | 971  | 06/16/2028                       | 1FE                                      |
| 05565S               | AA 2 BNSF 2006-2 TRUST 5.629      |            | 04/01/2016    | REDEEMED                 |                           | 82,141        | 82,141    | 82,141      | 82,141                                  | 0  | 1                                       | 0   | 1                                    | 0  | 82,141  | 0  | 0                                | 0                             | 2,312  | 04/01/2024                       | 1FE                                      |
| 10138M               | AG 0 BOTTLING GROUP LLC 5.500     |            | 04/01/2016    | MATURED                  |                           | 1,000,000     | 1,000,000 | 998,550     | 999,766                                 | 0  | 234                                     | 0   | 234                                  | 0  | 1,000,000                                     | 0  | 0                                | 0                             | 27,500   | 04/01/2016                       | 1FE                                      |
| 13342B               | AE 5 CAMERON INTERNATIONAL 4.500  |            | 04/06/2016    | TENDERED                 |                           | 1,213,267     | 1,100,000 | 1,202,844   | 1,162,824                               | 0  | (3,003)                                 | 0   | (3,003)                              | 0  | 1,159,820                                     | 0  | 53,447                           | 53,447                        | 20,075   | 06/01/2021                       | 2FE                                      |
| 13342B               | AJ 4 CAMERON INTERNATIONAL 3.600  |            | 04/06/2016    | TENDERED                 |                           | 1,052,080     | 1,000,000 | 1,010,070   | 1,007,727                               | 0  | (292)                                   | 0   | (292)                                | 0  | 1,007,435                                     | 0  | 44,645                           | 44,645                        | 18,200   | 04/30/2022                       | 2FE                                      |
| 13342B               | AL 9 CAMERON INTERNATIONAL 4.000  |            | 04/06/2016    | TENDERED                 |                           | 1,062,950     | 1,000,000 | 996,410     | 997,016                                 | 0  | 54                                      | 0   | 54                                   | 0  | 997,070                                       | 0  | 65,880                           | 65,880                        | 14,944   | 12/15/2023                       | 2FE                                      |
| 13342B               | AP 0 CAMERON INTERNATIONAL 3.700  |            | 04/06/2016    | TENDERED                 |                           | 1,041,300     | 1,000,000 | 997,690     | 997,971                                 | 0  | 28                                      | 0   | 28                                   | 0  | 997,999                                       | 0  | 43,301                           | 43,301                        | 14,011   | 06/15/2024                       | 2FE                                      |
| 191216               | AV 2 COCA-COLA CO 3.300           |            | 06/22/2016    | BARCLAYS CAPITAL INC     |                           | 1,078,400     | 1,000,000 | 999,130     | 999,457                                 | 0  | 40                                      | 0   | 40                                   | 0  | 999,497                                       | 0  | 78,903                           | 78,903                        | 27,133   | 09/01/2021                       | 1FE                                      |
| 126650               | BC 3 CVS LEASE PASS THRU CE 5.880 |            | 06/10/2016    | REDEEMED                 |                           | 54,947        | 54,947    | 49,123      | 50,287                                  | 0  | 4,660                                   | 0   | 4,660                                | 0  | 54,947  | 0  | 0                                | 0                             | 1,347  | 01/10/2028                       | 2FE                                      |
| 126650               | BQ 2 CVS LEASE PASS THRU CE 6.943 |            | 06/10/2016    | REDEEMED                 |                           | 21,450        | 21,450    | 20,113      | 20,349                                  | 0  | 1,101                                   | 0   | 1,101                                | 0  | 21,450  | 0  | 0                                | 0                             | 621  | 01/10/2030                       | 2FE                                      |
| 12665U               | AA 2 CVS LEASE PASS THRU CE 4.704 |            | 06/10/2016    | REDEEMED                 |                           | 21,675        | 21,675    | 21,675      | 21,675                                  | 0  | (0)                                     | 0   | (0)                                  | 0  | 21,675  | 0  | 0                                | 0                             | 425  | 01/10/2036                       | 2FE                                      |
| 235851               | AL 6 DANAHER CORP 2.300           |            | 06/23/2016    | MATURED                  |                           | 1,000,000     | 1,000,000 | 998,400     | 999,834                                 | 0  | 166                                     | 0   | 166                                  | 0  | 1,000,000                                     | 0  | 0                                | 0                             | 11,500   | 06/23/2016                       | 1FE                                      |
| 89837R               | AA 0 DARTMOUTH COLLEGE (TAX 4.750 |            | 05/09/2016    | REDEEMED                 |                           | 1,201,402     | 1,084,000 | 1,100,098   | 1,090,493                               | 0  | (635)                                   | 0   | (635)                                | 0  | 1,089,858                                     | 0  | 111,544                          | 111,544                       | 22,598   | 06/01/2019                       | 1FE                                      |
| 23918K               | AP 3 DAVITA INC 5.750             |            | 04/11/2016    | BAS-MERRILL LYNCH        |                           | 1,051,250     | 1,000,000 | 1,030,000   | 1,019,355                               | 0  | (1,085)                                 | 0   | (1,085)                              | 0  | 1,018,271                                     | 0  | 32,979                           | 32,979                        | 38,174   | 08/15/2022                       | 4FE                                      |
| 278865               | AL 4 ECOLAB INC 4.350             |            | 06/21/2016    | MIZUHO INTERNATIONAL PLC |                           | 556,770       | 500,000   | 499,680     | 499,780                                 | 0  | 18                                      | 0   | 18                                   | 0  | 499,798                                       | 0  | 56,972                           | 56,972                        | 11,842   | 12/08/2021                       | 2FE                                      |
| 28660G               | AG 1 ELIZABETH ARDEN 7.375        |            | 06/17/2016    | VARIOUS                  |                           | 2,776,563     | 3,250,000 | 2,080,000   | 2,096,250                               | 1,290,480                                | 14,013                                  | 1,293,101   | 11,391                               | 0  | 2,107,641                                     | 0  | 668,922                          | 668,922                       | 175,822  | 03/15/2021                       | 5FE                                      |
| 302182               | AF 7 EXPRESS SCRIPTS HOLDIN 3.125 |            | 04/01/2016    | REDEEMED                 |                           | 1,003,338     | 1,000,000 | 995,970     | 999,633                                 | 0  | 215                                     | 0   | 215                                  | 0  | 999,848                                       | 0  | 3,490                            | 3,490                         | 11,806   | 05/15/2016                       | 2FE                                      |
| 361448               | AK 9 GATX CORP 3.500              |            | 04/15/2016    | REDEEMED                 |                           | 432,102       | 429,000   | 430,081     | 429,127                                 | 0  | (97)                                    | 0   | (97)                                 | 0  | 429,030                                       | 0  | 3,072                            | 3,072                         | 11,261   | 07/15/2016                       | 2FE                                      |
| 373334               | JV 4 GEORGIA POWER 3.000          |            | 04/15/2016    | MATURED                  |                           | 1,000,000     | 1,000,000 | 999,730     | 999,928                                 | 0  | 72                                      | 0   | 72                                   | 0  | 1,000,000                                     | 0  | 0                                | 0                             | 15,000   | 04/15/2016                       | 1FE                                      |
| 38259P               | AB 8 GOOGLE INC 3.625             |            | 04/26/2016    | EXCHANGED                |                           | 3,272,490     | 3,000,000 | 3,082,160   | 3,051,260                               | 0  | (2,880)                                 | 0   | (2,880)                              | 0  | 3,048,380                                     | 0  | 224,110                          | 224,110                       | 55,229   | 05/19/2021                       | 1FE                                      |
| 38259P               | AC 6 GOOGLE INC 2.125             |            | 05/19/2016    | MATURED                  |                           | 1,000,000     | 1,000,000 | 994,540     | 999,538                                 | 0  | 462                                     | 0   | 462                                  | 0  | 1,000,000                                     | 0  | 0                                | 0                             | 10,625   | 05/19/2016                       | 1FE                                      |
| 38259P               | AD 4 GOOGLE INC 3.375             |            | 04/26/2016    | EXCHANGED                |                           | 2,159,280     | 2,000,000 | 1,999,660   | 1,999,658                               | 0  | 5                                       | 0   | 5                                    | 0  | 1,999,663                                     | 0  | 159,617                          | 159,617                       | 50,375   | 02/25/2024                       | 1FE                                      |
| 406216               | BH 3 HALLIBURTON COMPANY 3.375    |            | 05/12/2016    | REDEEMED                 |                           | 1,010,000     | 1,000,000 | 999,190     | 999,180                                 | 0  | 64                                      | 0   | 64                                   | 0  | 999,244                                       | 0  | 10,756                           | 10,756                        | 16,781   | 11/15/2022                       | 1FE                                      |
| 410345               | AG 7 HANESBRANDS INC 6.375        |            | 06/02/2016    | REDEEMED                 |                           | 1,031,880     | 1,000,000 | 1,095,000   | 1,032,810                               | 0  | (930)                                   | 0   | (930)                                | 0  | 1,031,880                                     | 0  | 0                                | 0                             | 29,573   | 12/15/2020                       | 3FE                                      |
| 438516               | AC 0 HONEYWELL INTERNATIONA 9.500 |            | 06/01/2016    | MATURED                  |                           | 300,000       | 300,000   | 401,442     | 304,397                                 | 0  | (4,397)                                 | 0   | (4,397)                              | 0  | 300,000                                       | 0  | 0                                | 0                             | 14,250   | 06/01/2016                       | 1FE                                      |
| 448579               | AC 6 HYATT HOTELS 3.875           |            | 04/11/2016    | REDEEMED                 |                           | 2,019,999     | 2,000,000 | 1,991,420   | 1,998,773                               | 0  | 419                                     | 0   | 419                                  | 0  | 1,999,192                                     | 0  | 20,807                           | 20,807                        | 50,806   | 08/15/2016                       | 2FE                                      |



### 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                       | 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) |
| 45138L AV 5          | IDAHO POWER CO 6.150.....         |            | 04/11/2016    | REDEEMED.....                  |                           | 1,138,950     | 1,000,000 | 998,150     | 999,157                                 | 0  | 149                                     | 0   | 149                                  | 0  | 999,306                                       | 0  | 139,644                          | 139,644                       | 32,458   | 04/01/2019                       | 1FE.....                                 |
| 455665 AK 5          | INDIANTOWN COGENERATIO 9.770..... |            | 06/15/2016    | REDEEMED.....                  |                           | 176,346       | 176,346   | 173,202     | 174,726                                 | 0  | 1,620                                   | 0   | 1,620                                | 0  | 176,346                                       | 0  | 0                                | 0                             | 8,615  | 12/15/2020                       | 2FE.....                                 |
| 481165 AJ 7          | JOY GLOBAL INC 5.125.....         |            | 06/06/2016    | CANTOR FITZGERALD.....         |                           | 907,500       | 1,000,000 | 991,510     | 994,487                                 | 0  | 369                                     | 0   | 369                                  | 0  | 994,855                                       | 0  | (87,355)                         | (87,355)                      | 33,313   | 10/15/2021                       | 3FE.....                                 |
| 48121C JN 7          | JP MORGAN CHASE 5.875.....        |            | 06/13/2016    | MATURED.....                   |                           | 2,000,000     | 2,000,000 | 2,063,640   | 2,003,646                               | 0  | (3,646)                                 | 0   | (3,646)                              | 0  | 2,000,000                                     | 0  | 0                                | 0                             | 58,750   | 06/13/2016                       | 1FE.....                                 |
| 487836 BB 3          | KELLOGG CO 4.450.....             |            | 05/30/2016    | MATURED.....                   |                           | 1,000,000     | 1,000,000 | 1,006,950   | 1,000,409                               | 0  | (409)                                   | 0   | (409)                                | 0  | 1,000,000                                     | 0  | 0                                | 0                             | 22,250   | 05/30/2016                       | 2FE.....                                 |
| 502413 BB 2          | L-3 COMMUNICATIONS COR 3.950..... |            | 05/20/2016    | REDEEMED.....                  |                           | 610,880       | 602,000   | 597,623     | 601,145                                 | 0  | 381                                     | 0   | 381                                  | 0  | 601,526                                       | 0  | 9,354                            | 9,354                         | 12,220   | 11/15/2016                       | 2FE.....                                 |
| 513075 BE 0          | LAMAR MEDIA CORP 5.000.....       |            | 06/20/2016    | CITIGROUP GLOBAL MARKETS.....  |                           | 231,840       | 224,000   | 224,000     | 224,000                                 | 0  | 0                                       | 0   | 0                                    | 0  | 224,000                                       | 0  | 7,840                            | 7,840                         | 7,218  | 05/01/2023                       | 3FE.....                                 |
| 521615 AA 2          | LEA POWER PARTNERS (14 6.595..... |            | 06/15/2016    | REDEEMED.....                  |                           | 14,940        | 14,940    | 14,940      | 14,940                                  | 0  | 0                                       | 0   | 0                                    | 0  | 14,940  | 0  | 0                                | 0                             | 493  | 06/15/2033                       | 3FE.....                                 |
| 52517P VV 0          | LEHMAN BROTHERS HOLDIN 4.800..... |            | 06/16/2016    | PAID ON PRINCIPAL.....         |                           | 10,207        | 10,207    | 1,276       | 575                                     | 0  | 9,632                                   | 0   | 9,632                                | 0  | 10,207  | 0  | 0                                | 0                             | 0  | 03/13/2014                       | 6.....                                   |
| 539830 AE 9          | LOCKHEED MARTIN CORP 7.650.....   |            | 05/01/2016    | MATURED.....                   |                           | 1,000,000     | 1,000,000 | 1,196,460   | 1,007,907                               | 0  | (7,907)                                 | 0   | (7,907)                              | 0  | 1,000,000                                     | 0  | 0                                | 0                             | 38,250   | 05/01/2016                       | 2FE.....                                 |
| 548661 CS 4          | LOWES COMPANIES 2.125.....        |            | 04/15/2016    | MATURED.....                   |                           | 1,000,000     | 1,000,000 | 968,470     | 998,024                                 | 0  | 1,976                                   | 0   | 1,976                                | 0  | 1,000,000                                     | 0  | 0                                | 0                             | 10,625   | 04/15/2016                       | 1FE.....                                 |
| 574599 BD 7          | MASCO CORP 6.125.....             |            | 04/15/2016    | REDEEMED.....                  |                           | 1,025,599     | 1,000,000 | 995,200     | 999,411                                 | 0  | 237                                     | 0   | 237                                  | 0  | 999,648                                       | 0  | 25,951                           | 25,951                        | 32,667   | 10/03/2016                       | 3FE.....                                 |
| 585055 AZ 9          | MEDTRONIC INC 2.750.....          |            | 04/15/2016    | TENDERED.....                  |                           | 2,089,300     | 2,000,000 | 1,995,300   | 1,996,429                               | 0  | 161                                     | 0   | 161                                  | 0  | 1,996,590                                     | 0  | 92,710                           | 92,710                        | 29,639   | 04/01/2023                       | 1FE.....                                 |
| 585907 AN 8          | MELLON BANK NA 5.450.....         |            | 04/01/2016    | MATURED.....                   |                           | 1,000,000     | 1,000,000 | 999,690     | 999,807                                 | 0  | 193                                     | 0   | 193                                  | 0  | 1,000,000                                     | 0  | 0                                | 0                             | 27,250   | 04/01/2016                       | 1FE.....                                 |
| 611662 BM 8          | MONSANTO CO 2.750.....            |            | 04/15/2016    | MATURED.....                   |                           | 1,000,000     | 1,000,000 | 997,870     | 999,822                                 | 0  | 178                                     | 0   | 178                                  | 0  | 1,000,000                                     | 0  | 0                                | 0                             | 13,750   | 04/15/2016                       | 2FE.....                                 |
| 628530 BD 8          | MYLAN INC 4.200.....              |            | 06/20/2016    | CREDIT SUISSE FIRST BOSTO..... |                           | 1,044,910     | 1,000,000 | 996,120     | 996,771                                 | 0  | 171                                     | 0   | 171                                  | 0  | 996,942                                       | 0  | 47,968                           | 47,968                        | 23,800   | 11/29/2023                       | 2FE.....                                 |
| 667748 AM 9          | NORTHWEST PIPELINE COR 7.000..... |            | 06/15/2016    | MATURED.....                   |                           | 1,615,000     | 1,615,000 | 1,886,885   | 1,640,149                               | 0  | (25,149)                                | 0   | (25,149)                             | 0  | 1,615,000                                     | 0  | 0                                | 0                             | 56,525   | 06/15/2016                       | 2FE.....                                 |
| 674599 CB 9          | OCCIDENTAL PETROLEUM 1.750.....   |            | 05/05/2016    | REDEEMED.....                  |                           | 2,016,736     | 2,000,000 | 1,980,920   | 1,995,919                               | 0  | 1,233                                   | 0   | 1,233                                | 0  | 1,997,152                                     | 0  | 19,584                           | 19,584                        | 25,278   | 02/15/2017                       | 1FE.....                                 |
| 74834L AR 1          | QUEST DIAGNOSTICS 3.200.....      |            | 04/01/2016    | MATURED.....                   |                           | 500,000       | 500,000   | 499,535     | 499,943                                 | 0  | 57                                      | 0   | 57                                   | 0  | 500,000                                       | 0  | 0                                | 0                             | 8,000  | 04/01/2016                       | 2FE.....                                 |
| 74913G AW 5          | QWEST CORP 8.375.....             |            | 05/01/2016    | MATURED.....                   |                           | 1,000,000     | 1,000,000 | 951,250     | 996,482                                 | 0  | 3,518                                   | 0   | 3,518                                | 0  | 1,000,000                                     | 0  | 0                                | 0                             | 41,875   | 05/01/2016                       | 3FE.....                                 |
| 867914 BG 7          | SUNTRUST BANKS 2.500.....         |            | 04/22/2016    | SUNTRUST.....                  |                           | 1,014,440     | 1,000,000 | 999,110     | 999,379                                 | 0  | 72                                      | 0   | 72                                   | 0  | 999,451                                       | 0  | 14,989                           | 14,989                        | 12,222   | 05/01/2019                       | 2FE.....                                 |
| 87151Q AA 4          | SYMETRA FINANCIAL (144 6.125..... |            | 04/01/2016    | MATURED.....                   |                           | 1,000,000     | 1,000,000 | 996,960     | 999,667                                 | 0  | 333                                     | 0   | 333                                  | 0  | 1,000,000                                     | 0  | 0                                | 0                             | 30,625   | 04/01/2016                       | 2FE.....                                 |
| 88023U AB 7          | TEMPUR-PEDIC INTERNATI 6.875..... |            | 06/23/2016    | REDEEMED.....                  |                           | 3,135,271     | 2,950,000 | 3,040,188   | 2,998,550                               | 0  | (7,240)                                 | 0   | (7,240)                              | 0  | 2,991,310                                     | 0  | 143,961                          | 143,961                       | 105,913  | 12/15/2020                       | 4FE.....                                 |
| 882508 AR 5          | TEXAS INSTRUMENTS INC 2.375.....  |            | 05/16/2016    | MATURED.....                   |                           | 2,000,000     | 2,000,000 | 1,997,860   | 1,999,803                               | 0  | 197                                     | 0   | 197                                  | 0  | 2,000,000                                     | 0  | 0                                | 0                             | 23,882   | 05/16/2016                       | 1FE.....                                 |
| 883556 BF 8          | THERMO FISHER SCIENTIF 4.150..... |            | 06/22/2016    | U S BANCORP.....               |                           | 1,633,605     | 1,500,000 | 1,495,950   | 1,496,692                               | 0  | 163                                     | 0   | 163                                  | 0  | 1,496,855                                     | 0  | 136,750                          | 136,750                       | 56,371   | 02/01/2024                       | 2FE.....                                 |
| 893570 BW 0          | TRANSCONTINENTAL GAS P 6.400..... |            | 04/15/2016    | MATURED.....                   |                           | 1,800,000     | 1,800,000 | 1,831,248   | 1,800,982                               | 0  | (982)                                   | 0   | (982)                                | 0  | 1,800,000                                     | 0  | 0                                | 0                             | 57,600   | 04/15/2016                       | 2FE.....                                 |
| 90388@ AB 7          | ULTRA RESOURCES INC 5.920.....    |            | 05/04/2016    | CITIGROUP GLOBAL MARKETS.....  |                           | 5,792,500     | 7,000,000 | 5,025,300   | 7,000,000                               | 0  | 60,498                                  | 1,974,700   | (1,914,202)                          | 0  | 5,085,798                                     | 0  | 706,702                          | 706,702                       | 0  | 03/01/2018                       | 6.....                                   |
| 90520E AC 5          | UNION BANK NA 3.000.....          |            | 06/06/2016    | MATURED.....                   |                           | 3,000,000     | 3,000,000 | 3,034,750   | 3,003,609                               | 0  | (3,609)                                 | 0   | (3,609)                              | 0  | 3,000,000                                     | 0  | 0                                | 0                             | 45,000   | 06/06/2016                       | 1FE.....                                 |
| 92343V AV 6          | VERIZON COMMUNICATIONS 6.350..... |            | 03/22/2016    | TENDERED.....                  |                           | 0             | 0         | 0           | 0                                       | 0  | (289)                                   | 0   | (289)                                | 0  | (289)   | 0  | 289                              | 289                           | 32,279   | 04/01/2019                       | 2FE.....                                 |
| 92343V AX 2          | VERIZON COMMUNICATIONS 4.600..... |            | 06/20/2016    | BAS-MERRILL LYNCH.....         |                           | 2,236,660     | 2,000,000 | 1,982,900   | 1,989,922                               | 0  | 809                                     | 0   | 809                                  | 0  | 1,990,731                                     | 0  | 245,929                          | 245,929                       | 66,956   | 04/01/2021                       | 2FE.....                                 |
| 929160 AR 0          | VULCAN MATERIALS 7.500.....       |            | 03/31/2016    | BARCLAYS CAPITAL INC.....      |                           | 0             | 0         | 0           | 0                                       | 0  | (5)                                     | 0   | (5)                                  | 0  | (5)   | 0  | 5                                | 5                             | 11,458   | 06/15/2021                       | 2FE.....                                 |
| 94973V AW 7          | WELLPOINT INC 3.700.....          |            | 06/21/2016    | MITSUBISHI SECURITIES (US..... |                           | 1,065,240     | 1,000,000 | 998,840     | 999,264                                 | 0  | 52                                      | 0   | 52                                   | 0  | 999,316                                       | 0  | 65,924                           | 65,924                        | 31,758   | 08/15/2021                       | 2FE.....                                 |
| 949746 QU 8          | WELLS FARGO 3.676.....            |            | 06/15/2016    | MATURED.....                   |                           | 1,000,000     | 1,000,000 | 1,083,880   | 1,010,085                               | 0  | (10,085)                                | 0   | (10,085)                             | 0  | 1,000,000                                     | 0  | 0                                | 0                             | 27,570   | 06/15/2016                       | 1FE.....                                 |
| 984121 CD 3          | XEROX CORP 4.500.....             |            | 04/01/2016    | CITIGROUP GLOBAL MARKETS.....  |                           | 1,010,740     | 1,000,000 | 1,015,330   | 1,009,601                               | 0  | (419)                                   | 0   | (419)                                | 0  | 1,009,182                                     | 0  | 1,558                            | 1,558                         | 17,625   | 05/15/2021                       | 2FE.....                                 |
| 988498 AG 6          | YUM! BRANDS INC 3.875.....        |            | 04/25/2016    | GOLDMAN SACHS & CO.....        |                           | 998,750       | 1,000,000 | 998,670     | 974,540                                 | 24,763                                   | 79                                      | 0   | 24,842                               | 0  | 999,382                                       | 0  | (632)                            | (632)                         | 19,052   | 11/01/2020                       | 3FE.....                                 |

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                   | 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) |
| 78008K 5V 1          | ROYAL BANK OF CANADA 2.875    |         | A 04/19/2016  | MATURED                   |                           | 1,000,000     | 1,000,000 | 1,041,530   | 1,002,990                               | 0  | (2,990)                                 | 0   | (2,990)                              | 0  | 1,000,000                                     | 0  | 0                                | 0                             | 14,375   | 04/19/2016                       | 1FE                                      |
| 878744 AA 9          | TECK RESOURCES 3.000          |         | A 05/20/2016  | MORGAN STANLEY            |                           | 907,500       | 1,000,000 | 800,000     | 615,000                                 | 383,566                                  | 2,871                                   | 198,682   | 187,755                              | 0  | 802,755                                       | 0  | 104,745                          | 104,745                       | 22,000   | 03/01/2019                       | 4FE                                      |
| 22303Q AP 5          | COVIDIEN INTERNATIONAL 2.950  |         | E 04/15/2016  | TENDERED                  |                           | 2,097,720     | 2,000,000 | 1,995,460   | 1,996,528                               | 0  | 89                                      | 0   | 89                                   | 0  | 1,996,618                                     | 0  | 101,102                          | 101,102                       | 19,667   | 06/15/2023                       | 1FE                                      |
| 25156P AP 8          | DEUTSCHE TELEKOM (144A) 3.125 |         | F 04/11/2016  | MATURED                   |                           | 3,000,000     | 3,000,000 | 2,996,970   | 2,999,638                               | 0  | 362                                     | 0   | 362                                  | 0  | 3,000,000                                     | 0  | 0                                | 0                             | 46,875   | 04/11/2016                       | 2FE                                      |
| 29358Q AA 7          | ENSCO PLC 4.700               |         | F 04/04/2016  | TENDERED                  |                           | 720,000       | 1,000,000 | 697,870     | 1,066,808                               | 0  | (2,463)                                 | 366,012   | (368,475)                            | 0  | 698,333                                       | 0  | 21,667                           | 21,667                        | 26,111   | 03/15/2021                       | 3FE                                      |
| 76720A AB 2          | RIO TINTO FINANCE 2.000       |         | F 04/27/2016  | TENDERED                  |                           | 1,006,910     | 1,000,000 | 998,720     | 999,662                                 | 0  | 90                                      | 0   | 90                                   | 0  | 999,753                                       | 0  | 7,157                            | 7,157                         | 12,056   | 03/22/2017                       | 1FE                                      |
| 76720I AK 2          | RIO TINTO FINANCE 3.500       |         | F 06/21/2016  | TENDERED                  |                           | 1,492,259     | 1,395,000 | 1,445,136   | 1,423,996                               | 0  | (2,665)                                 | 0   | (2,665)                              | 0  | 1,421,331                                     | 0  | 70,928                           | 70,928                        | 31,194   | 11/02/2020                       | 2FE                                      |
| 88165F AF 9          | TEVA PHARMACEUTICALS F 3.650  |         | F 06/21/2016  | CREDIT SUISSE FIRST BOSTO |                           | 1,050,050     | 1,000,000 | 996,350     | 997,667                                 | 0  | 174                                     | 0   | 174                                  | 0  | 997,841                                       | 0  | 52,209                           | 52,209                        | 22,711   | 11/10/2021                       | 2FE                                      |
| 90351D AF 4          | UBS GROUP FUNDING (144) 4.125 |         | F 06/20/2016  | NOMURA SECURITIES INTL    |                           | 1,036,310     | 1,000,000 | 997,790     | 997,790                                 | 0  | (12)                                    | 0   | (12)                                 | 0  | 997,778                                       | 0  | 38,532                           | 38,532                        | 8,938  | 04/15/2026                       | 2FE                                      |
| 91911T AJ 2          | VALE OVERSEAS LIMITED 5.625   |         | F 05/13/2016  | GOLDMAN SACHS & CO        |                           | 1,000,000     | 1,000,000 | 1,011,300   | 1,004,814                               | 0  | (457)                                   | 0   | (457)                                | 0  | 1,004,357                                     | 0  | (4,357)                          | (4,357)                       | 37,969   | 09/15/2019                       | 2FE                                      |
| 928670 AF 5          | VOLKSWAGEN INTL FIN NV 2.875  |         | F 04/01/2016  | MATURED                   |                           | 2,000,000     | 2,000,000 | 1,985,620   | 1,999,118                               | 0  | 882                                     | 0   | 882                                  | 0  | 2,000,000                                     | 0  | 0                                | 0                             | 28,750   | 04/01/2016                       | 2FE                                      |
| 04541G AS 1          | ABSLB 2000-LB1 AF6 7.615      |         | 05/21/2016    | PAID ON PRINCIPAL         |                           | 162,603       | 162,603   | 169,717     | 161,997                                 | 0  | 606                                     | 0   | 606                                  | 0  | 162,603                                       | 0  | 0                                | 0                             | 4,507  | 03/21/2029                       | 1FM                                      |
| 05949Q AW 5          | BAFC 2006-2 2A15 CMO 5.750    |         | 06/25/2016    | PAID ON PRINCIPAL         |                           | 63,663        | 63,663    | 63,300      | 59,014                                  | (0)                                      | 4,649                                   | 0   | 4,649                                | 0  | 63,663  | 0  | 0                                | 0                             | 1,439  | 03/25/2036                       | 1FM                                      |
| 07386H NQ 0          | BALTA 2004-12 1A1 CMO 1.153   |         | 06/27/2016    | PAID ON PRINCIPAL         |                           | 187,648       | 187,648   | 146,365     | 146,908                                 | 0  | 40,740                                  | 0   | 40,740                               | 0  | 187,648                                       | 0  | 0                                | 0                             | 855  | 01/25/2035                       | 1FM                                      |
| 05948X BV 2          | BOAMS 2003-D 2A4 CMO 3.360    |         | 06/25/2016    | PAID ON PRINCIPAL         |                           | 39,682        | 39,682    | 38,507      | 38,520                                  | 0  | 1,162                                   | 0   | 1,162                                | 0  | 39,682  | 0  | 0                                | 0                             | 522  | 05/25/2033                       | 1FM                                      |
| 05948X EB 3          | BOAMS 2003-E 2A1 CMO 3.274    |         | 06/25/2016    | PAID ON PRINCIPAL         |                           | 6,671         | 6,671     | 6,429       | 6,424                                   | 0  | 248                                     | 0   | 248                                  | 0  | 6,671   | 0  | 0                                | 0                             | 79   | 06/25/2033                       | 1FM                                      |
| 05948X SR 3          | BOAMS 2003-7 A2 CMO 4.750     |         | 06/25/2016    | PAID ON PRINCIPAL         |                           | 473,194       | 473,194   | 478,425     | 471,808                                 | 0  | 1,386                                   | 0   | 1,386                                | 0  | 473,194                                       | 0  | 0                                | 0                             | 10,979   | 09/25/2018                       | 1FM                                      |
| 05948X WL 1          | BOAMS 2003-8 2A5 CMO 5.000    |         | 06/25/2016    | PAID ON PRINCIPAL         |                           | 561,643       | 561,643   | 548,860     | 556,109                                 | 0  | 5,534                                   | 0   | 5,534                                | 0  | 561,643                                       | 0  | 0                                | 0                             | 13,664   | 11/25/2018                       | 1FM                                      |
| 05948X D3 2          | BOAMS 2003-9 3A1 CMO 5.000    |         | 06/25/2016    | PAID ON PRINCIPAL         |                           | 390,379       | 390,379   | 381,535     | 386,663                                 | 0  | 3,717                                   | 0   | 3,717                                | 0  | 390,379                                       | 0  | 0                                | 0                             | 9,529  | 12/25/2018                       | 1FM                                      |
| 16162T V5 2          | CHASE 2002-S6 2A1 CMO 6.000   |         | 06/25/2016    | PAID ON PRINCIPAL         |                           | 1,248         | 1,248     | 1,248       | 1,243                                   | 0  | 5                                       | 0   | 5                                    | 0  | 1,248   | 0  | 0                                | 0                             | 32   | 05/25/2017                       | 1FE                                      |
| 17315M AJ 4          | CMLTI 2009-7 5A1 CMO ( 5.500  |         | 06/25/2016    | PAID ON PRINCIPAL         |                           | 783,490       | 783,490   | 793,528     | 729,364                                 | 0  | 54,126                                  | 0   | 54,126                               | 0  | 783,490                                       | 0  | 0                                | 0                             | 19,402   | 12/25/2035                       | 1FM                                      |
| 22541Q 4A 7          | CSFB 2003-29 4A1 CMO 6.000    |         | 06/25/2016    | PAID ON PRINCIPAL         |                           | 132,005       | 132,005   | 136,938     | 136,214                                 | 0  | (4,210)                                 | 0   | (4,210)                              | 0  | 132,005                                       | 0  | 0                                | 0                             | 3,301  | 12/25/2033                       | 1FM                                      |
| 2254W0 JY 2          | CSFB 2004-7 3A1 CMO 5.000     |         | 06/25/2016    | PAID ON PRINCIPAL         |                           | 91,014        | 91,014    | 91,853      | 90,893                                  | 0  | 121                                     | 0   | 121                                  | 0  | 91,014  | 0  | 0                                | 0                             | 1,903  | 10/25/2019                       | 1FM                                      |
| 12646X AJ 1          | CSMC 2013-IVR3 A2 CMO 3.000   |         | 06/25/2016    | PAID ON PRINCIPAL         |                           | 423,316       | 423,316   | 399,505     | 403,243                                 | 0  | 20,073                                  | 0   | 20,073                               | 0  | 423,316                                       | 0  | 0                                | 0                             | 5,295  | 05/25/2043                       | 1FM                                      |
| 12647M AM 7          | CSMC 2013-6 1A1 CMO 2.500     |         | 06/25/2016    | PAID ON PRINCIPAL         |                           | 348,875       | 348,875   | 340,699     | 342,068                                 | 0  | 6,808                                   | 0   | 6,808                                | 0  | 348,875                                       | 0  | 0                                | 0                             | 3,606  | 07/25/2028                       | 1FM                                      |
| 12667F A4 7          | CWALT 2004-33 3A1 CMO 2.663   |         | 06/25/2016    | PAID ON PRINCIPAL         |                           | 225,454       | 225,454   | 161,764     | 126,020                                 | 0  | 99,434                                  | 0   | 99,434                               | 0  | 225,454                                       | 0  | 0                                | 0                             | 2,781  | 12/25/2034                       | 1FM                                      |
| 36242D KV 4          | GSR 2004-12 2A2 CMO 2.701     |         | 06/25/2016    | PAID ON PRINCIPAL         |                           | 200,053       | 200,053   | 96,060      | 96,060                                  | 0  | 103,994                                 | 0   | 103,994                              | 0  | 200,053                                       | 0  | 0                                | 0                             | 2,201  | 12/25/2034                       | 1FM                                      |
| 46640M AX 8          | JPMMT 2013-3 A10 CMO ( 3.444  |         | 06/25/2016    | PAID ON PRINCIPAL         |                           | 1,357,770     | 1,357,770 | 1,325,099   | 1,327,228                               | 0  | 30,542                                  | 0   | 30,542                               | 0  | 1,357,770                                     | 0  | 0                                | 0                             | 19,468   | 07/25/2043                       | 1FM                                      |
| 576455 AC 3          | MABS 2006-HE5 A3 613          |         | 06/27/2016    | PAID ON PRINCIPAL         |                           | 201,359       | 201,359   | 100,168     | 85,428                                  | 0  | 115,931                                 | 0   | 115,931                              | 0  | 201,359                                       | 0  | 0                                | 0                             | 493  | 11/25/2036                       | 1FM                                      |
| 55275R AD 4          | MABS 2006-NC3 A4 613          |         | 06/27/2016    | PAID ON PRINCIPAL         |                           | 205,124       | 205,124   | 91,321      | 77,206                                  | 0  | 127,918                                 | 0   | 127,918                              | 0  | 205,124                                       | 0  | 0                                | 0                             | 529  | 10/25/2036                       | 1FM                                      |
| 55265K A7 4          | MASTR 2003-7 2A3 CMO 5.000    |         | 06/25/2016    | PAID ON PRINCIPAL         |                           | 36,994        | 36,994    | 37,364      | 36,880                                  | 0  | 114                                     | 0   | 114                                  | 0  | 36,994  | 0  | 0                                | 0                             | 774  | 08/25/2018                       | 1FM                                      |
| 55265K K2 4          | MASTR 2003-8 2A1 CMO 4.500    |         | 06/25/2016    | PAID ON PRINCIPAL         |                           | 6,259         | 6,259     | 6,283       | 6,241                                   | 0  | 18                                      | 0   | 18                                   | 0  | 6,259   | 0  | 0                                | 0                             | 118  | 09/25/2018                       | 1FM                                      |
| 55265K M6 3          | MASTR 2003-8 8A1 CMO 5.500    |         | 06/25/2016    | PAID ON PRINCIPAL         |                           | 186,223       | 186,223   | 181,975     | 182,816                                 | 0  | 3,407                                   | 0   | 3,407                                | 0  | 186,223                                       | 0  | 0                                | 0                             | 4,266  | 09/25/2033                       | 1FM                                      |
| 55265K P3 7          | MASTR 2003-9 1A1 CMO 5.000    |         | 06/25/2016    | PAID ON PRINCIPAL         |                           | 128,594       | 128,594   | 127,931     | 128,078                                 | 0  | 516                                     | 0   | 516                                  | 0  | 128,594                                       | 0  | 0                                | 0                             | 2,850  | 10/25/2018                       | 1FM                                      |
| 61744C BD 7          | MSAC 2004-SD1 A 1.253         |         | 06/27/2016    | PAID ON PRINCIPAL         |                           | 317,481       | 317,481   | 284,987     | 282,484                                 | (0)                                      | 34,997                                  | 0   | 34,997                               | 0  | 317,481                                       | 0  | 0                                | 0                             | 1,621  | 08/25/2034                       | 1FM                                      |
| 76110H M6 3          | RALI 2005-QA1 A1 CMO .753     |         | 06/25/2016    | PAID ON PRINCIPAL         |                           | 341,934       | 341,934   | 285,515     | 299,103                                 | 0  | 42,831                                  | 0   | 42,831                               | 0  | 341,934                                       | 0  | 0                                | 0                             | 962  | 01/25/2035                       | 1FM                                      |

### 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  | 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) |
| 76112B  | WV 8 RAMP 2005-RS7 A3 823                          |            | 06/27/2016    | PAID ON PRINCIPAL         |                           | 249,339       | 249,339     | 175,161     | 196,918                                 | 0  | 52,421                                  | 0   | 52,421                               | 0  | 249,339                                       | 0  | 0                                | 0                             | 794  | 07/25/2035                       | 1FM                                      |
| 76110W  | UX 2 RASC 2003-KS10 A16 4,540                      |            | 06/25/2016    | PAID ON PRINCIPAL         |                           | 7,460         | 7,460       | 7,458       | 7,440                                   | 0  | 20                                      | 0   | 20                                   | 0  | 7,460   | 0  | 0                                | 0                             | 150  | 12/25/2033                       | 1FM                                      |
| 76110W  | UP 9 RASC 2003-KS9 A1B (AM 1.093                   |            | 06/27/2016    | PAID ON PRINCIPAL         |                           | 12,842        | 12,842      | 9,330       | 7,609                                   | 0  | 5,233                                   | 0   | 5,233                                | 0  | 12,842  | 0  | 0                                | 0                             | 49   | 11/25/2033                       | 1FM                                      |
| 76110W  | UP 9 RASC 2003-KS9 A1B (AM 1.086                   |            | 05/25/2016    | RECOVERY OF PAR WRITE-OFF |                           | 0             | (3,181)     | (2,311)     | (1,885)                                 | 0  | 4                                       | 0   | 4                                    | 0  | (1,881)                                       | 0  | 1,881                            | 1,881                         | 0  | 11/25/2033                       | 1FM                                      |
| 76111X  | EA 7 RFMSI 2003-S20 2A1 CMO 4,750                  |            | 06/25/2016    | PAID ON PRINCIPAL         |                           | 132,801       | 132,801     | 128,101     | 131,046                                 | 0  | 1,755                                   | 0   | 1,755                                | 0  | 132,801                                       | 0  | 0                                | 0                             | 2,543  | 12/25/2018                       | 1FM                                      |
| 81377N  | AA 2 SABR 2007-BR3 A2A 523                         |            | 06/27/2016    | PAID ON PRINCIPAL         |                           | 119,989       | 119,989     | 41,075      | 32,837                                  | 0  | 87,151                                  | 0   | 87,151                               | 0  | 119,989                                       | 0  | 0                                | 0                             | 247  | 04/25/2037                       | 1FM                                      |
| 81375F  | CX 9 SASI 1993-7 B1 CMO 6,250                      |            | 06/25/2016    | PAID ON PRINCIPAL         |                           | 1,270         | 1,270       | 1,228       | 1,251                                   | 0  | 20                                      | 0   | 20                                   | 0  | 1,270   | 0  | 0                                | 0                             | 32   | 12/25/2023                       | 1FM                                      |
| 81375F  | CX 9 SASI 1993-7 B1 CMO 6,250                      |            | 05/25/2016    | WRITTEN OFF               |                           | 0             | 0           | 0           | 0                                       | 0  | 0                                       | 0   | 0                                    | 0  | 0   | 0  | (0)                              | (0)                           | 0  | 12/25/2023                       | 1FM                                      |
| 79549A  | XJ 3 SBM7 2003-HE1 M1 1,728                        |            | 06/27/2016    | PAID ON PRINCIPAL         |                           | 300,525       | 300,525     | 238,283     | 248,054                                 | 0  | 52,471                                  | 0   | 52,471                               | 0  | 300,525                                       | 0  | 0                                | 0                             | 2,079  | 04/25/2033                       | 1FM                                      |
| 81745E  | AA 7 SEMT 2013-8 A1 CMO 3,000                      |            | 06/25/2016    | PAID ON PRINCIPAL         |                           | 387,100       | 387,100     | 378,212     | 379,257                                 | 0  | 7,844                                   | 0   | 7,844                                | 0  | 387,100                                       | 0  | 0                                | 0                             | 4,858  | 06/25/2043                       | 1FM                                      |
| 939336  | PC 1 WAMU 2003-AR1 A6 CMO 2,481                    |            | 06/25/2016    | PAID ON PRINCIPAL         |                           | 1,836         | 1,836       | 1,657       | 1,666                                   | 0  | 169                                     | 0   | 169                                  | 0  | 1,836   | 0  | 0                                | 0                             | 19   | 03/25/2033                       | 1FM                                      |
| 92922F  | GA 0 WAMU 2003-S10 A2 CMO 5,000                    |            | 06/25/2016    | PAID ON PRINCIPAL         |                           | 237,269       | 237,269     | 236,379     | 236,453                                 | 0  | 816                                     | 0   | 816                                  | 0  | 237,269                                       | 0  | 0                                | 0                             | 5,090  | 10/25/2018                       | 1FM                                      |
| 92922F  | KE 7 WAMU 2003-S13 21A1 CMO 4,500                  |            | 06/25/2016    | PAID ON PRINCIPAL         |                           | 28,768        | 28,768      | 28,337      | 28,593                                  | 0  | 175                                     | 0   | 175                                  | 0  | 28,768  | 0  | 0                                | 0                             | 528  | 12/25/2018                       | 1FM                                      |
| 929227  | 6Y 7 WAMU 2003-S6 2A3 CMO 4,750                    |            | 06/25/2016    | PAID ON PRINCIPAL         |                           | 13,656        | 13,656      | 13,699      | 13,614                                  | 0  | 42                                      | 0   | 42                                   | 0  | 13,656  | 0  | 0                                | 0                             | 272  | 07/25/2018                       | 1FM                                      |
| 94979W  | AA 7 WFMSB 2003-G A1 CMO 2,718                     |            | 06/25/2016    | PAID ON PRINCIPAL         |                           | 8,121         | 8,121       | 7,735       | 7,145                                   | 0  | 976                                     | 0   | 976                                  | 0  | 8,121   | 0  | 0                                | 0                             | 89   | 06/25/2033                       | 1FM                                      |
| 94980D  | AB 4 WFMSB 2003-M A2 CMO 2,787                     |            | 06/25/2016    | PAID ON PRINCIPAL         |                           | 18,265        | 18,265      | 17,767      | 16,458                                  | 0  | 1,807                                   | 0   | 1,807                                | 0  | 18,265  | 0  | 0                                | 0                             | 228  | 12/25/2033                       | 1FM                                      |
| 94981Y  | AB 7 WFMSB 2004-BB A2 CMO 2,850                    |            | 06/25/2016    | PAID ON PRINCIPAL         |                           | 100,232       | 100,232     | 86,513      | 80,845                                  | 0  | 19,387                                  | 0   | 19,387                               | 0  | 100,232                                       | 0  | 0                                | 0                             | 1,213  | 01/25/2035                       | 1FM                                      |
| 94981N  | AH 8 WFMSB 2005-AR4 2A2 CMO 2,985                  |            | 06/25/2016    | PAID ON PRINCIPAL         |                           | 98,428        | 98,428      | 86,617      | 82,218                                  | 0  | 16,211                                  | 0   | 16,211                               | 0  | 98,428  | 0  | 0                                | 0                             | 1,200  | 04/25/2035                       | 1FM                                      |
| 97652P  | AA 9 WIN 2014-1 A1 CMO (144 4,000                  |            | 06/20/2016    | PAID ON PRINCIPAL         |                           | 236,511       | 236,511     | 244,493     | 242,580                                 | 1,759                                    | (7,829)                                 | 0   | (6,070)                              | 0  | 236,511                                       | 0  | 0                                | 0                             | 3,851  | 06/20/2044                       | 1FM                                      |
| 92977Y  | BR 1 WMLT 2005-B 4A1 CMO 2,766                     |            | 06/20/2016    | PAID ON PRINCIPAL         |                           | 77,241        | 77,241      | 68,452      | 58,951                                  | 0  | 18,291                                  | 0   | 18,291                               | 0  | 77,241  | 0  | 0                                | 0                             | 917  | 10/20/2035                       | 1FM                                      |
| 46361T  | AA 0 ICOT 2013-IRV A1 2,068                        |            | 06/15/2016    | PAID ON PRINCIPAL         |                           | 139,574       | 139,574     | 140,963     | 140,514                                 | 0  | (940)                                   | 0   | (940)                                | 0  | 139,574                                       | 0  | 0                                | 0                             | 1,203  | 05/15/2048                       | 1FM                                      |
| 52108H  | YK 4 LBUBS 2004-C1 A4 4,568                        |            | 06/15/2016    | PAID ON PRINCIPAL         |                           | 15,571        | 15,571      | 15,647      | 15,574                                  | 0  | (4)                                     | 0   | (4)                                  | 0  | 15,571  | 0  | 0                                | 0                             | 297  | 01/15/2031                       | 1FM                                      |
| 61757L  | AE 0 MSC 2008-T29 A4 6,476                         |            | 06/11/2016    | PAID ON PRINCIPAL         |                           | 112,397       | 112,397     | 113,513     | 112,293                                 | 0  | 105                                     | 0   | 105                                  | 0  | 112,397                                       | 0  | 0                                | 0                             | 3,195  | 01/11/2043                       | 1FM                                      |
| 14313K  | AD 0 CARMX 2012-3 A4 790                           |            | 06/15/2016    | PAID ON PRINCIPAL         |                           | 850,478       | 850,478     | 848,784     | 849,254                                 | 0  | 1,224                                   | 0   | 1,224                                | 0  | 850,478                                       | 0  | 0                                | 0                             | 2,778  | 04/16/2018                       | 1FE                                      |
| 14314M  | AA 1 CARMX 2016-2 A1 650                           |            | 04/22/2016    | TRAVELERS MMLP            |                           | 48,000,000    | 48,000,000  | 48,000,000  | 48,000,000                              | 0  | (0)                                     | 0   | (0)                                  | 0  | 48,000,000                                    | 0  | 0                                | 0                             | 1,733  | 04/17/2017                       | 1FE                                      |
| 13057Y  | AA 8 CRART 2016-2 A1 670                           |            | 06/21/2016    | TRAVELERS MMLP            |                           | 40,000,000    | 40,000,000  | 40,000,000  | 40,000,000                              | 0  | 52                                      | 0   | 52                                   | 0  | 40,000,052                                    | 0  | (52)                             | (52)                          | 3,722  | 06/15/2017                       | 1FE                                      |
| 34532E  | AA 3 FORDO 2016-B A1 630                           |            | 05/16/2016    | PAID ON PRINCIPAL         |                           | 6,221,821     | 6,221,821   | 6,221,821   | 6,221,821                               | 0  | 0                                       | 0   | 0                                    | 0  | 6,221,821                                     | 0  | 0                                | 0                             | 2,178  | 05/15/2017                       | 1FE                                      |
| 34532E  | AA 3 FORDO 2016-B A1 630                           |            | 05/23/2016    | TRAVELERS MMLP            |                           | 29,278,179    | 29,278,179  | 29,278,179  | 29,278,179                              | 0  | (40)                                    | 0   | (40)                                 | 0  | 29,278,139                                    | 0  | 40                               | 40                            | 13,834   | 05/15/2017                       | 1FE                                      |
| 3899999   | Total Bonds - Industrial and Miscellaneous         |            |               |                           |                           |               | 236,934,001 | 236,210,295 | 233,179,015                             | 234,153,671                              | 1,734,641                               | 956,970   | 3,832,495                            | (1,140,884)                                | 233,012,787                                   | 0  | 3,921,214                        | 3,921,214                     | 2,527,396  | XXX                              | XXX                                      |
| 8399997   | Total Bonds - Part 4                               |            |               |                           |                           |               | 397,014,470 | 396,290,763 | 397,897,679                             | 394,499,051                              | 1,734,641                               | 676,379   | 3,832,495                            | (1,421,475)                                | 393,077,576                                   | 0  | 3,936,894                        | 3,936,894                     | 5,663,617  | XXX                              | XXX                                      |
| 8399999   | Total Bonds  |            |               |                           |                           |               | 397,014,470 | 396,290,763 | 397,897,679                             | 394,499,051                              | 1,734,641                               | 676,379   | 3,832,495                            | (1,421,475)                                | 393,077,576                                   | 0  | 3,936,894                        | 3,936,894                     | 5,663,617  | XXX                              | XXX                                      |
| <b>Common Stocks - Industrial and Miscellaneous</b> |  |            |               |                           |                           |               |             |             |   |  |   |   |                                      |  |   |  |                                  |                               |  |                                  |  |
| 12514G  | 10 8 CDW CORP                                      |            | 06/08/2016    | CITIGROUP GLOBAL MKTS     |                           | 16,732,000    | 712,266     | XXX         | 702,472                                 | 0  | 0                                       | 0   | 0                                    | 702,472                                    | 0   | 9,793                                    | 9,793                            | 1,130                         | XXX  | L                                |  |
| 38173M  | 10 2 GOLUB CAPITAL BDC INC                         |            | 06/30/2016    | CITIGROUP GLOBAL MKTS     |                           | 24,579,000    | 430,732     | XXX         | 392,035                                 | (16,714)                                 | 0                                       | 0   | (16,714)                             | 392,035                                    | 0   | 38,697                                   | 38,697                           | 10,105                        | XXX  | L                                |  |
| 9099999   | Total Common Stocks - Industrial and Miscellaneous |            |               |                           |                           |               | 1,142,998   | XXX         | 1,094,507                               | 408,749                                  | (16,714)                                | 0   | 0                                    | (16,714)                                   | 1,094,507                                     | 0  | 48,490                           | 48,490                        | 11,236   | 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                                   | For<br>e<br>i<br>g<br>n | Disposal Date | Name of Purchaser | Number of Shares<br>of Stock | Consideration | Par Value | Actual Cost | Prior Year<br>Book/Adjusted<br>Carrying Value | Unrealized<br>Valuation<br>Increase/<br>(Decrease) | Current Year's<br>(Amortization)/<br>Accretion | Current Year's<br>Other-Than-<br>Temporary<br>Impairment<br>Recognized | Total Change in<br>B./A.C.V.<br>(11+12-13) | Total Foreign<br>Exchange<br>Change in<br>B./A.C.V. | Book/Adjusted<br>Carrying Value at<br>Disposal Date | Foreign<br>Exchange Gain<br>(Loss) on<br>Disposal | Realized Gain<br>(Loss) on<br>Disposal | Total Gain<br>(Loss) on<br>Disposal | Bond Interest<br>/ Stock<br>Dividends<br>Received<br>During Year | Stated<br>Contractual<br>Maturity Date | NAIC<br>Designation or<br>Market<br>Indicator<br>(a) |
| 9799997              | Total Common Stocks - Part 4.....             |                         |               |                   |                              | 1,142,998     | XXX       | 1,094,507   | 408,749                                       | (16,714)   | 0  | 0  | (16,714)                                   | 0   | 1,094,507   | 0   | 48,490                                 | 48,490                              | 11,236   | XXX                                    | XXX  |
| 9799999              | Total Common Stocks.....                      |                         |               |                   |                              | 1,142,998     | XXX       | 1,094,507   | 408,749                                       | (16,714)   | 0  | 0  | (16,714)                                   | 0   | 1,094,507   | 0   | 48,490                                 | 48,490                              | 11,236   | XXX                                    | XXX  |
| 9899999              | Total Preferred and Common Stocks.....        |                         |               |                   |                              | 1,142,998     | XXX       | 1,094,507   | 408,749                                       | (16,714)   | 0  | 0  | (16,714)                                   | 0   | 1,094,507   | 0   | 48,490                                 | 48,490                              | 11,236   | XXX                                    | XXX  |
| 9999999              | Total Bonds, Preferred and Common Stocks..... |                         |               |                   |                              | 398,157,467   | XXX       | 398,992,186 | 394,907,800                                   | 1,717,927  | 676,379  | 3,832,495  | (1,438,189)                                | 0   | 394,172,083   | 0   | 3,985,384                              | 3,985,384                           | 5,674,853  | XXX                                    | XXX  |

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

**SCHEDULE DB - PART A - SECTION 1**

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

| 1           | 2  | 3                             | 4                      | 5   | 6          | 7                              | 8                   | 9               | 10  | 11   | 12   | 13                  | 14                           | 15   | 16         | 17                                       | 18   | 19  | 20   | 21                 | 22                                 | 23   |
|-------------|--|-------------------------------|------------------------|---|------------|--------------------------------|---------------------|-----------------|---|--|--|---------------------|------------------------------|------|------------|--|--|---|--|--------------------|------------------------------------|--|
| Description | Description of Items(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Exchange, Counterparty or Central Clearinghouse | Trade Date | Date of Maturity or Expiration | Number of Contracts | Notional Amount | Strike Price, Rate of Index Received (Paid) | Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid | Current Year Initial Cost of Premium (Received) Paid | Current Year Income | Book/Adjusted Carrying Value | 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> |  |                 |                              |   |                               |                        |                                |          |            |                   |                      |                 |                              |                             |                           |  |  |   |                    |  |                        |
| TYU6.....            | .....(4,000)                           | (4,000,000)     | US 10YR NOTE (CBT) SEP16.... | Portfolio Hedge.....  | D-1.....                      | Interest...            | 09/30/2016                     | CBT..... | 05/25/2016 | .... 129.3516     | .... 132.9844        | ...(14,531,223) | .....0                       | .....0                      | .....0                    | .....0   | ...(14,531,223)                                  | ....(14,531,223)  | .....4,200,000     | .....0001  | .....(1,000)           |
| 13429999             | Total-Short Futures-Hedging Other..... |                 |                              |   |                               |                        |                                |          |            |                   |                      |                 | .....0                       | .....0                      | .....0                    | .....0   | ...(14,531,223)                                  | ....(14,531,223)  | .....4,200,000     | XXX  | XXX                    |
| 13899999             | Total-Short Futures.....               |                 |                              |   |                               |                        |                                |          |            |                   |                      |                 | .....0                       | .....0                      | .....0                    | .....0   | ...(14,531,223)                                  | ....(14,531,223)  | .....4,200,000     | XXX  | XXX                    |
| 14099999             | Total-Hedging Other.....               |                 |                              |   |                               |                        |                                |          |            |                   |                      |                 | .....0                       | .....0                      | .....0                    | .....0   | ...(14,531,223)                                  | ....(14,531,223)  | .....4,200,000     | XXX  | XXX                    |
| 14499999             | TOTAL.....                             |                 |                              |   |                               |                        |                                |          |            |                   |                      |                 | .....0                       | .....0                      | .....0                    | .....0   | ...(14,531,223)                                  | ....(14,531,223)  | .....4,200,000     | XXX  | XXX                    |

QE07

**SCHEDULE DB - PART D - SECTION 1**  
Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

| 1<br>Description of Exchange, Counterparty or Central Clearinghouse | 2<br>Master Agreement<br>(Y or N) | 3<br>Credit Support Annex<br>(Y or N) | 4<br>Fair Value of Acceptable Collateral | Book Adjusted Carrying Value                         |  |                                 | Fair Value                         |                                    |                                  | 11<br>Potential Exposure | 12<br>Off-Balance Sheet Exposure |
|---|-----------------------------------|---------------------------------------|--|--|--|---------------------------------|------------------------------------|------------------------------------|----------------------------------|--------------------------|----------------------------------|
|   |                                   |                                       |  | 5<br>Contracts with Book/Adjusted Carrying Value > 0 | 6<br>Contracts with Book/Adjusted Carrying Value < 0 | 7<br>Exposure Net of Collateral | 8<br>Contracts with Fair Value > 0 | 9<br>Contracts with Fair Value < 0 | 10<br>Exposure Net of Collateral |                          |                                  |
| <b>Exchange Traded Derivatives</b>                                  |                                   |                                       |  |  |  |                                 |                                    |                                    |                                  |                          |                                  |
| 0199999. Aggregate Sum of Exchange Traded.....                      | XXX                               | XXX                                   | XXX                                      | .....0   | .....0   | .....0                          | .....0                             | (14,531,223)                       | .....0                           | 4,200,000                | .....0                           |
| 0999999. Gross Totals.....  |                                   |                                       |  | .....0   | .....0   | .....0                          | .....0                             | (14,531,223)                       | .....0                           | 4,200,000                | .....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<br>Exchange, Counterparty or Central Clearinghouse | 2<br>Type of Asset Pledged | 3<br>CUSIP Identification | 4<br>Description | 5<br>Fair Value | 6<br>Par Value | 7<br>Book/Adjusted Carrying Value | 8<br>Maturity Date | 9<br>Type of Margin (I, V or IV) |
|--|----------------------------|---------------------------|------------------|-----------------|----------------|-----------------------------------|--------------------|----------------------------------|
|--|----------------------------|---------------------------|------------------|-----------------|----------------|-----------------------------------|--------------------|----------------------------------|

**NONE**

QE09



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

Reinvested Collateral Assets Owned Current Statement Date

| 1   | 2   | 3     | 4                                   | 5               | 6                            | 7             |
|---|---|-------|-------------------------------------|-----------------|------------------------------|---------------|
| CUSIP Identification                        | Description                               | Code  | NAIC Designation / Market Indicator | Fair Value      | Book/Adjusted Carrying Value | Maturity Date |
| <b>U.S. Government - Issuer Obligations</b> |   |       |                                     |                 |                              |               |
|   | REPO - DEUTSCHE A TREASURY.....           | ..... | 1.....                              | .....151,887    | .....151,887                 | 07/01/2016... |
|   | REPO - HSBC A TREASURY.....               | ..... | 1.....                              | .....20,299,904 | .....20,299,904              | 07/01/2016... |
|   | REPO - RBC A TREASURY.....                | ..... | 1.....                              | .....20,299,904 | .....20,299,904              | 07/01/2016... |
|   | REPO - ROYAL A TREASURY.....              | ..... | 1.....                              | .....20,299,904 | .....20,299,904              | 07/01/2016... |
| 0199999.                                    | U.S. Government - Issuer Obligations..... |       |                                     | .....61,051,599 | .....61,051,599              | XXX           |
| 0599999.                                    | Total - U.S. Government.....              |       |                                     | .....61,051,599 | .....61,051,599              | XXX           |
| 6199999.                                    | Total - Issuer Obligations.....           |       |                                     | .....61,051,599 | .....61,051,599              | XXX           |
| 6599999.                                    | Subtotal - Bonds.....                     |       |                                     | .....61,051,599 | .....61,051,599              | XXX           |
| 9999999.                                    | Totals.....                               |       |                                     | .....61,051,599 | .....61,051,599              | XXX           |

General Interrogatories:

- Total activity for the year: Fair Value \$.....9,074,953 Book/Adjusted Carrying Value \$.....9,074,953
- Average balance for the year: Fair Value \$.....63,687,709 Book/Adjusted Carrying Value \$.....63,687,709
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....61,051,599 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<br>Designation /<br>Market Indicator | Fair Value | Book/Adjusted<br>Carrying Value | Maturity<br>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<br>Depository                              | 2<br>Code | 3<br>Rate of Interest | 4<br>Amount of Interest Received During Current Quarter | 5<br>Amount of Interest Accrued at Current Statement Date | Book Balance at End of Each Month During Current Quarter |                   |                  | 9<br>* |
|--|-----------|-----------------------|---|---|--|-------------------|------------------|--------|
|  |           |                       |   |   | 6<br>First Month   | 7<br>Second Month | 8<br>Third Month |        |
| <b>Open Depositories</b>                     |           |                       |   |   |  |                   |                  |        |
| Bank of America, N.A..... Hartford,CT.....   |           | .....0.000            | .....0  | .....0  | .....364   | .....46,172       | .....63,891      | XXX    |
| Citibank, N.A..... New Castle,DE.....        |           | .....0.000            | .....0  | .....0  | .....0   | .....(19,307)     | .....0           | XXX    |
| Citibank, N.A. - China..... Shanghai,CH..... |           | .....0.000            | .....0  | .....0  | .....43,267  | .....33,047       | .....22,458      | XXX    |
| 0199999. Total Open Depositories.....        | XXX       | XXX                   | .....0  | .....0  | .....43,631  | .....59,913       | .....86,349      | XXX    |
| 0399999. Total Cash on Deposit.....          | XXX       | XXX                   | .....0  | .....0  | .....43,631  | .....59,913       | .....86,349      | XXX    |
| 0499999. Cash in Company's Office.....       | XXX       | XXX                   | XXX   | XXX   | .....224   | .....91           | .....157         | XXX    |
| 0599999. Total Cash.....                     | XXX       | XXX                   | .....0  | .....0  | .....43,856  | .....60,004       | .....86,506      | XXX    |

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

Show Investments Owned End of Current Quarter

| 1<br>Description | 2<br>Code | 3<br>Date Acquired | 4<br>Rate of Interest | 5<br>Maturity Date | 6<br>Book/Adjusted Carrying Value | 7<br>Amount of Interest Due & Accrued | 8<br>Amount Received During Year |
|------------------|-----------|--------------------|-----------------------|--------------------|-----------------------------------|---------------------------------------|----------------------------------|
|------------------|-----------|--------------------|-----------------------|--------------------|-----------------------------------|---------------------------------------|----------------------------------|

**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<br>Direct<br>Premiums<br>Written | 2<br>Direct<br>Premiums<br>Earned | Direct Losses Paid |                             | 5<br>Direct<br>Losses<br>Incurred | Direct Losses Unpaid    |                             | 8<br>Direct<br>Losses<br>Incurred<br>But<br>Not<br>Reported |
|-------------------------------------|------------------------------------|-----------------------------------|--------------------|-----------------------------|-----------------------------------|-------------------------|-----------------------------|---|
|                                     |                                    |                                   | 3<br>Amount        | 4<br>Number<br>of<br>Claims |                                   | 6<br>Amount<br>Reported | 7<br>Number<br>of<br>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<br>Line 58 from overflow page..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 58999. Totals (Lines 58001 thru 58003+<br>58998) (Line 58 above).....        | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |



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

**SUPPLEMENT "A" TO SCHEDULE T**  
**EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN**  
**ALLOCATED BY STATES AND TERRITORIES**

**Hospitals**

| States, Etc.                        | 1<br>Direct<br>Premiums<br>Written | 2<br>Direct<br>Premiums<br>Earned | Direct Losses Paid |                             | 5<br>Direct<br>Losses<br>Incurred | Direct Losses Unpaid    |                             | 8<br>Direct<br>Losses<br>Incurred<br>But<br>Not<br>Reported |
|-------------------------------------|------------------------------------|-----------------------------------|--------------------|-----------------------------|-----------------------------------|-------------------------|-----------------------------|---|
|                                     |                                    |                                   | 3<br>Amount        | 4<br>Number<br>of<br>Claims |                                   | 6<br>Amount<br>Reported | 7<br>Number<br>of<br>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<br>Line 58 from overflow page..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 58999. Totals (Lines 58001 thru 58003+<br>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<br>Direct<br>Premiums<br>Written | 2<br>Direct<br>Premiums<br>Earned | Direct Losses Paid |                             | 5<br>Direct<br>Losses<br>Incurred | Direct Losses Unpaid    |                             | 8<br>Direct<br>Losses<br>Incurred<br>But<br>Not<br>Reported |
|-------------------------------------|------------------------------------|-----------------------------------|--------------------|-----------------------------|-----------------------------------|-------------------------|-----------------------------|---|
|                                     |                                    |                                   | 3<br>Amount        | 4<br>Number<br>of<br>Claims |                                   | 6<br>Amount<br>Reported | 7<br>Number<br>of<br>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<br>Line 58 from overflow page..... | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 58999. Totals (Lines 58001 thru 58003+<br>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 June 30, 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                             | 2                            | 3                            |
|-------------------------------|------------------------------|------------------------------|
| Direct<br>Written<br>Premiums | Direct<br>Earned<br>Premiums | Direct<br>Losses<br>Incurred |
| .....954,319                  | .....454,472                 | .....(39,236)                |

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