



QUARTERLY STATEMENT
AS OF SEPTEMBER 30, 2016
OF THE CONDITION AND AFFAIRS OF
THE TRAVELERS
INDEMNITY COMPANY

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

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

INCORPORATED/ORGANIZED, MARCH 25, 1903 COMMENCED BUSINESS, MAY 12, 1906

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

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

DIRECTORS

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

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

Signatures of Brian W. MacLean, Wendy C. Skjerven, and Douglas K. Russell with their respective titles: President, Secretary, and Controller.

Subscribed and sworn to before me this

20th day of October, 2016

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



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

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	12,123,636,008	0	12,123,636,008	11,615,786,707
2. Stocks:				
2.1 Preferred stocks.....	26,652,881	0	26,652,881	43,586,310
2.2 Common stocks.....	3,882,825,943	2,893,959	3,879,931,984	3,654,565,585
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	335,975,347	0	335,975,347	337,740,791
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(562,603,513)), cash equivalents (\$.....50,450,000) and short-term investments (\$.....570,288,663).....	58,135,150	0	58,135,150	528,901,773
6. Contract loans (including \$.....0 premium notes).....	2,056,682	2,056,682	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	1,072,207,386	206,558,908	865,648,477	814,009,222
9. Receivables for securities.....	6,786,102	0	6,786,102	34,479
10. Securities lending reinvested collateral assets.....	91,819,145	0	91,819,145	56,722,698
11. Aggregate write-ins for invested assets.....	(1,415,100)	0	(1,415,100)	(1,415,100)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	17,598,679,545	211,509,550	17,387,169,996	17,049,932,464
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	114,440,211	0	114,440,211	128,114,781
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	485,229,154	40,285,707	444,943,446	323,564,217
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....27,923,871 earned but unbilled premiums).....	1,096,937,307	5,343,098	1,091,594,210	1,000,301,503
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	16,554,183	1,568,250	14,985,933	18,632,915
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	1,394,437,247	0	1,394,437,247	1,412,437,734
16.2 Funds held by or deposited with reinsured companies.....	1,418,686	0	1,418,686	1,348,271
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.....	18,215,965	0	18,215,965	4,416,495
18.2 Net deferred tax asset.....	684,784,987	230,539,056	454,245,931	473,547,281
19. Guaranty funds receivable or on deposit.....	1,343,642	0	1,343,642	1,350,873
20. Electronic data processing equipment and software.....	64,883,913	0	64,883,913	68,950,400
21. Furniture and equipment, including health care delivery assets (\$.....0).....	169,789,829	169,789,829	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	1,181,154,523	797,413,394	383,741,129	335,236,828
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	22,827,869,193	1,456,448,884	21,371,420,309	20,817,833,762
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	22,827,869,193	1,456,448,884	21,371,420,309	20,817,833,762

**DETAILS OF WRITE-INS**

1101. Deferred gain/loss.....	(1,415,100)	0	(1,415,100)	(1,415,100)
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).....	(1,415,100)	0	(1,415,100)	(1,415,100)
2501. COLI supplemental benefits trust.....	135,266,572	0	135,266,572	132,855,599
2502. Suspense, undistributed payments.....	95,699,602	0	95,699,602	46,100,674
2503. Other assets.....	47,345,473	0	47,345,473	47,904,953
2598. Summary of remaining write-ins for Line 25 from overflow page.....	902,842,876	797,413,394	105,429,482	108,375,602
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,181,154,523	797,413,394	383,741,129	335,236,828

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,292,698,035).....	6,805,897,465	6,752,243,538
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,073,719,823	1,117,167,764
3. Loss adjustment expenses.....	1,588,113,597	1,556,633,166
4. Commissions payable, contingent commissions and other similar charges.....	132,057,117	148,059,971
5. Other expenses (excluding taxes, licenses and fees).....	118,075,708	145,105,485
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	73,085,756	79,327,037
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	0
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....8,361,891,659 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).....	2,351,965,896	2,203,577,313
10. Advance premium.....	93,495,660	87,359,171
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	11,938,490	11,212,179
12. Ceded reinsurance premiums payable (net of ceding commissions).....	80,367,348	55,955,181
13. Funds held by company under reinsurance treaties.....	119,864,158	118,570,417
14. Amounts withheld or retained by company for account of others.....	1,168,807,153	1,093,827,890
15. Remittances and items not allocated.....	197,892,703	188,580,406
16. Provision for reinsurance (including \$.....0 certified).....	93,392,002	93,392,002
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.....	420,032,907	167,244,283
20. Derivatives.....	0	0
21. Payable for securities.....	100,583,531	18,710,682
22. Payable for securities lending.....	91,819,145	56,722,698
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.....	79,586,553	79,554,366
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	14,600,695,013	13,973,243,548
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	14,600,695,013	13,973,243,548
29. Aggregate write-ins for special surplus funds.....	15,763,405	16,882,203
30. Common capital stock.....	10,790,700	10,790,700
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	4,234,154,921	4,234,154,921
35. Unassigned funds (surplus).....	2,510,016,270	2,582,762,389
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).....	6,770,725,296	6,844,590,214
38. Totals (Page 2, Line 28, Col. 3).....	21,371,420,309	20,817,833,762

## DETAILS OF WRITE-INS

2501. Escheat liability.....	94,249,487	94,903,999
2502. Other liabilities tri-party/tax credit bonds.....	859,684	1,432,806
2503. Retroactive reinsurance reserve assumed.....	283,115	284,551
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(15,805,732)	(17,066,990)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	79,586,553	79,554,366
2901. Special surplus from retroactive reinsurance.....	15,763,405	16,882,203
2902. ....	0	0
2903. ....	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	15,763,405	16,882,203
3201. ....	0	0
3202. ....	0	0
3203. ....	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

**THE TRAVELERS INDEMNITY COMPANY**  
**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.... 1,407,699,343).....	1,365,370,952	1,344,412,715	1,824,887,639
1.2 Assumed..... (written \$.... 16,207,495,573).....	15,553,972,927	15,009,816,699	20,094,324,800
1.3 Ceded..... (written \$.... 13,770,422,731).....	13,223,199,827	12,799,079,789	17,153,858,585
1.4 Net..... (written \$.... 3,844,772,186).....	3,696,144,052	3,555,149,624	4,765,353,855
DEDUCTIONS:			
2. Losses incurred (current accident year \$.... 2,014,360,860):			
2.1 Direct.....	698,111,856	580,556,073	730,458,380
2.2 Assumed.....	8,070,652,230	7,306,467,146	9,744,845,291
2.3 Ceded.....	6,823,471,736	6,199,678,449	8,231,671,458
2.4 Net.....	1,945,292,349	1,687,344,770	2,243,632,213
3. Loss adjustment expenses incurred.....	427,485,168	430,953,927	555,681,916
4. Other underwriting expenses incurred.....	1,150,518,914	1,109,633,813	1,468,750,805
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	3,523,296,431	3,227,932,510	4,268,064,934
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	172,847,622	327,217,114	497,288,921
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	366,441,051	386,714,685	888,242,424
10. Net realized capital gains (losses) less capital gains tax of \$.... 749,302.....	6,572,103	7,062,706	(329,267)
11. Net investment gain (loss) (Lines 9 + 10).....	373,013,154	393,777,391	888,913,157
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.... 1,883,853 amount charged off \$.... 8,247,484).....	(6,363,631)	(7,120,624)	(9,567,500)
13. Finance and service charges not included in premiums.....	13,158,308	13,046,426	17,411,642
14. Aggregate write-ins for miscellaneous income.....	47,526,970	9,961,222	17,974,158
15. Total other income (Lines 12 through 14).....	54,321,647	15,887,023	25,818,300
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	600,182,423	736,881,528	1,411,020,378
17. Dividends to policyholders.....	6,634,171	5,668,726	8,007,842
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	593,548,252	731,212,802	1,403,012,536
19. Federal and foreign income taxes incurred.....	121,529,786	156,565,996	238,882,111
20. Net income (Line 18 minus Line 19) (to Line 22).....	472,018,466	574,646,806	1,164,130,425
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	6,844,590,214	6,633,406,196	6,633,406,196
22. Net income (from Line 20).....	472,018,466	574,646,806	1,164,130,425
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.... 2,862,870.....	247,578,886	290,279,186	7,383,916
25. Change in net unrealized foreign exchange capital gain (loss).....	775,897	(1,409,414)	(1,437,536)
26. Change in net deferred income tax.....	(24,939,361)	(81,212,504)	(92,398,762)
27. Change in nonadmitted assets.....	(23,298,806)	139,621,823	211,852,087
28. Change in provision for reinsurance.....	0	0	(10,346,113)
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.....	(746,000,000)	(797,000,000)	(1,068,000,000)
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).....	(73,864,917)	124,925,896	211,184,018
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,770,725,296	6,758,332,092	6,844,590,214

**DETAILS OF WRITE-INS**

0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	43,576,969	12,579,407	17,050,463
1402. Change in COLI cash values.....	4,646,287	(719,915)	3,284,290
1403. Other assets tri-party/tax credit bond income.....	244,427	304,332	380,666
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(940,713)	(2,202,602)	(2,741,261)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	47,526,970	9,961,222	17,974,158
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

# THE TRAVELERS INDEMNITY COMPANY

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	3,663,178,722	3,550,148,868	4,792,307,194
2. Net investment income.....	433,788,534	449,628,196	959,313,360
3. Miscellaneous income.....	54,321,647	15,887,023	25,818,300
4. Total (Lines 1 through 3).....	4,151,288,903	4,015,664,087	5,777,438,855
5. Benefit and loss related payments.....	1,917,156,291	1,755,371,193	2,318,063,902
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,592,905,196	1,653,502,080	2,122,975,487
8. Dividends paid to policyholders.....	5,907,860	4,981,744	7,627,252
9. Federal and foreign income taxes paid (recovered) net of \$..... 1,856,662 tax on capital gains (losses).....	136,078,558	231,603,512	290,617,457
10. Total (Lines 5 through 9).....	3,652,047,905	3,645,458,529	4,739,284,098
11. Net cash from operations (Line 4 minus Line 10).....	499,240,998	370,205,557	1,038,154,757
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,762,274,058	2,136,624,784	2,699,959,474
12.2 Stocks.....	21,172,035	3,963,404	4,282,209
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	66,555,598	78,590,391	120,112,203
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	17,279	43	0
12.7 Miscellaneous proceeds.....	81,872,850	44,982,249	6,655,361
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,931,891,819	2,264,160,871	2,831,009,247
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	2,285,735,953	1,946,652,727	2,746,657,651
13.2 Stocks.....	0	5,240,111	0
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	6,852,082	88,200,043	105,427,380
13.5 Other invested assets.....	111,521,708	152,810,402	189,205,413
13.6 Miscellaneous applications.....	41,848,071	5,069,400	8,108,813
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,445,957,814	2,197,972,683	3,049,399,258
14. Net increase or (decrease) in contract loans and premium notes.....	(1,660,686)	3,851,807	4,973,799
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(512,405,309)	62,336,381	(223,363,810)
<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.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	746,000,000	797,000,000	1,068,000,000
16.6 Other cash provided (applied).....	288,397,689	260,739,294	95,885,813
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(457,602,312)	(536,260,706)	(972,114,187)
<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).....	(470,766,623)	(103,718,768)	(157,323,239)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	528,901,773	686,225,012	686,225,012
19.2 End of period (Line 18 plus Line 19.1).....	58,135,150	582,506,244	528,901,773
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Exchange of bonds.....	16,806,564	2,171,949	17,904,277
20.0002 Interest payment received in securities.....	1,501,079	968,338	1,432,397
20.0003 Stock distribution from limited partnerships.....	1,360,190	3,292,525	4,600,730
20.0004 Tax credits from certified capital company (CAPCO).....	32,257	30,852	41,355
20.0005 Bonds converted to stock.....	0	1,947,587	1,947,587
20.0006 Adjustment to balance of certified capital company (CAPCO).....	0	763	763

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## NOTES TO FINANCIAL STATEMENTS

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**Note 1 – Summary of Significant Accounting Policies**

## A. Accounting Practices:

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

<u>Net Income</u>	<u>State of Domicile</u>	<u>September 30, 2016</u>	<u>December 31, 2015</u>
1. The Travelers Indemnity Company state basis	CT	\$ 472,018,466	\$ 1,164,130,425
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>\$ 472,018,466</u>	<u>\$ 1,164,130,425</u>
<u>Surplus</u>			
5. The Travelers Indemnity Company state basis	CT	\$ 6,770,725,296	\$ 6,844,590,214
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>\$ 6,770,725,296</u>	<u>\$ 6,844,590,214</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.

**NOTES TO FINANCIAL STATEMENTS**

- (2) The following table provides aggregated information on structured securities classified on the basis for the recognized 2016 other-than-temporary impairments:

	Amortized cost basis before other-than- temporary impairment	Other-than-temporary impairment recognized in loss	Fair value
(OTTI recognized in the quarter ending March 31, 2016)			
Present value of cash flows is less than amortized cost	\$ 352,647	\$ 15,866	\$ 392,986
(OTTI recognized in the quarter ending June 30, 2016)			
Present value of cash flows is less than amortized cost	\$ -	\$ -	\$ -
(OTTI recognized in the quarter ending September 30, 2016)			
Present value of cash flows is less than amortized cost	\$ -	\$ -	\$ -
Annual Aggregate Total:		<u>\$ 15,866</u>	

- (3) Loan-backed and structured securities with other-than-temporary impairments are as follows:

CUSIP	Amortized cost basis before other-than- temporary impairment	Present value of projected cash flows	Other-than- temporary impairment recognized in loss	Amortized cost basis after other- than-temporary impairment	Fair Value	Impairment Quarter
76110WLL8	\$ 352,647	\$ 336,781	\$ 15,866	\$ 336,781	\$ 392,986	Q1 - 2016
Total:			<u>\$ 15,866</u>			

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

a. The aggregate amount of unrealized losses:		
1. Less than 12 Months		\$ 147,461
2. 12 Months or Longer		\$ 1,135,019
b. The aggregate related fair value of securities with unrealized losses:		
1. Less than 12 Months		\$ 116,939,388
2. 12 Months or Longer		\$ 15,102,412

- (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.

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## NOTES TO FINANCIAL STATEMENTS

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**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**

No significant change.

**Note 11 – Debt**

- A. No significant change.
- B. Not applicable.

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

## A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

## E. Defined Contribution Plans:

No significant change.

## F. Multiemployer Plans:

No significant change.

## G. Consolidated/Holding Company Plans:

No significant change.

## H. Postemployment Benefits and Compensated Absences:

No significant change.

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

No significant change.

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

Through September 30, 2016, the Company paid dividends totaling \$746 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	\$ 241	\$ -	\$ 241
June 20, 2016	240	-	240
September 21, 2016	265	-	265

**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.



**NOTES TO FINANCIAL STATEMENTS****Note 17 – Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities**

## A. Transfers of Receivables Reported as Sales:

No significant change.

## B. Transfer and Servicing of Financial Assets:

No significant change.

(2)a. Not applicable.

(2)b. Not applicable.

(2)c. Not applicable.

(4)a. Not applicable.

(4)b. Not applicable.

## C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

**Note 20 – Fair Value Measurements**

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

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

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

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	\$ -	\$ 72,603,571	\$ -	\$ 72,603,571
Preferred stock				
Non-redeemable	6,366,460	1,547,864	-	7,914,324
Common stock				
Industrial and miscellaneous	5,993,482	-	-	5,993,482
Total securities at fair value	\$ 12,359,942	\$ 74,151,435	\$ -	\$ 86,511,377

At September 30, 2016, the Company also holds Level 3 industrial and miscellaneous 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.

Non-redeemable preferred stock in the amount of \$868,270 transferred from Level 1 to Level 2 due to no observable trade at the end of the quarter. Transfers between Level 1 and Level 2 are recognized at the end of the period.

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

Description	Beginning Balance at 6/30/2016	Transfers into Level 3	Transfers out of Level 3	Total gains & (losses) included in Net Income	Total gains & (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 9/30/2016
Bonds	\$ 1,119,135	\$ -	\$ (1,001,174)	\$ 94	\$ 286	\$ -	\$ -	\$ -	\$ (118,341)	\$ -

During the quarter, market fluctuations caused Level 3 securities to change from being held at fair value to being held at cost, resulting in transfers out as shown above.

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

**NOTES TO FINANCIAL STATEMENTS**

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

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 September 30, 2016)	Aggregate	Admitted				Not
Description	Fair Value	Assets	Level 1	Level 2	Level 3	Practicable (Carrying Value)
Cash equivalents	\$ 50,450,000	\$ 50,450,000	\$ -	\$ 50,450,000	\$ -	\$ -
Short term bonds	570,288,802	570,288,663	106,008,723	464,280,079	-	-
Long term bonds	12,703,847,453	12,123,636,008	305,580,309	12,335,606,519	62,660,625	-
Preferred stock	30,184,224	26,652,881	11,594,460	18,589,764	-	-
Common stock	5,993,482	5,993,482	5,993,482	-	-	-

(At December 31, 2015)	Aggregate	Admitted				Not
Description	Fair Value	Assets	Level 1	Level 2	Level 3	Practicable (Carrying Value)
Short term bonds	\$ 942,871,520	\$ 942,870,129	\$ 326,573,933	\$ 616,297,587	\$ -	\$ -
Long term bonds	11,999,995,350	11,615,786,707	345,473,305	11,639,815,748	14,706,297	-
Preferred stock	46,394,798	43,586,310	5,742,000	40,652,798	-	-
Common stock	7,558,239	7,558,239	7,558,239	-	-	-

D. Not applicable.

**Note 21 – Other Items**

No significant change.

**Note 22 – Events Subsequent**

The Company had no material subsequent events through November 2, 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 September 30, 2016, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$54,576,000 resulting from better than expected loss and defense and cost containment development primarily in the workers' compensation, other liability – occurrence (excluding asbestos and environmental), other liability – claims made, commercial auto liability, special property and auto physical damage lines. This favorable development was partially offset by unfavorable development in the commercial multiple peril line and for asbestos and environmental reserves in the products liability – occurrence and other liability – occurrence lines. 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 through 2015 as well as accident years 2007 and prior, (iii) the other liability – claims made line for accident years 2011 and prior, (iv) the commercial auto liability line for accident years 2011 and prior, (v) the special property line driven by non-weather related losses primarily for accident year 2014, and (vi) the auto physical damage line for accident years 2011 through 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 asbestos and environmental reserves in the products liability – occurrence and other liability – occurrence lines 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.

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## NOTES TO FINANCIAL STATEMENTS

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**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 \$120.6 million decrease to the Company's direct asbestos reserves and a \$106.2 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.

**Note 35 – Multiple Peril Crop Insurance**

No significant change.

**Note 36 – Financial Guaranty Insurance**

- A. No significant change.
- B. Not applicable.

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

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

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

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

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

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

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

- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes  No

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).  
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

## 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 [ X ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: \$ 0

## INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0

13. Amount of real estate and mortgages held in short-term investments: \$ 0

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

14.2 If yes, please complete the following:

14.21 Bonds

14.22 Preferred Stock

14.23 Common Stock

14.24 Short-Term Investments

14.25 Mortgage Loans on Real Estate

14.26 All Other

14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)

14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
\$	0	\$ 0
	0	0
	3,651,378,395	3,876,832,461
	0	0
	0	0
	429,923,492	444,249,315
\$	4,081,301,886	\$ 4,321,081,776
\$	0	\$ 0

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [ ] No [ X ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [ ] No [ X ]

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: \$ 91,819,145

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 91,819,145

16.3 Total payable for securities lending reported on the liability page: \$ 91,819,145

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

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

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

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

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

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

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

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

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

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

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

18.2 If no, list exceptions:

## GENERAL INTERROGATORIES (continued)

## PART 2 – PROPERTY &amp; CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]  
If yes, attach an explanation.
2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]  
If yes, attach an explanation.
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]
- 3.2 If yes, give full and complete information thereto:
- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [X] No [ ]
- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.000	5.000%	0	0	35,502,344	35,502,344	0	0	206,117	206,117
Total	XXX	XXX	0	0	35,502,344	35,502,344	0	0	206,117	206,117

- 5.1 Operating Percentages:
- 5.1 A&H loss percent 1,066.360%
- 5.2 A&H cost containment percent 25.990%
- 5.3 A&H expense percent excluding cost containment expenses 65.310%
- 6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0
- 6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]
- 6.4 If yes, please provide the amount of funds administered as of the reporting date. \$ 0

**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
<b>All Other Insurers</b>						
00000.....	AA-1384101.....	ACHMEA SCHADEVERZEKERINGEN NV.....	NLD.....	UNAUTHORIZED	.....0.....	.....
00000.....	AA-1930019.....	CGU INSURANCE LIMITED.....	AUS.....	UNAUTHORIZED	.....0.....	.....
00000.....	AA-3191289.....	FIDELIS INSURANCE BERMUDA LTD.....	BMU.....	UNAUTHORIZED	.....0.....	.....
00000.....	AA-1120161.....	LLOYDS SYNDICATE 1980.....	GBR.....	AUTHORIZED.....	.....0.....	.....
00000.....	AA-1360184.....	SOCIETA REALE MUTUA DI ASSICURAZIONI.....	ITA.....	UNAUTHORIZED	.....0.....	.....
00000.....	AA-1280013.....	TOPDANMARK FORSIKRING A/S.....	DNK.....	UNAUTHORIZED	.....0.....	.....

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date	
1. Alabama.....AL.....L.....	AL	L	21,594,082	21,346,892	16,304,243	18,034,086	47,221,965	50,890,814
2. Alaska.....AK.....L.....	AK	L	2,819,075	2,729,439	1,825,652	574,931	6,033,332	4,320,559
3. Arizona.....AZ.....L.....	AZ	L	39,974,073	41,049,486	15,142,488	19,942,541	109,481,058	83,968,296
4. Arkansas.....AR.....L.....	AR	L	17,740,455	17,862,971	8,608,538	4,057,822	72,131,634	69,663,647
5. California.....CA.....L.....	CA	L	73,425	124,506	5,279,262	4,334,319	58,061,086	68,211,019
6. Colorado.....CO.....L.....	CO	L	35,888,217	37,206,426	29,792,743	21,693,203	117,805,157	88,866,592
7. Connecticut.....CT.....L.....	CT	L	25,054,060	26,436,066	24,594,633	23,858,807	119,021,426	136,148,780
8. Delaware.....DE.....L.....	DE	L	4,937,280	3,958,268	2,757,183	2,849,548	24,387,805	24,825,113
9. District of Columbia.....DC.....L.....	DC	L	9,336,567	10,040,366	4,467,818	5,259,937	47,648,007	40,256,622
10. Florida.....FL.....L.....	FL	L	32,657,368	31,271,009	19,218,655	27,700,986	196,587,984	192,189,669
11. Georgia.....GA.....L.....	GA	L	32,573,024	28,552,476	11,306,508	13,340,506	67,444,997	65,574,196
12. Hawaii.....HI.....L.....	HI	L	2,515,611	3,141,598	1,675,542	3,018,663	16,748,959	19,116,079
13. Idaho.....ID.....L.....	ID	L	6,007,251	6,277,392	2,459,580	2,180,911	10,436,899	10,754,266
14. Illinois.....IL.....L.....	IL	L	61,266,514	63,012,610	28,686,458	34,492,262	157,603,814	188,821,459
15. Indiana.....IN.....L.....	IN	L	32,476,949	29,333,561	6,636,280	6,796,670	48,523,378	44,598,613
16. Iowa.....IA.....L.....	IA	L	12,569,364	13,234,667	10,451,350	19,755,062	41,903,742	52,381,593
17. Kansas.....KS.....L.....	KS	L	19,733,782	19,920,169	5,747,296	6,743,562	61,716,523	66,305,962
18. Kentucky.....KY.....L.....	KY	L	14,462,795	15,206,967	6,511,574	5,946,773	72,180,715	74,807,415
19. Louisiana.....LA.....L.....	LA	L	23,292,311	22,078,544	9,409,082	14,644,135	69,703,578	77,786,536
20. Maine.....ME.....L.....	ME	L	3,817,469	3,598,713	1,505,716	1,189,152	13,206,930	14,775,290
21. Maryland.....MD.....L.....	MD	L	41,730,905	37,777,805	16,791,498	24,334,408	84,033,091	83,453,476
22. Massachusetts.....MA.....L.....	MA	L	81,438,514	81,597,440	30,205,968	40,334,643	266,538,189	272,908,521
23. Michigan.....MI.....L.....	MI	L	56,535,427	52,153,101	14,704,930	19,102,633	117,408,002	117,160,410
24. Minnesota.....MN.....L.....	MN	L	29,974,082	32,424,390	10,051,810	11,261,375	73,288,065	78,913,562
25. Mississippi.....MS.....L.....	MS	L	22,149,410	22,921,759	6,816,349	10,259,199	57,087,351	62,024,555
26. Missouri.....MO.....L.....	MO	L	27,043,995	26,308,542	8,685,399	15,180,107	65,045,706	79,281,449
27. Montana.....MT.....L.....	MT	L	6,757,085	6,721,743	5,213,018	2,601,162	8,736,635	8,811,730
28. Nebraska.....NE.....L.....	NE	L	10,994,367	10,603,361	7,015,021	12,141,272	61,722,062	69,354,729
29. Nevada.....NV.....L.....	NV	L	18,344,867	18,112,651	3,994,951	2,599,543	24,382,085	24,516,503
30. New Hampshire.....NH.....L.....	NH	L	8,593,912	8,014,987	2,317,986	3,083,626	38,081,388	38,372,588
31. New Jersey.....NJ.....L.....	NJ	L	77,460,037	73,464,333	29,535,852	33,410,844	314,688,479	337,374,174
32. New Mexico.....NM.....L.....	NM	L	11,964,628	12,985,024	3,701,086	3,162,787	24,136,196	23,811,982
33. New York.....NY.....L.....	NY	L	179,077,640	172,607,293	53,374,892	63,214,569	493,755,202	524,782,912
34. North Carolina.....NC.....L.....	NC	L	41,146,184	36,904,673	15,730,607	11,431,221	91,863,629	93,291,284
35. North Dakota.....ND.....L.....	ND	L	4,454,510	5,254,616	987,350	667,976	3,690,894	2,604,143
36. Ohio.....OH.....L.....	OH	L	28,756,509	27,985,181	5,716,427	15,891,663	60,114,310	66,438,925
37. Oklahoma.....OK.....L.....	OK	L	22,731,257	22,254,137	7,291,026	11,864,202	31,781,250	37,194,931
38. Oregon.....OR.....L.....	OR	L	10,838,668	10,884,642	6,415,523	4,072,941	18,429,705	19,795,450
39. Pennsylvania.....PA.....L.....	PA	L	74,002,245	76,519,191	371,638,849	49,185,941	197,411,029	269,541,983
40. Rhode Island.....RI.....L.....	RI	L	6,617,785	4,972,535	3,555,036	1,307,818	13,674,689	14,545,641
41. South Carolina.....SC.....L.....	SC	L	14,884,713	14,022,901	5,073,329	3,609,812	38,387,453	34,389,873
42. South Dakota.....SD.....L.....	SD	L	4,096,664	5,808,277	1,649,660	4,269,277	16,169,585	18,992,627
43. Tennessee.....TN.....L.....	TN	L	46,453,751	44,070,746	11,538,794	20,342,079	162,825,715	158,772,133
44. Texas.....TX.....L.....	TX	L	83,372,796	83,721,007	42,791,647	30,950,695	329,376,037	355,913,857
45. Utah.....UT.....L.....	UT	L	8,672,334	9,056,709	1,540,666	2,577,750	12,060,029	11,257,681
46. Vermont.....VT.....L.....	VT	L	4,470,002	4,615,161	1,416,182	2,049,589	18,901,905	19,077,771
47. Virginia.....VA.....L.....	VA	L	29,556,153	31,437,748	10,581,981	11,377,671	106,300,836	118,907,196
48. Washington.....WA.....L.....	WA	L	17,971,632	19,523,297	9,743,928	10,159,988	26,239,415	37,123,929
49. West Virginia.....WV.....L.....	WV	L	8,387,491	8,643,048	5,211,259	4,364,685	29,298,275	53,746,013
50. Wisconsin.....WI.....L.....	WI	L	27,265,032	23,441,563	4,841,120	6,895,562	53,489,842	49,272,754
51. Wyoming.....WY.....L.....	WY	L	2,837,746	3,309,059	693,516	1,842,351	2,413,989	3,592,352
52. American Samoa.....AS.....N.....	AS	N	0	0	0	0	0	0
53. Guam.....GU.....L.....	GU	L	15,741	12,005	0	694	0	0
54. Puerto Rico.....PR.....L.....	PR	L	308,147	407,372	130,508	176,081	201,020	32,700
55. US Virgin Islands.....VI.....L.....	VI	L	0	271	0	48,495	220,001	1
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	5,443	678,384	874,760	(1,023,011)	2,234,008	3,637,959
59. Totals.....(a).....54.....	(a).....54		1,407,699,343	1,385,597,078	912,211,529	669,163,523	4,201,835,054	4,463,158,314

**DETAILS OF WRITE-INS**

58001. Other Alien Combined.....XXX.....	XXX	5,443	25,619	18,684	(1,023,011)	638,037	680,241
58002. MEX Mexico.....XXX.....	XXX	0	378,176	856,076	0	1,593,924	2,931,543
58003. GBR United Kingdom.....XXX.....	XXX	0	70,992	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....	XXX	0	203,597	0	0	2,048	26,175
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....	XXX	5,443	678,384	874,760	(1,023,011)	2,234,008	3,637,959

(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	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers (Bermuda) Limited *	Bermuda	AA-3194119
... .. USF&G Capital I	Delaware	52-1953822	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. USF&G Capital III	Delaware	52-2044075	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. Travelers Special Services Limited	United Kingdom		... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Travelers MGA, Inc.	Texas	75-2676034
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. Travelers Insurance Company of Canada *	Canada	AA-1560039
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers Brazil Holding, LLC	Delaware	47-2215437
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. Travelers Brazil Acquisition LLC	Delaware	47-2215437
... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270	... .. J. Malucelli Participações em Seguros e Resseguros S.A. (“Holdco”) (49.5%)	Brazil	
... .. Fog City Fund, LLC (99%)	Minnesota	41-1985480	... .. J. Malucelli Resseguradora S.A. *	Brazil	AA-2230021
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil	
... .. Upper Lake Growth Capital, LLC (99.1%)	Minnesota	41-1927945	... .. J. Malucelli Seguradora S.A. *	Brazil	AA-2230002
... .. Vesbridge Partners, LP (88.4%)	Minnesota	20-1222630	... .. J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil	
... .. Windamere II, LLC (98.9%)	Minnesota	41-1963936	... .. J. Malucelli Latam S.A. (49.5%)	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**

..... 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			
..... The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592			

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	06-1445591				Travelers Insurance Group Holdings Inc.	DE	UDP	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.....	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.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41483..	06-1067463..				Farmington Casualty Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	75-2676034..				Travelers MGA, Inc.....	TX.....	NIA.....	Farmington Casualty Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					8527512 Canada Inc.....	CAN.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...77.520	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	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..	AA-1560039..				Travelers Insurance Company of Canada.....	CAN.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	31194..	06-0907370..				Travelers Casualty and Surety Company of America	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Global, Inc.....	DE.....	NIA.....	Travelers Casualty and Surety Company of America	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Brazil Holding LLC.....	DE.....	NIA.....	Travelers Global, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..	47-2215437..				Travelers Brazil Acquisition LLC.....	DE.....	NIA.....	Travelers Brazil Holding, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	...49.500	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..	AA-2230021..				J. Malucelli Resseguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..					J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Resseguradora S.A.....	O/B.....	...0.010	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000..	AA-2230002..				J. Malucelli Seguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0107....

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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					J. Malucelli Controle de Riscos Ltda.	BRA	NIA	J. Malucelli Seguradora S.A.	O/B	99.990	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000					J. Malucelli Latam S.A.	BRA	NIA	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	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	36170	06-1286266				Travelers Casualty Company of Connecticut	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-6033504				Travelers Casualty UK Investments LLC	DE	NIA	Travelers Casualty and Surety Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	36137	06-1286268				Travelers Commercial Insurance Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	29696	06-1203698				Travelers Excess and Surplus Lines Company	CT	IA	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	41564	75-1732040				Travelers Lloyds of Texas Insurance Company	TX	IA	Travelers Casualty and Surety Company	O/M/A	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25658	06-0566050				The Travelers Indemnity Company	CT	RE	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Arch Street North LLC	DE	DS	The Travelers Indemnity Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25615	06-0291290				The Charter Oak Fire Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Travelers Real Estate, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	10647	59-3372141				First Floridian Auto and Home Insurance Company	FL	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	42811	56-1371361				Gulf Underwriters Insurance Company	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	22233	75-6013697				Select Insurance Company	TX	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	AA-1120023				Travelers Casualty and Surety Company of Europe Limited	GBR	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	38385	75-1679830				Commercial Guaranty Insurance Company	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Crystal Brook, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Durham Holding, LLC	DE	DS	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Sutton Holdco, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Cadet Limited, LLC	DE	DS	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Arrowhead Company, LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Eastern Asset, LLC	DE	DS	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1769846				Jupiter Holdings, Inc.	MN	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	43117	86-0703220				American Equity Insurance Company	AZ	DS	Jupiter Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	10819	86-0868106				American Equity Specialty Insurance Company	CT	DS	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	24015	41-6009967				Northland Insurance Company	CT	DS	Jupiter Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	27987	41-0983992				Northfield Insurance Company	IA	DS	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	24031	94-6051964				Northland Casualty Company	CT	DS	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Travelers Indemnity U.K. Investments LLC	CT	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				TPC U.K. Investments LLC	DE	DS	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	

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

Q12.4

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

# THE TRAVELERS INDEMNITY COMPANY

## PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	107,884,494	34,658,441	32.126	29.289
2. Allied lines.....	135,556,980	91,619,279	67.587	20.543
3. Farmowners multiple peril.....	23,917,565	9,007,510	37.661	45.622
4. Homeowners multiple peril.....	24,393,069	8,953,645	36.706	54.004
5. Commercial multiple peril.....	203,998,963	111,136,304	54.479	41.451
6. Mortgage guaranty.....	.0	.0	0.000	0.000
8. Ocean marine.....	(93,158)	(93,728)	100.612	(19,166.596)
9. Inland marine.....	10,210,063	7,082,787	69.371	35.958
10. Financial guaranty.....	10,405	.0	0.000	0.000
11.1. Medical professional liability - occurrence.....	.0	5,003	0.000	0.000
11.2. Medical professional liability - claims-made.....	.0	94,594	0.000	0.000
12. Earthquake.....	34,601,602	34,591	0.100	(4.334)
13. Group accident and health.....	.0	.0	0.000	0.000
14. Credit accident and health.....	.0	.0	0.000	0.000
15. Other accident and health.....	274,607	14,693	5.351	2.685
16. Workers' compensation.....	307,376,257	172,180,613	56.016	56.603
17.1. Other liability-occurrence.....	256,016,326	141,463,328	55.256	38.152
17.2. Other liability-claims made.....	11,594,079	4,795,329	41.360	108.224
17.3. Excess workers' compensation.....	.0	1,949,812	0.000	(3,319.973)
18.1. Products liability-occurrence.....	11,329,335	(3,335,561)	(29.442)	28.734
18.2. Products liability-claims made.....	(861)	35,623	(4,137.494)	178.357
19.1. 19.2 Private passenger auto liability.....	8,538,134	6,834,244	80.044	35.306
19.3. 19.4 Commercial auto liability.....	165,706,578	84,955,057	51.268	60.440
21. Auto physical damage.....	49,190,700	24,341,558	49.484	54.362
22. Aircraft (all perils).....	.0	17,209	0.000	0.000
23. Fidelity.....	19,635	(7,919)	(40.331)	(3,262.265)
24. Surety.....	1,677,644	434,433	25.895	6.771
26. Burglary and theft.....	8,306	2,515	30.279	82.983
27. Boiler and machinery.....	13,160,227	1,932,497	14.684	8.296
28. Credit.....	.0	.0	0.000	0.000
29. International.....	.0	.0	0.000	0.000
30. Warranty.....	.0	.0	0.000	0.000
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	0.000	0.000
35. Totals.....	1,365,370,952	698,111,856	51.130	43.183

### DETAILS OF WRITE-INS

3401. ....	.0	.0	0.000	0.000
3402. ....	.0	.0	0.000	0.000
3403. ....	.0	.0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	.0	.0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	.0	.0	0.000	0.000

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	45,175,753	116,348,065	115,094,437
2. Allied lines.....	70,257,886	158,421,961	140,587,425
3. Farmowners multiple peril.....	3,782,035	17,650,364	29,996,496
4. Homeowners multiple peril.....	9,111,919	23,459,628	25,695,448
5. Commercial multiple peril.....	74,936,064	206,995,383	207,924,392
6. Mortgage guaranty.....	.0	.0	.0
8. Ocean marine.....	1,400	3,210	3,468
9. Inland marine.....	3,075,849	9,240,024	8,313,931
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.....	12,597,346	32,602,383	39,365,511
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.....	87,090,976	307,624,595	300,144,065
17.1. Other liability-occurrence.....	93,765,531	267,071,522	266,138,023
17.2. Other liability-claims made.....	4,350,891	12,184,278	13,485,332
17.3. Excess workers' compensation.....	.0	.0	(101,171)
18.1. Products liability-occurrence.....	3,292,516	11,784,152	9,712,757
18.2. Products liability-claims made.....	(648)	(938)	28,085
19.1. 19.2 Private passenger auto liability.....	2,687,614	8,517,758	8,817,739
19.3. 19.4 Commercial auto liability.....	55,738,328	171,210,543	157,934,434
21. Auto physical damage.....	16,182,976	50,291,294	48,938,952
22. Aircraft (all perils).....	.0	.0	.0
23. Fidelity.....	11,829	21,675	27,203
24. Surety.....	71,038	110,921	263,497
26. Burglary and theft.....	4,447	9,124	8,562
27. Boiler and machinery.....	5,780,766	14,153,400	13,218,493
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.....	487,914,517	1,407,699,343	1,385,597,078

### 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.....	2,469,952	2,931,811	5,401,763	532,492	160,925	693,417	2,141,256	31,971	2,502,223	4,675,450	203,796	(236,692)	(32,895)
2. 2014.....	455,591	696,127	1,151,717	216,819	13,064	229,882	370,744	20,487	520,365	911,596	131,972	(142,211)	(10,239)
3. Subtotals 2014 + Prior.....	2,925,543	3,627,938	6,553,481	749,311	173,989	923,300	2,512,000	52,459	3,022,588	5,587,047	335,769	(378,903)	(43,134)
4. 2015.....	579,528	1,175,868	1,755,396	408,779	75,410	484,189	434,805	53,042	771,919	1,259,766	264,056	(275,498)	(11,441)
5. Subtotals 2015 + Prior.....	3,505,071	4,803,806	8,308,877	1,158,090	249,398	1,407,488	2,946,806	105,501	3,794,507	6,846,813	599,825	(654,400)	(54,576)
6. 2016.....	XXX	XXX	XXX	XXX	880,155	880,155	XXX	497,332	1,049,866	1,547,198	XXX	XXX	XXX
7. Totals.....	3,505,071	4,803,806	8,308,877	1,158,090	1,129,553	2,287,643	2,946,806	602,833	4,844,373	8,394,011	599,825	(654,400)	(54,576)
8. Prior Year-End's Surplus As Regards Policyholders	6,844,590										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. ....17.113 %	2. ....(13.623)%	3. ....(0.657)%
													Col. 13, Line 7 Line 8
													4. ....(0.797)%

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:**



**Overflow Page for Write-Ins**

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Equities and deposits in pools and associations.....	43,006,234	0	43,006,234	41,946,386
2505. Service contract receivable.....	22,631,608	0	22,631,608	24,428,676
2506. Amounts receivable under high deductible policies.....	14,351,232	1,433,675	12,917,557	17,364,616
2507. State surcharges receivable.....	11,126,838	0	11,126,838	10,546,717
2508. Due from unaffiliated companies.....	9,525,254	0	9,525,254	8,033,546
2509. Other assets tri-party/tax credit bonds.....	6,305,367	0	6,305,367	6,125,811
2510. Ceded deposit asset.....	0	0	0	1,250
2511. Other assets nonadmitted.....	764,191,101	764,191,101	0	0
2512. Miscellaneous ledger balances.....	31,788,618	31,788,618	0	0
2513. Other assets deferred gain/loss.....	(5,794)	0	(5,794)	(6,856)
2514. Assumed reinsurance receivable and payable.....	(32,232)	0	(32,232)	(64,544)
2515. Performance guarantees receivable.....	(45,350)	0	(45,350)	0
2597. Summary of remaining write-ins for Line 25.....	902,842,876	797,413,394	105,429,482	108,375,602

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2504. Other statutory provisions.....	143,937	143,937
2505. Federal excise tax-reinsurance contracts.....	1,609	1,153
2506. Undistributed salaries.....	(40,623)	(63,934)
2507. Retroactive reinsurance reserve ceded.....	(15,910,656)	(17,148,147)
2597. Summary of remaining write-ins for Line 25.....	(15,805,732)	(17,066,990)

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

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and penalties of regulatory authorities.....	(274,998)	(1,805,683)	(1,840,419)
1405. Retroactive reinsurance gain/loss.....	(665,716)	(396,919)	(900,841)
1497. Summary of remaining write-ins for Line 14.....	(940,713)	(2,202,602)	(2,741,261)

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

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. BEL Belgium.....	XXX	0	40,707	0	0	0	0
58005. NLD Netherlands.....	XXX	0	39,335	0	0	0	0
58006. CHN China.....	XXX	0	22,182	0	0	0	14,302
58007. FRA France.....	XXX	0	18,331	0	0	0	0
58008. AUS Australia.....	XXX	0	14,366	0	0	1,718	10,145
58009. DEU Germany.....	XXX	0	13,357	0	0	0	0
58010. PRT Portugal.....	XXX	0	10,880	0	0	0	0
58011. MYS Malaysia.....	XXX	0	9,539	0	0	0	0
58012. HUN Hungary.....	XXX	0	8,022	0	0	0	0
58013. BRA Brazil.....	XXX	0	6,856	0	0	0	0
58014. SGP Singapore.....	XXX	0	6,599	0	0	330	1,728
58015. ESP Spain.....	XXX	0	3,824	0	0	0	0
58016. CZE Czech Republic.....	XXX	0	2,219	0	0	0	0
58017. RUS Russian Federation.....	XXX	0	2,161	0	0	0	0
58018. ITA Italy.....	XXX	0	1,474	0	0	0	0
58019. VNM Viet Nam.....	XXX	0	1,013	0	0	0	0
58020. CHE Switzerland.....	XXX	0	638	0	0	0	0
58021. PAN Panama.....	XXX	0	625	0	0	0	0
58022. ROU Romania.....	XXX	0	578	0	0	0	0
58023. COL Colombia.....	XXX	0	227	0	0	0	0
58024. POL Poland.....	XXX	0	184	0	0	0	0
58025. THA Thailand.....	XXX	0	183	0	0	0	0
58026. ZAF South Africa.....	XXX	0	112	0	0	0	0
58027. HKG Hong Kong, Special Adminis.....	XXX	0	93	0	0	0	0
58028. CHL Chile.....	XXX	0	64	0	0	0	0
58029. IND India.....	XXX	0	14	0	0	0	0
58030. SWE Sweden.....	XXX	0	14	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	0	203,597	0	0	2,048	26,175

**THE TRAVELERS INDEMNITY COMPANY**  
**SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	337,740,789	241,647,579
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	2,173,960	0
2.2 Additional investment made after acquisition.....	4,678,122	105,427,380
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.....	8,617,525	9,334,170
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	335,975,346	337,740,789
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	335,975,346	337,740,789

**SCHEDULE B - VERIFICATION**

Mortgage Loans

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

**NONE**

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,029,176,403	985,431,718
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	16,316,164	1,080,621
2.2 Additional investment made after acquisition.....	95,205,545	188,124,792
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	5,842,679	2,870,728
6. Total gain (loss) on disposals.....	(913)	(1,532,940)
7. Deduct amounts received on disposals.....	67,915,788	124,712,933
8. Deduct amortization of premium and depreciation.....	2,937,385	3,249,809
9. Total foreign exchange change in book/adjusted carrying value.....	769,093	(1,399,837)
10. Deduct current year's other-than-temporary impairment recognized.....	4,248,411	17,435,938
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,072,207,385	1,029,176,403
12. Deduct total nonadmitted amounts.....	206,558,908	215,167,181
13. Statement value at end of current period (Line 11 minus Line 12).....	865,648,477	814,009,222

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	15,318,309,650	15,309,823,434
2. Cost of bonds and stocks acquired.....	2,305,403,787	2,772,543,404
3. Accrual of discount.....	8,028,225	12,808,864
4. Unrealized valuation increase (decrease).....	244,598,015	(9,379,215)
5. Total gain (loss) on disposals.....	15,293,552	27,459,612
6. Deduct consideration for bonds and stocks disposed of.....	1,800,284,914	2,724,134,902
7. Deduct amortization of premium.....	54,043,727	63,922,687
8. Total foreign exchange change in book/adjusted carrying value.....	(1,999)	(1,135)
9. Deduct current year's other-than-temporary impairment recognized.....	4,187,756	6,887,724
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	16,033,114,832	15,318,309,650
11. Deduct total nonadmitted amounts.....	2,893,959	4,371,048
12. Statement value at end of current period (Line 10 minus Line 11).....	16,030,220,873	15,313,938,602

### SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	10,498,343,605	17,995,573,602	18,013,576,860	(91,862,010)	10,368,857,663	10,498,343,605	10,388,478,337	10,266,433,811
2. NAIC 2 (a).....	1,802,866,681	73,623,006	39,452,811	82,164,922	1,734,732,806	1,802,866,681	1,919,201,799	1,787,615,368
3. NAIC 3 (a).....	306,623,856	1,072,500	24,798,970	13,669,093	353,928,328	306,623,856	296,566,480	349,649,621
4. NAIC 4 (a).....	163,843,070	0	17,339,206	(17,643,630)	162,116,314	163,843,070	128,860,234	128,315,897
5. NAIC 5 (a).....	7,042,061	0	392,086	951,316	7,996,620	7,042,061	7,601,292	13,491,577
6. NAIC 6 (a).....	5,346,730	0	243,418	(1,436,784)	5,900,342	5,346,730	3,666,527	13,150,562
7. Total Bonds.....	12,784,066,004	18,070,269,108	18,095,803,351	(14,157,092)	12,633,532,073	12,784,066,004	12,744,374,669	12,558,656,835
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	1,210,800	0	0	(2,406)	1,216,922	1,210,800	1,208,394	1,209,478
9. NAIC 2.....	24,210,271	0	17,438,283	(66,058)	24,038,970	24,210,271	6,705,930	23,638,275
10. NAIC 3.....	18,536,971	0	0	0	18,536,971	18,536,971	18,536,971	18,536,971
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	201,586	201,586	0	201,586	201,586
14. Total Preferred Stock.....	43,958,042	0	17,438,283	133,123	43,994,449	43,958,042	26,652,881	43,586,310
15. Total Bonds and Preferred Stock.....	12,828,024,045	18,070,269,108	18,113,241,634	(14,023,969)	12,677,526,522	12,828,024,046	12,771,027,550	12,602,243,145

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

**SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	.....570,288,663	.....XXX.....	.....570,297,097	.....62,738	.....600

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....942,870,129	.....1,057,534,516
2. Cost of short-term investments acquired.....	.....51,819,774,091	.....71,690,343,122
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.....	.....52,192,347,123	.....71,805,007,509
7. Deduct amortization of premium.....	.....8,434	.....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).....	.....570,288,663	.....942,870,129
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....570,288,663	.....942,870,129

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

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

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

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

**Sch. DB - Verification  
NONE**

**SCHEDULE E- VERIFICATION**

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	0	0
2. Cost of cash equivalents acquired.....	69,900,000	0
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.....	19,450,000	0
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).....	50,450,000	0
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	50,450,000	0



**SCHEDULE A - PART 2**

Showing all Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
<b>Acquired by Purchase</b>								
RE# 11112 & RE# 11118 700 Main Street.....	Hartford.....	CT...	03/31/2002....	Various.....	.....0	.....0	.....0	.....1,318,601
90 Lamberton Rd.....	Windsor.....	CT...	02/01/2016....	Various.....	.....0	.....0	.....0	.....123,826
99 Lamberton Rd.....	Windsor.....	CT...	01/01/2007....	Various.....	.....0	.....0	.....0	.....(94,906)
0199999. Totals.....					.....0	.....0	.....0	.....1,347,521
0399999. Totals.....					.....0	.....0	.....0	.....1,347,521

QE01

**SCHEDULE A - PART 3**

Showing all Real Estate DISPOSED During the Quarter, Including Payments During the Final Year on "Sales Under Contract "

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
<b>NONE</b>																			

**SCHEDULE B - PART 2**

Showing all Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
Loan Number	2	3	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
	City	State						

**NONE**

QE02

**SCHEDULE B - PART 3**

Showing all Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment					14	15	16	17	18	
Loan Number	2	3	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value / Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
	City	State					Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8 + 9 - 10 + 11)	Total Foreign Exchange Change in Book Value					

**NONE**

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		City	State										
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>													
	MC Credit Fund I LP.....	New York.....	NY.....	MC Credit Partners.....		08/14/2013.....	.....0	.....0	.....2,682,191	.....0	.....13,255,834	.....3.060	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....									.....0	.....2,682,191	.....0	.....13,255,834	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>													
	Abry Partners IV, L.P.....	Boston.....	MA.....	Abry Partners.....		01/02/2001.....	.....3	.....0	.....3,007	.....0	.....99,727	.....0.190	
	Altaris Health Partners III, L.P.....	New York.....	NY.....	Altaris Capital Partners.....		05/16/2013.....	.....3	.....0	.....89,057	.....0	.....9,586,992	.....2.770	
	American Securities Partners III, L.P.....	New York.....	NY.....	American Securities Partners.....		08/22/2001.....	.....3	.....0	.....1,147	.....0	.....853,135	.....3.150	
	American Securities Partners IV, L.P.....	New York.....	NY.....	American Securities Partners.....		12/31/2009.....	.....3	.....0	.....2,519	.....0	.....1,351,815	.....1.000	
	Blackstone Capital Partners VI L.P.....	New York.....	NY.....	Blackstone Group.....		06/30/2010.....	.....3	.....0	.....680,492	.....0	.....3,557,898	.....0.130	
	Carlyle Europe Partners IV, L.P.....	London.....	GBR.....	The Carlyle Group.....		08/27/2013.....	.....3	.....0	.....101,467	.....0	.....7,123,273	.....0.270	
	Cortec Group Fund IV, L.P.....	New York.....	NY.....	Cortec Group.....		04/20/2006.....	.....3	.....0	.....29,628	.....0	.....931,416	.....3.360	
	Focus Ventures II, L.P., a Delaware Limited Partnership.....	Palo Alto.....	CA.....	Focus Ventures.....		05/25/2000.....	.....1	.....0	.....2,071	.....0	.....16,875	.....0.350	
	HCI Equity Partners IV, L.P.....	Washington.....	DC.....	HCI Equity Partners.....		09/30/2013.....	.....3	.....0	.....2,290,412	.....0	.....5,959,831	.....5.130	
	Kelso Investment Associates VIII, L.P.....	New York.....	NY.....	Kelso & Company.....		06/21/2007.....	.....3	.....0	.....145,251	.....0	.....3,986,566	.....0.460	
	NB Secondary Opportunities Fund III LP.....	New York.....	NY.....	Neuberger Berman Investment Management.....		06/21/2013.....	.....3	.....0	.....675,000	.....0	.....9,096,399	.....0.750	
	New Enterprise Associates 10, Limited Partnership.....	Baltimore.....	MD.....	New Enterprise Associates.....		02/06/2001.....	.....1	.....0	.....49,999	.....0	.....2	.....0.110	
	Sentinel Capital Partners V, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		07/18/2013.....	.....3	.....0	.....1,729,130	.....0	.....10,467,208	.....1.800	
	Trident V, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		09/22/2010.....	.....3	.....0	.....291,180	.....0	.....1,736,066	.....0.910	
	Trident VI, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		12/20/2013.....	.....3	.....0	.....605,579	.....0	.....8,960,992	.....0.810	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									.....0	.....6,695,940	.....0	.....63,728,195	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>													
	Blackstone Real Estate Debt Strategies II, L.P.....	New York.....	NY.....	BREDS II GP L.L.C.....		04/09/2013.....	.....0	.....0	.....1,206,133	.....0	.....13,924,097	.....0.740	
	Blackstone Real Estate Partners VIII L.P., a Delaware limited partnership.....	New York.....	NY.....	Blackstone Real Estate Associates VIII L.P.....		03/27/2015.....	.....0	.....0	.....417,089	.....0	.....16,090,404	.....0.160	
	Colony Investors VIII, L.P.....	Santa Monica.....	CA.....	Colony Investors.....		01/01/2010.....	.....0	.....0	.....5,706	.....0	.....937,900	.....0.920	
	Miller Global VII, LLC.....	New York.....	NY.....	Miller Global.....		12/31/2013.....	.....0	.....0	.....49,487	.....0	.....3,520,864	.....6.010	
	Rockbridge Hospitality VI LP.....	Columbus.....	OH.....	RBC Partners VI LLC, a Delaware LLC.....		01/27/2014.....	.....0	.....0	.....2,568,493	.....0	.....2,666,558	.....3.310	
	Savanna Real Estate Fund III, L.P.....	New York.....	NY.....	Savanna III GP, LLC, a Delaware limited.....		09/05/2013.....	.....0	.....0	.....1,600,000	.....0	.....7,800,000	.....4.570	
	Silverpeak Legacy Partners III, L.P.....	New York.....	NY.....	Lehman Brothers Real Estate Partners.....		01/01/2010.....	.....0	.....0	.....22,405	.....0	.....10,419,614	.....0.690	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....									.....0	.....5,869,313	.....0	.....55,359,436	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>													
	Blue Water Energy Fund I-A, L.P.....	London.....	GBR.....	Blue Water Energy.....		09/07/2012.....	.....0	.....0	.....63,568	.....0	.....7,587,576	.....3.080	
	Crestview Tulip Investors LLC.....	New York.....	NY.....	Crestview Partners.....		12/16/2011.....	.....0	.....0	.....30,846	.....0	.....0	.....6.130	
	J.P. Morgan Global Maritime Investment Fund LP.....	Chicago.....	IL.....	JP Morgan Asset Management.....		06/09/2010.....	.....0	.....0	.....687,211	.....0	.....3,037,750	.....3.200	
	Level Equity Growth Partners II, L.P.....	New York.....	NY.....	Level Equity Management LLC.....		11/14/2013.....	.....0	.....0	.....535,515	.....0	.....5,532,989	.....4.550	
	Riverwood Capital Partners L.P.....	Menlo Park.....	CA.....	Riverwood Capital Managment.....		06/29/2010.....	.....0	.....0	.....107,448	.....0	.....727,193	.....3.150	
	Secondary Opportunities Fund III, LP.....	London.....	GBR.....	DB Asset Management.....		10/20/2014.....	.....0	.....0	.....939,308	.....0	.....10,407,535	.....0.870	
	Solamere Capital Fund II, LP.....	Boston.....	MA.....	Solamere Capital.....		02/07/2014.....	.....0	.....0	.....332,500	.....0	.....4,052,547	.....1.880	
	Solamere Capital Fund II-A, LP.....	Boston.....	MA.....	Solamere Capital.....		02/07/2014.....	.....0	.....0	.....747,500	.....0	.....6,948,481	.....7.650	
	Transportation Recovery Fund L.P.....	New York.....	NY.....	W.L. Ross.....		08/23/2013.....	.....0	.....0	.....1,132,981	.....0	.....4,795,173	.....4.440	
	Wayzata Opportunities Fund III, L.P.....	Wayzata.....	MN.....	Wayzata Investment Partners.....		05/17/2013.....	.....0	.....0	.....52,500	.....0	.....10,042,500	.....0.580	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									.....0	.....4,629,378	.....0	.....53,131,743	.....XXX.....
<b>Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated</b>													
	Stratford Capital XV.....	Peabody.....	MA.....	Stratford Capital XV.....		12/19/2014.....	.....0	.....0	.....1,178,031	.....0	.....5,825,455	.....15.170	

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**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
	WNC Institutional Tax Credit Fund 38.....	Irvine.....	CA.....	WNC Institutional Tax Credit Fund 38.....		08/22/2013.....	0.....	0.....	213,720.....	0.....	578,813.....	4.980.....
3399999	Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....							0.....	1,391,751.....	0.....	6,404,268.....	XXX.....
4499999	Subtotal - Unaffiliated.....							0.....	21,268,572.....	0.....	191,879,477.....	XXX.....
4699999	Totals.....							0.....	21,268,572.....	0.....	191,879,477.....	XXX.....

**SCHEDULE BA - PART 3**

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>																			
	MC Credit Fund I LP.....	New York.....	NY..	Distribution.....	08/14/2013	07/07/2016	143,504	0	0	0	0	0	0	143,504	143,504	0	0	0	0
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....						143,504	0	0	0	0	0	0	143,504	143,504	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																			
	Abry Partners IV, L.P.....	Boston.....	MA..	Distribution.....	01/02/2001	09/30/2016	608,614	0	0	0	0	0	0	608,614	608,614	0	0	0	0
	Carlyle Europe Partners IV, L.P.....	London.....	GBR..	Distribution.....	08/27/2013	09/15/2016	57,475	0	0	0	0	0	0	57,475	57,475	0	0	0	0
	Carmel Global Software Fund L.P.....	New York.....	NY..	Distribution.....	05/05/2000	09/16/2016	337,463	0	0	0	0	0	0	337,463	337,463	0	0	0	0
	Eureka III, L.P.....	Philadelphia.....	PA..	Distribution.....	02/28/2014	09/30/2016	157,777	0	0	0	0	0	0	157,777	157,777	0	0	0	0
	Focus Ventures II, L.P., a Delaware Limited Partnership.....	Palo Alto.....	CA..	Distribution.....	05/25/2000	08/19/2016	25,127	0	0	0	0	0	0	25,127	25,127	0	0	0	0
	HCI Equity Partners IV, L.P.....	Washington.....	DC..	Distribution.....	09/30/2013	09/28/2016	(350,685)	0	0	0	0	0	0	(350,685)	(350,685)	0	0	0	0
	Kelso Investment Associates VIII, L.P.....	New York.....	NY..	Distribution.....	06/21/2007	08/31/2016	466,958	0	0	0	0	0	0	466,958	466,958	0	0	0	0
	KRG Capital Fund II, L.P.....	Denver.....	CO..	Distribution.....	11/13/2001	09/12/2016	145,299	0	0	0	0	0	0	145,299	145,299	0	0	0	0
	Mason Wells Buyout Fund III, LP.....	Milwaukee.....	WI..	Distribution.....	03/05/2010	07/29/2016	97,257	0	0	0	0	0	0	97,257	97,257	0	0	0	0
	Menlo Ventures IX, L.P.....	Menlo Park.....	CA..	Distribution.....	01/03/2001	09/21/2016	40,829	0	0	0	0	0	0	40,829	40,829	0	0	0	0
	NB Secondary Opportunities Fund III LP.....	New York.....	NY..	Distribution.....	06/21/2013	07/22/2016	422,172	0	0	0	0	0	0	422,172	422,172	0	0	0	0
	OZ Asia Domestic Partners, L.P.....	New York.....	NY..	Distribution.....	03/01/2006	09/14/2016	4,122	0	0	0	0	0	0	4,122	4,122	0	0	0	0
	Pacven Walden Ventures V, L.P., a Cayman Islands limited partnership.....	San Francisco.....	CA..	Distribution.....	06/27/2001	08/25/2016	136,482	0	0	0	0	0	0	136,482	136,482	0	0	0	0
	Prospect Venture Partners II, L.P.....	Palo Alto.....	CA..	Distribution.....	07/10/2001	09/19/2016	57,961	0	0	0	0	0	0	57,961	57,961	0	0	0	0
	SKM Equity Fund III, L.P.....	Stamford.....	CT..	Distribution.....	02/01/2000	07/21/2016	151,578	0	0	0	0	0	0	151,578	151,578	0	0	0	0
	Trident V, L.P.....	Greenwich.....	CT..	Distribution.....	09/22/2010	09/09/2016	(29,963)	0	0	0	0	0	0	(29,963)	(29,963)	0	0	0	0
	Trident VI, L.P.....	Greenwich.....	CT..	Distribution.....	12/20/2013	09/09/2016	(513,920)	0	0	0	0	0	0	(513,920)	(513,920)	0	0	0	0
	VantagePoint Venture Partners IV.....	San Bruno.....	CA..	Distribution.....	12/15/2000	08/31/2016	70,216	0	0	0	0	0	0	70,216	70,216	0	0	0	0
	Warburg Pincus Private Equity VIII, L.P.....	New York.....	NY..	Distribution.....	08/07/2001	08/25/2016	922,883	0	0	0	0	0	0	922,883	922,883	0	0	0	0
							0	0	0	0	0	0	0	0	0	0	0	0	0
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						2,807,645	0	0	0	0	0	0	2,807,645	2,807,645	0	0	0	0

QE03.1

**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
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																			
	Blackstone Real Estate Debt Strategies II, L.P.....	New York.....	NY..	Distribution.....	04/09/2013	09/13/2016	1,814,621	0	0	0	0	0	0	1,814,621	1,814,621	0	0	0	0
	Blackstone Real Estate Partners V L.P.....	New York.....	NY..	Distribution.....	04/24/2006	08/23/2016	3,130,444	0	0	0	0	0	0	3,130,444	3,130,444	0	0	0	0
	Colony Investors VIII, L.P.....	Santa Monica.....	CA..	Distribution.....	01/01/2010	09/30/2016	494,995	0	0	0	0	0	0	494,995	494,995	0	0	0	0
	North American Real Estate Partners II, L.P.....	Minnetonka.....	MN..	Distribution.....	01/01/2010	08/31/2016	672,661	0	0	0	0	0	0	672,661	672,661	0	0	0	0
	Prime Finance Partners III, L.P.....	San Francisco.....	CA..	Distribution.....	10/17/2012	09/07/2016	2,641,333	0	0	0	0	0	0	2,641,333	2,641,333	0	0	0	0
	RCG Longview Debt Fund V.L.P.....	New York.....	NY..	Distribution.....	04/08/2013	08/29/2016	65,392	0	0	0	0	0	0	65,392	65,392	0	0	0	0
	Rialto Real Estate Fund II, LP.....	Miami.....	FL..	Distribution.....	07/31/2013	09/30/2016	527,209	0	0	0	0	0	0	527,209	527,209	0	0	0	0
	Rubenstein Properties Fund II.....	Philadelphia.....	PA..	Distribution.....	02/25/2014	08/31/2016	4,434,100	0	0	0	0	0	0	4,434,100	4,434,100	0	0	0	0
	Silverpeak Legacy Partners III, L.P.....	New York.....	NY..	Distribution.....	01/01/2010	09/12/2016	489,959	0	0	0	0	0	0	489,959	489,959	0	0	0	0
	Sterling American Property V L.P.....	New York.....	NY..	Distribution.....	01/01/2010	09/09/2016	131,773	0	0	0	0	0	0	131,773	131,773	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							14,402,487	0	0	0	0	0	0	14,402,487	14,402,487	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																			
	Alchemy Copyrights, LLC.....	New York.....	NY..	Distribution.....	01/17/2014	09/09/2016	740,289	0	0	0	0	0	0	740,289	740,289	0	0	0	0
	Apollo Strategic Value Fund, L.P.....	New York.....	NY..	Distribution.....	06/30/2010	08/09/2016	319,506	0	0	0	0	0	0	319,506	319,506	0	0	0	0
	Avenue Asia Special Situations Fund IV, L.P.....	New York.....	NY..	Distribution.....	06/21/2006	08/04/2016	166,735	0	0	0	0	0	0	166,735	166,735	0	0	0	0
	Blue Water Energy Fund I-A, L.P.....	London.....	GBR	Distribution.....	09/07/2012	09/30/2016	15,182	0	0	0	0	0	0	15,182	15,182	0	0	0	0
	OZ Domestic Partners, L.P.....	New York.....	NY..	Distribution.....	12/31/2009	09/14/2016	15,298	0	0	0	0	0	0	15,298	15,298	0	0	0	0
	Riverwood Capital Partners L.P.....	Menlo Park.....	CA..	Distribution.....	06/29/2010	09/12/2016	3,744,943	0	0	0	0	0	0	3,744,943	3,744,943	0	0	0	0
	Secondary Opportunities Fund III, LP.....	London.....	GBR	Distribution.....	10/20/2014	08/16/2016	191,430	0	0	0	0	0	0	191,430	191,430	0	0	0	0
	Solamere Capital Fund II, LP.....	Boston.....	MA..	Distribution.....	02/07/2014	09/26/2016	63,944	0	0	0	0	0	0	63,944	63,944	0	0	0	0
	Solamere Capital Fund II-A, LP.....	Boston.....	MA..	Distribution.....	02/07/2014	09/26/2016	269,393	0	0	0	0	0	0	269,393	269,393	0	0	0	0
	Transportation Recovery Fund L.P.....	New York.....	NY..	Distribution.....	08/23/2013	07/01/2016	257,223	0	0	0	0	0	0	257,223	257,223	0	0	0	0
	Wayzata Opportunities Fund III, L.P.....	Wayzata.....	MN..	Distribution.....	05/17/2013	08/15/2016	1,219,500	0	0	0	0	0	0	1,219,500	1,219,500	0	0	0	0
	Wayzata Opportunities Fund, LLC.....	Wayzata.....	MN..	Distribution.....	02/22/2006	07/25/2016	30,616	0	0	0	0	0	0	30,616	30,616	0	0	0	0
	American Securities Opportunities Fund, L.P.....	New York.....	NY..	Liquidation.....	12/31/2009	07/28/2016	913	0	0	0	0	0	0	913	0	(913)	(913)	0	0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							7,034,972	0	0	0	0	0	0	7,034,972	7,034,059	0	(913)	(913)	0
4499999. Subtotal - Unaffiliated.....							24,388,607	0	0	0	0	0	0	24,388,607	24,387,695	0	(913)	(913)	0
4699999. Totals.....							24,388,607	0	0	0	0	0	0	24,388,607	24,387,695	0	(913)	(913)	0

QE03.2

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>									
38375B SF 0	GNR 2012-H11 BA CMO 2.000 2062 05		09/20/2016	PAR WRITE-UP		65,137	65,137	0	1
38375B RQ 7	GNR 2012-H12 HA CMO 2.000 2062 03		09/20/2016	PAR WRITE-UP		42,131	42,131	0	1
38375B TF 9	GNR 2012-H14 GA 2.000 2062 06		09/20/2016	PAR WRITE-UP		68,914	68,914	0	1
38375B TA 0	GNR 2012-H16 HA 2.000 2062 07		09/20/2016	PAR WRITE-UP		83,461	83,461	0	1
38375B K8 4	GNR 2013-H04 BA CMO 1.650 2063 02		09/20/2016	PAR WRITE-UP		38,538	38,538	0	1
38376R GW 0	GNR 2015-H22 HA 2.550 2036 11		09/20/2016	PAR WRITE-UP		129,293	129,293	0	1
38376R LX 2	GNR 2015-H29 HA 2.500 2065 09		09/20/2016	PAR WRITE-UP		67,694	67,694	0	1
38376R ZJ 8	GNR 2016-H19 FC 1.021 2066 08		09/13/2016	BAS-MERRILL LYNCH		14,586,974	14,590,394	3,747	1
38376R YG 5	GNR 2016-H20 FN 1.274 2066 09		09/01/2016	NOMURA SECURITIES INTL		19,962,500	20,000,000	7,078	1
83162C XZ 1	SBAP 2016-10E 1 1.800 2026 09		09/08/2016	VARIOUS		5,100,000	5,100,000	0	1
0599999. Total Bonds - U.S. Government						40,144,643	40,185,563	10,824	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>									
041042 B7 6	ARKANSAS GENERAL OBLIGAT 4.000 2033 07		09/19/2016	STEPHENS INC		850,155	750,000	0	1FE
658256 2S 0	NORTH CAROLINA GENERAL O 3.000 2031 06		07/27/2016	CITIGROUP GLOBAL MARKETS		10,539,200	10,000,000	0	1FE
83710R RV 1	SOUTH CAROLINA GEN OBLIG 3.000 2036 06		09/22/2016	PIPER JAFFRAY		3,615,766	3,565,000	0	1FE
880541 WX 1	TENNESSEE GENERAL OBLIGA 5.000 2031 08		07/26/2016	CITIGROUP GLOBAL MARKETS		5,151,040	4,000,000	0	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						20,156,161	18,315,000	0	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
006115 HR 3	ADAMS COUNTY GO REF S201 4.000 2033 09		09/08/2016	PNC CAPITAL MARKETS		1,123,150	1,000,000	0	1FE
015302 3G 5	ALEXANDRIA GENERAL OBLIG 3.000 2036 07		07/26/2016	CITIGROUP GLOBAL MARKETS		4,105,781	3,995,000	0	1FE
090874 MG 0	BIRDVILLE ISD GO S2016 ( 5.000 2032 02		08/17/2016	HILLTOP SECURITIES		4,562,464	3,650,000	0	1FE
118601 JS 3	BUCKS CO CMNTY CLG AUTH 4.000 2027 06		09/15/2016	PNC CAPITAL MARKETS		1,567,289	1,320,000	0	1FE
131537 E2 4	CALVERT CO GENERAL OBLIG 2.500 2028 07		07/19/2016	CITIGROUP GLOBAL MARKETS		2,440,433	2,340,000	0	1FE
165573 G7 5	CHESTER CO GEN OBLIG GO 4.000 2028 07		07/06/2016	RBC CAPITAL MARKETS		8,439,200	7,000,000	0	1FE
165573 E8 5	CHESTER CO GENERAL OBLIG 5.000 2033 07		08/31/2016	U S BANCORP		1,145,079	900,000	6,375	1FE
165573 F3 5	CHESTER CO GENERAL OBLIG 5.000 2036 07		08/02/2016	PIPER JAFFRAY		938,918	750,000	2,083	1FE
266705 N5 7	DURHAM CO GENERAL OBLIGA 3.000 2030 10		08/17/2016	BAS-MERRILL LYNCH		2,144,840	2,000,000	0	1FE
345102 MZ 7	FOOTHILL-DE ANZA CCD GO 4.000 2037 08		09/28/2016	MORGAN STANLEY		9,971,974	8,880,000	0	1FE
365892 MU 9	GARFIELD PITKIN & EAGLE 2.500 2027 12		07/27/2016	RBC CAPITAL MARKETS		2,915,853	2,810,000	0	1FE
395460 Q9 2	GREENSBORO GEN OBIG VRDO .880 2026 02		08/30/2016	BAS-MERRILL LYNCH		9,400,000	9,400,000	3,994	1FE
425507 EP 1	HENNEPIN CO GEN OBLIG S2 5.000 2034 12		09/27/2016	CITIGROUP GLOBAL MARKETS		16,620,672	13,170,000	0	1FE
454272 JR 7	INDIAN HILL EXEMPT SD GO 2.750 2027 12		08/23/2016	RBC CAPITAL MARKETS		1,911,831	1,835,000	0	1FE
47844P HX 6	JOHNSON CO GENERAL OBLIG 3.000 2036 09		09/28/2016	BAS-MERRILL LYNCH		2,477,073	2,450,000	0	1FE
478740 TM 5	JOHNSON CO USD #512 GO R 4.000 2038 10		09/20/2016	GEORGE K BAUM & CO		775,173	700,000	0	1FE
483862 MU 9	KANE CO FOREST PRESERVE 3.000 2025 12		09/29/2016	BAS-MERRILL LYNCH		8,524,111	7,945,000	0	1FE
495224 3B 1	KING CO SD #411 ISSAQUAH 4.000 2032 12		07/13/2016	PIPER JAFFRAY		5,768,450	5,000,000	0	1FE
495260 F2 2	KING CO SD #414 LAKE WAS 4.000 2033 12		08/09/2016	DA DAVIDSON		3,972,045	3,500,000	0	1FE
52908E H3 0	LEXINGTON-FAYETTE URBAN 3.250 2035 09		09/08/2016	PIPER JAFFRAY		1,254,876	1,215,000	0	1FE
542264 GU 4	LONE STAR COLLEGE SYSTEM 5.000 2033 02		07/19/2016	CITIGROUP GLOBAL MARKETS		12,401,400	10,000,000	0	1FE

QE04

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
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)
545540 ET 9	LOS GATOS-SARATOGA JOINT 3.000 2035 08.....		09/19/2016....	BARCLAYS CAPITAL INC.....		2,235,324	2,245,000	0	1FE.....
546585 QR 4	LOUISVILLE -JEFFERSON CO 3.250 2035 12.....		09/13/2016....	J P MORGAN CHASE SECURITIES INC.....		1,073,852	1,045,000	0	1FE.....
584002 UX 5	MECKLENBURG CO GENERAL O 3.000 2033 12.....		09/29/2016....	CITIGROUP GLOBAL MARKETS.....		20,816,000	20,000,000	0	1FE.....
60956P NV 0	MONMOUTH CO IMPT AUTH S2 4.000 2029 08.....		09/13/2016....	RAYMOND JAMES & ASSOC.....		1,168,780	1,000,000	0	1FE.....
690275 4Y 5	OVERLAND PARK GENERAL OB 2.750 2030 09.....		08/15/2016....	J P MORGAN CHASE SECURITIES INC.....		3,165,111	3,020,000	0	1FE.....
742327 ER 6	PRINCETON CITY SCH DIST 5.000 2025 12.....		08/17/2016....	RBC CAPITAL MARKETS.....		991,714	785,000	0	1FE.....
742633 VG 2	PRIOR LAKE SAVAGE ISD #7 3.000 2031 02.....		07/11/2016....	MORGAN STANLEY.....		1,384,071	1,300,000	0	1FE.....
783244 GF 7	RUTHERFORD CO GENERAL OB 3.000 2032 04.....		09/14/2016....	FTN FINANCIAL.....		6,159,224	5,935,000	0	1FE.....
783244 FJ 0	RUTHERFORD CO GO REF S20 2.500 2027 04.....		08/23/2016....	MORGAN STANLEY.....		3,055,694	2,865,000	0	1FE.....
783244 FK 7	RUTHERFORD CO GO REF S20 2.500 2028 04.....		08/23/2016....	MORGAN STANLEY.....		3,082,777	2,935,000	0	1FE.....
783244 FL 5	RUTHERFORD CO GO REF S20 2.750 2029 04.....		08/23/2016....	MORGAN STANLEY.....		3,197,280	3,000,000	0	1FE.....
795676 TG 0	SALT LAKE CO GEN OBLIG R 5.000 2029 12.....		09/08/2016....	WELLS FARGO SECURITIES.....		2,886,741	2,150,000	0	1FE.....
802498 PS 8	SANTA MONICA-MALIBU USD 4.000 2035 07.....		09/13/2016....	STIFEL NICOLAUS & CO INC.....		4,111,693	3,625,000	0	1FE.....
864813 Q9 4	SUFFOLK GENERAL OBLIGATI 2.750 2031 02.....		07/14/2016....	BAS-MERRILL LYNCH.....		3,721,035	3,590,000	0	1FE.....
938234 SD 4	WASHINGTON CO GEN OBLIG 3.250 2035 06.....		07/07/2016....	CITIGROUP GLOBAL MARKETS.....		8,562,180	7,910,000	0	1FE.....
968657 HH 2	WILL COUNTY GENERAL OBLI 5.000 2033 11.....		08/09/2016....	WELLS FARGO SECURITIES.....		3,768,658	3,095,000	0	1FE.....
2499999.	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....					171,840,744	154,360,000	12,452	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
158855 DL 7	CHANDLER EXCISE TAX REV 5.000 2028 07.....		08/25/2016....	RBC CAPITAL MARKETS.....		1,067,517	825,000	0	1FE.....
382512 EA 5	GOODYEAR PUB IMPT CORP F 5.000 2028 07.....		09/29/2016....	J P MORGAN CHASE SECURITIES INC.....		2,941,052	2,340,000	0	1FE.....
45203H YZ 9	ILLINOIS FIN AUTH (NORTH .780 2034 12.....		09/16/2016....	BAS-MERRILL LYNCH.....		15,000,000	15,000,000	5,574	1FE.....
45203H A9 3	ILLINOIS FIN AUTH (UNIV 5.000 2032 10.....		09/12/2016....	RBC CAPITAL MARKETS.....		12,013,100	10,000,000	227,778	1FE.....
45204E JN 9	ILLINOIS FIN AUTH REV CL 5.000 2031 07.....		08/30/2016....	BAS-MERRILL LYNCH.....		6,214,550	5,000,000	0	1FE.....
45204E KH 0	ILLINOIS FIN AUTH REV CL 5.000 2031 01.....		08/30/2016....	BAS-MERRILL LYNCH.....		6,525,278	5,250,000	0	1FE.....
45506D YW 9	INDIANA FINANCE AUTH REV 5.000 2035 08.....		09/22/2016....	RBC CAPITAL MARKETS.....		11,495,336	9,310,000	0	1FE.....
57585K KV 9	MASSACHUSETTS H/E (HARVA .840 2035 07.....		09/23/2016....	MORGAN STANLEY.....		31,100,000	31,100,000	16,298	1FE.....
576051 QJ 8	MASSACHUSETTS WATER RES 5.000 2032 08.....		08/02/2016....	J P MORGAN CHASE SECURITIES INC.....		7,181,074	5,640,000	0	1FE.....
576051 QL 3	MASSACHUSETTS WATER RES 5.000 2034 08.....		08/02/2016....	J P MORGAN CHASE SECURITIES INC.....		2,146,981	1,700,000	0	1FE.....
576051 QM 1	MASSACHUSETTS WATER RES 5.000 2035 08.....		08/02/2016....	J P MORGAN CHASE SECURITIES INC.....		1,893,004	1,505,000	0	1FE.....
576051 QN 9	MASSACHUSETTS WATER RES 5.000 2036 08.....		08/02/2016....	J P MORGAN CHASE SECURITIES INC.....		3,758,160	3,000,000	0	1FE.....
576051 QP 4	MASSACHUSETTS WATER RES 5.000 2037 08.....		08/02/2016....	J P MORGAN CHASE SECURITIES INC.....		3,749,010	3,000,000	0	1FE.....
586158 PD 3	MEMPHIS ELEC SYS REV S20 5.000 2029 12.....		08/16/2016....	RAYMOND JAMES & ASSOC.....		2,787,329	2,165,000	0	1FE.....
58616P AN 8	MEMPHIS GAS SYS REV S201 5.000 2029 12.....		08/16/2016....	RAYMOND JAMES & ASSOC.....		2,813,078	2,185,000	0	1FE.....
644614 FP 9	NEW HAMPSHIRE H&E (DARTM .820 2023 06.....		08/31/2016....	U S BANCORP.....		38,945,000	38,945,000	15,598	1FE.....
64972F 4V 5	NEW YORK CITY FIN AUTH .900 2044 06.....		09/21/2016....	BARCLAYS CAPITAL INC.....		55,000,000	55,000,000	5,831	1FE.....
64972F 6R 2	NEW YORK CITY FIN AUTH .880 2045 06.....		09/29/2016....	U S BANCORP.....		29,710,000	29,710,000	7,744	1FE.....
64972F 6V 3	NEW YORK CITY FIN AUTH .880 2045 06.....		09/29/2016....	U S BANCORP.....		40,945,000	40,945,000	10,673	1FE.....
64972F G2 6	NEW YORK CITY WTR & SWR .810 2035 06.....		09/16/2016....	WELLS FARGO SECURITIES.....		45,100,000	45,100,000	838	1FE.....
64970K MH 7	NEW YORK CITY WTR & SWR .810 2033 06.....		09/16/2016....	BAS-MERRILL LYNCH.....		30,000,000	30,000,000	4,623	1FE.....
657903 DK 3	NORTH CAROLINA EDU FACS .870 2021 12.....		08/25/2016....	BARCLAYS CAPITAL INC.....		9,790,000	9,790,000	9,972	1FE.....

QE04.1

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
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)
662835 WA 1	NORTH TEXAS WATER REGL W 5.000 2035 06.....		08/25/2016....	RAYMOND JAMES & ASSOC.....		2,379,924	1,915,000	0	1FE.....
662842 LP 6	NORTH TEXAS WATER UPPER 5.000 2028 06.....		08/25/2016....	CITIGROUP GLOBAL MARKETS.....		3,615,014	2,820,000	0	1FE.....
771902 FF 5	ROCHESTER HLTH CARE FAC .720 2032 08.....		09/29/2016....	WELLS FARGO SECURITIES.....		27,800,000	27,800,000	10,862	1FE.....
771902 FH 1	ROCHESTER HLTH CARE FAC .720 2032 08.....		08/26/2016....	WELLS FARGO SECURITIES.....		57,900,000	57,900,000	15,044	1FE.....
771902 GY 3	ROCHESTER HLTH CARE FAC .800 2047 11.....		09/09/2016....	BAS-MERRILL LYNCH.....		27,750,000	27,750,000	940	1FE.....
790420 NS 8	SAINT JOHNS CO WATER & S 5.000 2035 06.....		09/29/2016....	RBC CAPITAL MARKETS.....		2,216,269	1,805,000	0	1FE.....
870000 KX 3	SWARTHMORE BORO AUTH SWA 5.000 2029 09.....		07/19/2016....	J P MORGAN CHASE SECURITIES INC.....		7,121,675	5,500,000	0	1FE.....
896575 FR 3	TRINITY RIVER AUTH RED O 5.000 2027 02.....		08/31/2016....	WELLS FARGO SECURITIES.....		1,594,089	1,260,000	0	1FE.....
89658H UF 5	TRINITY RIVER AUTH REG W 5.000 2027 08.....		08/31/2016....	CITIGROUP GLOBAL MARKETS.....		12,936,700	10,000,000	0	1FE.....
896576 PW 9	TRINITY RIVER AUTH TEN M 4.000 2035 08.....		09/09/2016....	RBC CAPITAL MARKETS.....		690,364	620,000	0	1FE.....
896576 PY 5	TRINITY RIVER AUTH TEN M 4.000 2037 08.....		08/31/2016....	RBC CAPITAL MARKETS.....		1,581,156	1,420,000	0	1FE.....
3137G1 AV 9	FWLS 2016-SC01 1A CMO 3.000 2046 07.....		07/20/2016....	BAS-MERRILL LYNCH.....		6,605,625	6,500,000	13,542	1.....
3137G1 AW 7	FWLS 2016-SC01 2A CMO 3.500 2046 07.....		07/20/2016....	BAS-MERRILL LYNCH.....		5,134,375	5,000,000	12,153	1.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....						517,500,660	497,800,000	357,468	XXX

**Bonds - Industrial and Miscellaneous**

QE04.2

00507V AG 4	ACTIVISION BLIZZARD (144 2.300 2021 09.....		09/14/2016....	BAS-MERRILL LYNCH.....		998,780	1,000,000	0	2FE.....
00507V AJ 8	ACTIVISION BLIZZARD (144 3.400 2026 09.....		09/14/2016....	BAS-MERRILL LYNCH.....		996,140	1,000,000	0	2FE.....
00724F AC 5	ADOBE SYSTEMS INC 3.250 2025 02.....		08/11/2016....	BAS-MERRILL LYNCH.....		1,057,190	1,000,000	1,354	2FE.....
012725 AC 1	ALBEMARLE CORP 4.150 2024 12.....		08/04/2016....	ROBERT W BAIRD & CO.....		2,183,500	2,000,000	15,678	2FE.....
02079K AC 1	ALPHABET INC 1.998 2026 08.....		08/15/2016....	VARIOUS.....		3,925,680	4,000,000	999	1FE.....
02209S AU 7	ALTRIA GROUP INC 2.625 2026 09.....		09/13/2016....	GOLDMAN SACHS & CO.....		995,900	1,000,000	0	1FE.....
02665W BF 7	AMERICAN HONDA FINANCE 1.650 2021 07.....	R	07/07/2016....	BNP PARIBAS.....		999,670	1,000,000	0	1FE.....
02665W BH 3	AMERICAN HONDA FINANCE 2.300 2026 09.....	R	09/06/2016....	BAS-MERRILL LYNCH.....		996,980	1,000,000	0	1FE.....
03027X AM 2	AMERICAN TOWER CORP 3.125 2027 01.....		09/28/2016....	BAS-MERRILL LYNCH.....		999,330	1,000,000	0	2FE.....
03076C AH 9	AMERIPRISE FINANCIAL 2.875 2026 09.....		08/08/2016....	WELLS FARGO SECURITIES.....		998,930	1,000,000	0	1FE.....
031162 CH 1	AMGEN INC 2.250 2023 08.....		08/10/2016....	CITIGROUP GLOBAL MARKETS.....		997,490	1,000,000	0	2FE.....
031162 CJ 7	AMGEN INC 2.600 2026 08.....		08/10/2016....	GOLDMAN SACHS & CO.....		999,390	1,000,000	0	2FE.....
037833 BZ 2	APPLE INC 2.450 2026 08.....		07/28/2016....	J P MORGAN CHASE SECURITIES INC.....		997,270	1,000,000	0	1FE.....
040555 CV 4	ARIZONA PUBLIC SERVICE C 2.550 2026 09.....		09/15/2016....	J P MORGAN CHASE SECURITIES INC.....		995,370	1,000,000	0	1FE.....
05348E AY 5	AVALONBAY COMMUNITIES 2.900 2026 10.....		09/26/2016....	BAS-MERRILL LYNCH.....		996,890	1,000,000	0	2FE.....
06406F AE 3	BANK OF NEW YORK MELLON 2.450 2026 08.....		08/09/2016....	GOLDMAN SACHS & CO.....		996,130	1,000,000	0	1FE.....
071813 BQ 1	BAXTER INTERNATIONAL 2.600 2026 08.....		08/24/2016....	VARIOUS.....		3,993,280	4,000,000	1,011	2FE.....
081437 AJ 4	BEMIS COMPANY INC 3.100 2026 09.....		09/08/2016....	VARIOUS.....		2,004,270	2,000,000	0	2FE.....
05565E AM 7	BMW US CAPITAL LLC (144A 2.250 2023 09.....	R	09/08/2016....	GOLDMAN SACHS & CO.....		996,910	1,000,000	0	1FE.....
10112R AY 0	BOSTON PROPERTIES LP 2.750 2026 10.....		08/08/2016....	J P MORGAN CHASE SECURITIES INC.....		1,985,420	2,000,000	0	2FE.....
127055 AK 7	CABOT CORP 3.400 2026 09.....		09/08/2016....	VARIOUS.....		2,004,630	2,000,000	0	2FE.....
15089Q AD 6	CELANESE US HOLDINGS 4.625 2022 11.....		07/26/2016....	VARIOUS.....		2,195,000	2,000,000	34,045	2FE.....
17275R BL 5	CISCO SYSTEMS 2.500 2026 09.....		09/13/2016....	MORGAN STANLEY.....		1,998,240	2,000,000	0	1FE.....
172967 KV 2	CITIGROUP INC 2.350 2021 08.....		07/26/2016....	CITIGROUP GLOBAL MARKETS.....		999,300	1,000,000	0	2FE.....



### 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)
174610 AN 5	CITIZENS FINANCIAL GROUP 2.375 2021 07.....		07/26/2016....	CREDIT SUISSE FIRST BOSTON.....		1,001,120	1,000,000	66	2FE.....
191216 BZ 2	COCA-COLA CO 2.250 2026 09.....		08/29/2016....	J P MORGAN CHASE SECURITIES INC.....		998,840	1,000,000	0	1FE.....
20030N BW 0	COMCAST CORP 2.350 2027 01.....		07/12/2016....	CITIGROUP GLOBAL MARKETS.....		998,800	1,000,000	0	1FE.....
20826F AD 8	CONOCOPHILLIPS 3.350 2024 11.....		08/10/2016....	BROWNSTONE INVESTMENTS.....		1,031,990	1,000,000	8,375	1FE.....
219350 AU 9	CORNING INC 4.250 2020 08.....		07/22/2016....	BB&T CAPITAL MARKETS.....		199,915	185,000	3,538	2FE.....
219350 BB 0	CORNING INC 2.900 2022 05.....		09/22/2016....	MESIROW FINANCIAL.....		1,031,280	1,000,000	10,633	2FE.....
224044 CG 0	COX COMMUNICATIONS INC ( 3.350 2026 09.....		09/08/2016....	WELLS FARGO SECURITIES.....		1,996,620	2,000,000	0	2FE.....
22822V AB 7	CROWN CASTLE INTL CORP 4.450 2026 02.....		08/09/2016....	UBS AG.....		675,575	610,000	13,874	2FE.....
22822V AD 3	CROWN CASTLE INTL CORP 2.250 2021 09.....		08/22/2016....	CITIGROUP GLOBAL MARKETS.....		999,720	1,000,000	0	2FE.....
235851 AQ 5	DANAHER CORP 3.350 2025 09.....		07/20/2016....	CREDIT SUISSE FIRST BOSTON.....		1,101,730	1,000,000	12,097	1FE.....
25272K AG 8	DIAMOND 1 FIN/DIAMOND 2 5.450 2023 06.....		09/09/2016....	BNP PARIBAS.....		974,080	913,000	14,236	2FE.....
26138E AU 3	DR PEPPER SNAPPLE GROUP 2.550 2026 09.....		09/09/2016....	VARIOUS.....		1,985,600	2,000,000	0	2FE.....
29364W AY 4	ENTERGY LOUISIANA LLC 2.400 2026 10.....		09/28/2016....	GOLDMAN SACHS & CO.....		1,991,540	2,000,000	0	1FE.....
26884A AZ 6	ERP OPERATING LP 4.625 2021 12.....		08/23/2016....	WELLS FARGO SECURITIES.....		901,960	800,000	7,297	2FE.....
31620M AT 3	FIDELITY NATIONAL INFORM 3.000 2026 08.....		08/11/2016....	CITIGROUP GLOBAL MARKETS.....		2,966,730	3,000,000	0	2FE.....
337738 AM 0	FISERV INC 3.500 2022 10.....		08/22/2016....	ROBERT W BAIRD & CO.....		119,412	112,000	1,568	2FE.....
337738 AP 3	FISERV INC 3.850 2025 06.....		09/19/2016....	VARIOUS.....		1,128,580	1,045,000	11,506	2FE.....
341099 CP 2	FLORIDA POWER CORP 3.100 2021 08.....		07/14/2016....	AMHERST PIERPONT SEC.....		364,767	343,000	4,549	1FE.....
35802X AJ 2	FRESENIUS MED (144A) 4.750 2024 10.....	R	08/12/2016....	BAS-MERRILL LYNCH.....		1,072,500	1,000,000	16,097	3FE.....
361448 AR 4	GATX CORP 2.500 2019 03.....		09/14/2016....	U S BANCORP.....		1,520,280	1,500,000	417	2FE.....
369550 AX 6	GENERAL DYNAMICS CORP 2.125 2026 08.....		08/09/2016....	J P MORGAN CHASE SECURITIES INC.....		989,560	1,000,000	0	1FE.....
38141E A2 5	GOLDMAN SACHS GROUP 7.500 2019 02.....		08/03/2016....	SCOTIA CAPITAL.....		1,300,957	1,140,000	41,088	1FE.....
38145G AG 5	GOLDMAN SACHS GROUP 2.350 2021 11.....		09/22/2016....	GOLDMAN SACHS & CO.....		998,970	1,000,000	0	2FE.....
427866 AX 6	HERSHEY COMPANY 2.300 2026 08.....		08/02/2016....	J P MORGAN CHASE SECURITIES INC.....		1,993,420	2,000,000	0	1FE.....
437076 BN 1	HOME DEPOT INC 2.125 2026 09.....		09/06/2016....	BAS-MERRILL LYNCH.....		989,040	1,000,000	0	1FE.....
42824C AE 9	HP ENTERPRISE CO (144A) 3.600 2020 10.....		08/26/2016....	JEFFERIES & CO INC.....		550,389	525,000	7,140	2FE.....
446150 AK 0	HUNTINGTON BANCSHARES 2.300 2022 01.....		08/04/2016....	GOLDMAN SACHS & CO.....		998,490	1,000,000	0	2FE.....
459200 JC 6	IBM CORP 2.875 2022 11.....		08/08/2016....	WELLS FARGO SECURITIES.....		1,053,640	1,000,000	7,347	1FE.....
460146 CP 6	INTERNATIONAL PAPER CO 3.000 2027 02.....		08/02/2016....	J P MORGAN CHASE SECURITIES INC.....		2,988,720	3,000,000	0	2FE.....
46623E KG 3	JP MORGAN CHASE 2.295 2021 08.....		08/03/2016....	J P MORGAN CHASE SECURITIES INC.....		2,000,000	2,000,000	0	1FE.....
46625H LW 8	JP MORGAN CHASE 2.750 2020 06.....		07/15/2016....	J P MORGAN CHASE SECURITIES INC.....		1,028,160	1,000,000	2,063	1FE.....
46625H RV 4	JP MORGAN CHASE 2.950 2026 10.....		07/14/2016....	J P MORGAN CHASE SECURITIES INC.....		997,840	1,000,000	0	1FE.....
49338C AB 9	KEYSPAN GAS EAST CORP 2.742 2026 08.....	R	08/02/2016....	CITIGROUP GLOBAL MARKETS.....		3,000,000	3,000,000	0	1FE.....
49446R AP 4	KIMCO REALTY 2.800 2026 10.....		08/09/2016....	BARCLAYS CAPITAL INC.....		991,690	1,000,000	0	2FE.....
501044 DE 8	KROGER CO 2.650 2026 10.....		09/26/2016....	CITIGROUP GLOBAL MARKETS.....		996,760	1,000,000	0	2FE.....
50587K AA 9	LAFARGEHOLCIM FINANCE US 3.500 2026 09.....	R	09/21/2016....	CITIGROUP GLOBAL MARKETS.....		1,014,400	1,000,000	389	2FE.....
577081 BA 9	MATTEL INC 2.350 2021 08.....		08/02/2016....	BAS-MERRILL LYNCH.....		998,820	1,000,000	0	2FE.....
594918 BR 4	MICROSOFT CORP 2.400 2026 08.....		08/02/2016....	VARIOUS.....		1,996,200	2,000,000	0	1FE.....
61761J 3R 8	MORGAN STANLEY 3.125 2026 07.....		07/20/2016....	MORGAN STANLEY.....		993,200	1,000,000	0	1FE.....
637417 AF 3	NATIONAL RETAIL PROPRTI 3.300 2023 04.....		07/07/2016....	WELLS FARGO SECURITIES.....		733,171	714,000	5,694	2FE.....

QE04.3

**SCHEDULE D - PART 3**

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

1	2		3	4	5	6	7	8	9	10
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)
U6S10C AM 7	NESTLE HOLDINGS INC	1.375 2021 07	R	08/23/2016	TD SECURITIES		997,550	1,000,000	1,604	1FE
U64106 BU 7	NESTLE HOLDINGS INC	1.250 2018 01	R	08/23/2016	RBC CAPITAL MARKETS		1,916,685	1,910,000	14,524	1FE
64952W CH 4	NEW YORK LIFE GLOBAL FUN	2.350 2026 07		07/12/2016	VARIOUS		3,251,158	3,250,000	.82	1FE
64952W CJ 0	NEW YORK LIFE GLOBAL FUN	1.700 2021 09		09/07/2016	J P MORGAN CHASE SECURITIES INC.		998,090	1,000,000	.0	1FE
690742 AF 8	OWENS CORNING INC	3.400 2026 08		08/04/2016	WELLS FARGO SECURITIES		2,000,690	2,000,000	.94	2FE
696429 AC 3	PALL CORPORATION	5.000 2020 06		08/16/2016	WELLS FARGO SECURITIES		451,904	400,000	3,556	1FE
693304 AU 1	PECO ENERGY CO	1.700 2021 09		09/14/2016	MORGAN STANLEY		999,720	1,000,000	.0	1FE
742718 BH 1	PROCTER & GAMBLE CO	6.450 2026 01		07/14/2016	SUSQUEHANNA INTL GROUP		1,358,390	1,000,000	.717	1FE
74368C AE 4	PROTECTIVE LIFE GLOBAL (	1.999 2021 09	R	09/07/2016	BARCLAYS CAPITAL INC		1,000,000	1,000,000	.0	1FE
74456Q BR 6	PUBLIC SERVICE ELECTRIC	2.250 2026 09		09/07/2016	WELLS FARGO SECURITIES		996,710	1,000,000	.0	1FE
761713 BG 0	REYNOLDS AMERICAN	4.450 2025 06		09/19/2016	JEFFERIES & CO INC		1,111,870	1,000,000	12,361	2FE
8426EP AA 6	SOUTHERN CO GAS CAPITAL	2.450 2023 10		09/08/2016	J P MORGAN CHASE SECURITIES INC.		999,220	1,000,000	.0	2FE
845437 BP 6	SOUTHWESTERN ELECTRIC PO	2.750 2026 10		09/26/2016	WELLS FARGO SECURITIES		1,997,920	2,000,000	.0	2FE
860630 AD 4	STIFEL FINANCIAL CORP	4.250 2024 07		07/11/2016	STIFEL NICOLAUS & CO INC		2,029,320	2,000,000	41,556	2FE
883556 BR 2	THERMO FISHER SCIENTIFIC	2.950 2026 09		09/14/2016	J P MORGAN CHASE SECURITIES INC.		987,870	1,000,000	.0	2FE
872540 AP 4	TJX COS INC	2.500 2023 05		07/26/2016	GOLDMAN SACHS & CO		1,036,570	1,000,000	5,139	1FE
872540 AQ 2	TJX COS INC	2.250 2026 09		09/07/2016	DEUTSCHE BANC		2,977,620	3,000,000	.0	1FE
904764 AU 1	UNILEVER CAPITAL	2.000 2026 07	R	07/27/2016	SUSQUEHANNA INTL GROUP		1,286,597	1,300,000	.217	1FE
911308 AA 2	UPS OF AMERICA	8.375 2020 04		07/20/2016	BAS-MERRILL LYNCH		872,515	700,000	18,565	1FE
91159H HN 3	US BANCORP	2.375 2026 07		07/19/2016	U S BANCORP		992,680	1,000,000	.0	1FE
92343V BR 4	VERIZON COMMUNICATIONS I	5.150 2023 09		07/13/2016	U S BANCORP		1,657,460	1,400,000	24,634	2FE
92343V DD 3	VERIZON COMMUNICATIONS I	2.625 2026 08		07/29/2016	VARIOUS		1,996,390	2,000,000	.146	2FE
25468P DM 5	WALT DISNEY COMPANY	1.850 2026 07		07/08/2016	BAS-MERRILL LYNCH		1,959,280	2,000,000	.51	1FE
94106L BA 6	WASTE MANAGEMENT INC	3.125 2025 03		07/26/2016	BARCLAYS CAPITAL INC		528,685	500,000	6,424	2FE
949746 SA 0	WELLS FARGO	2.100 2021 07		07/18/2016	WELLS FARGO SECURITIES		999,060	1,000,000	.0	1FE
949746 RW 3	WELLS FARGO & CO	3.000 2026 04		06/28/2016	BAS-MERRILL LYNCH		.0	.0	5,750	1FE
42217K BF 2	WELLTOWER INC	4.000 2025 06		07/08/2016	WELLS FARGO SECURITIES		1,066,310	1,000,000	4,667	2FE
960413 AH 5	WESTLAKE CHEMICAL (144A)	3.600 2026 08		08/03/2016	GOLDMAN SACHS & CO		1,990,000	2,000,000	.0	2FE
00084D AM 2	ABN AMRO BANK NV (144A)	1.800 2019 09	F	09/13/2016	MORGAN STANLEY		998,660	1,000,000	.0	1FE
00913R AD 8	AIR LIQUIDE FINANCE (144	2.500 2026 09	F	09/22/2016	HSBC		996,220	1,000,000	.0	1FE
00182E BA 6	ANZ NEW ZEALAND INTL/LDN	2.125 2021 07	F	07/21/2016	J P MORGAN CHASE SECURITIES INC.		999,100	1,000,000	.0	1FE
067316 AD 1	BACARDI LTD (144A)	2.750 2026 07	F	07/07/2016	BNP PARIBAS		1,992,540	2,000,000	.0	2FE
06738E AN 5	BARCLAYS PLC	4.375 2026 01	F	09/20/2016	MORGAN STANLEY		2,067,580	2,000,000	17,257	2FE
05530Q AK 6	BAT INTL FINANCE (144A)	3.950 2025 06	F	08/23/2016	J P MORGAN CHASE SECURITIES INC.		1,121,970	1,000,000	7,790	1FE
2027A0 HY 8	COMMONWEALTH BANK OF AUS	2.625 2026 09	F	08/29/2016	GOLDMAN SACHS & CO		997,030	1,000,000	.0	1FE
23636A AH 4	DANSKE BANK A/S (144A)	2.000 2021 09	F	08/31/2016	CREDIT SUISSE FIRST BOSTON		995,940	1,000,000	.0	1FE
25156P AU 7	DEUTSCHE TELEKOM INT FIN	1.950 2021 09	F	09/15/2016	GOLDMAN SACHS & CO		1,000,750	1,000,000	.54	2FE
25156P AV 5	DEUTSCHE TELEKOM INT FIN	2.485 2023 09	F	09/13/2016	RBC CAPITAL MARKETS		999,940	1,000,000	.0	2FE
449786 BJ 0	ING BANK NV (144A)	2.050 2021 08	F	08/08/2016	MORGAN STANLEY		998,770	1,000,000	.0	1FE

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### SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor		Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
82620K AK 9	SIEMENS FINANCIERINGSMAT	2.000 2023 09	F	09/06/2016	GOLDMAN SACHS & CO			994,360	1,000,000	0	1FE
82620K AL 7	SIEMENS FINANCIERINGSMAT	2.350 2026 10	F	09/06/2016	GOLDMAN SACHS & CO			1,994,260	2,000,000	0	1FE
86960B AQ 5	SVENSKA HANDELSBANKEN	1.875 2021 09	F	08/30/2016	DEUTSCHE BANC			996,110	1,000,000	0	1FE
88167A AE 1	TEVA PHARMACEUTICALS NE	3.150 2026 10	F	07/19/2016	VARIOUS			3,013,570	3,000,000	175	2FE
90351D AH 0	UBS GROUP FUNDING (144A)	2.650 2022 02	F	08/03/2016	UBS AG			999,400	1,000,000	0	1FE
961214 DC 4	WESTPAC BANKING CORP	2.700 2026 08	F	08/11/2016	BAS-MERRILL LYNCH			998,610	1,000,000	0	1FE
00842V AC 7	ABMT 2016-3 A3 CMO	3.500 2046 08		08/08/2016	WELLS FARGO SECURITIES			5,137,500	5,000,000	14,097	1FE
02149D AD 1	CWALT 2006-HY13 2A1 CMO	4.338 2037 01		07/01/2016	DIRECT WITH COMPANY			0	(234,665)	0	6FE
02149D AD 1	CWALT 2006-HY13 2A1 CMO	4.340 2037 01		07/01/2016	DIRECT WITH COMPANY			0	234,665	0	6FE
61762M BT 7	MSBAM 2013-C10 A2	2.964 2046 07		08/26/2016	WELLS FARGO SECURITIES			5,116,797	5,000,000	12,350	1FE
61766N AY 1	MSBAM 2016-C30 ASB	2.729 2049 09		09/26/2016	MORGAN STANLEY			8,239,804	8,000,000	16,980	1FE
61691B AA 9	MSCBB 2016-MART A (144A)	2.200 2031 09		09/15/2016	MORGAN STANLEY			6,499,974	6,500,000	10,330	1FE
95000G AZ 7	WFCM 2016-BNK1 ASB	2.514 2049 08		08/04/2016	WELLS FARGO SECURITIES			3,347,396	3,250,000	3,858	1FE
95000G AW 4	WFCM 2016-BNK1 A1	1.321 2049 08		08/04/2016	WELLS FARGO SECURITIES			2,499,998	2,500,000	1,560	1FE
92890N AT 6	WFRBS 2012-C10 A2	1.765 2045 12		08/26/2016	GOLDMAN SACHS & CO			13,218,720	13,155,000	19,349	1FE
14313X AH 3	CARMX 2015-4 A2B	1.124 2019 04		08/19/2016	BAS-MERRILL LYNCH			2,184,172	2,180,170	604	1FE
14314M AH 6	CARMX 2016-2 A2B	.994 2019 06		08/23/2016	J P MORGAN CHASE SECURITIES INC			4,647,975	4,640,000	1,386	1FE
43814G AD 2	HAROT 2014-2 A4	1.180 2020 05		08/24/2016	BAS-MERRILL LYNCH			4,806,375	4,800,000	1,731	1FE
44890Q AD 5	HART 2013-C A4	1.550 2019 03		09/22/2016	BMO CAPITAL MARKETS			16,416,680	16,370,000	8,458	1FE
44890W AC 4	HART 2015-A A3	1.050 2019 04		07/25/2016	VARIOUS			11,409,226	11,410,000	4,326	1FE
89231M AD 7	TAOT 2014-A A4	1.180 2019 06		09/02/2016	DEUTSCHE BANC			20,527,227	20,500,000	15,455	1FE
89231R AD 6	TAOT 2014-B A4	1.310 2019 09		08/18/2016	RBC CAPITAL MARKETS			4,713,402	4,700,000	1,368	1FE
92887J AB 9	VFET 2016-1A A2 (144A)	1.440 2018 10		09/28/2016	VARIOUS			4,324,935	4,315,000	0	1FE
3899999. Total Bonds - Industrial and Miscellaneous								259,701,409	256,667,170	498,274	XXX
8399997. Total Bonds - Part 3								1,009,343,617	967,327,733	879,018	XXX
8399999. Total Bonds								1,009,343,617	967,327,733	879,018	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>											
03674X 10 6	ANTERO RESOURCES CORP			08/10/2016	DIST FROM PARTNERSHIP		22,400,000	609,459	XXX	0	L
92847N 10 3	VITAE PHARMACEUTICALS INC			09/16/2016	DIST FROM PARTNERSHIP		3,787,000	79,073	XXX	0	L
45772F 10 7	INPHI CORP		F	08/24/2016	DIST FROM PARTNERSHIP		3,804,000	164,143	XXX	0	L
9099999. Total Common Stocks - Industrial and Miscellaneous								852,674	XXX	0	XXX
9799997. Total Common Stocks - Part 3								852,674	XXX	0	XXX
9799999. Total Common Stocks								852,674	XXX	0	XXX
9899999. Total Preferred and Common Stocks								852,674	XXX	0	XXX
9999999. Total Bonds, Preferred and Common Stocks								1,010,196,291	XXX	879,018	XXX

QE04.5

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

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>																					
12802R	AA 3 CAL DIVE INT 4.930		08/01/2016	REDEEMED		44,454	44,454	44,454	44,454	0	0	0	0	0	44,454	0	0	0	2,192	02/01/2027	4
217194	AB 5 COP I LLC 3.650		09/05/2016	REDEEMED		84,190	84,190	84,190	84,190	0	0	0	0	0	84,190	0	0	0	2,305	12/05/2021	1
367333	AA 9 GATE CAPITAL 3.550		09/11/2016	REDEEMED		88,588	88,588	88,588	88,588	0	0	0	0	0	88,588	0	0	0	2,359	06/11/2021	1
89609G	AA 0 TRICAHUE LEASING 3.503		08/19/2016	REDEEMED		164,561	164,561	164,561	164,561	0	0	0	0	0	164,561	0	0	0	4,323	11/19/2021	1
228027	AA 6 VESSEL MANAGEMENT SERV 3.432		08/15/2016	REDEEMED		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,030	08/15/2036	1
228027	AB 4 VESSEL MANAGEMENT SERV 3.477		07/16/2016	REDEEMED		40,000	40,000	40,000	40,035	0	(35)	0	(35)	0	40,000	0	0	0	1,391	01/16/2037	1
02265Q	AA 6 AMAL LIMITED 3.465	E	08/21/2016	REDEEMED		106,515	106,515	106,515	106,515	0	0	0	0	0	106,515	0	0	0	2,768	08/21/2021	1
36179M	E2 2 GNMA II PASS #00MA0153 3.000		09/20/2016	PAID ON PRINCIPAL		204,669	204,669	207,579	207,166	0	(2,497)	0	(2,497)	0	204,669	0	0	0	3,996	06/20/2042	1
36202C	3X 9 GNMA II PASS #2614 6.000		09/20/2016	PAID ON PRINCIPAL		6,559	6,559	6,358	6,422	0	137	0	137	0	6,559	0	0	0	263	07/20/2028	1
36202D	6D 8 GNMA II PASS #3568 5.000		09/20/2016	PAID ON PRINCIPAL		150,866	150,866	149,923	150,060	0	806	0	806	0	150,866	0	0	0	5,045	06/20/2034	1
36202E	BU 2 GNMA II PASS #3651 5.000		09/20/2016	PAID ON PRINCIPAL		393,476	393,476	391,016	391,409	0	2,067	0	2,067	0	393,476	0	0	0	13,187	12/20/2034	1
36202E	DD 8 GNMA II PASS #3700 4.500		09/20/2016	PAID ON PRINCIPAL		79,437	79,437	75,230	76,280	0	3,157	0	3,157	0	79,437	0	0	0	2,382	04/20/2035	1
36202E	ET 2 GNMA II PASS #3746 4.500		09/20/2016	PAID ON PRINCIPAL		399,764	399,764	380,999	385,274	0	14,490	0	14,490	0	399,764	0	0	0	12,337	08/20/2035	1
36202E	E7 0 GNMA II PASS #3758 4.500		09/20/2016	PAID ON PRINCIPAL		211,425	211,425	201,779	204,691	0	6,733	0	6,733	0	211,425	0	0	0	6,170	09/20/2035	1
36202E	E8 8 GNMA II PASS #3759 5.000		09/20/2016	PAID ON PRINCIPAL		138,479	138,479	138,068	138,081	0	398	0	398	0	138,479	0	0	0	4,594	09/20/2035	1
36202E	FL 8 GNMA II PASS #3771 4.500		09/20/2016	PAID ON PRINCIPAL		162,137	162,137	155,930	157,622	0	4,515	0	4,515	0	162,137	0	0	0	4,982	10/20/2035	1
36202E	F2 0 GNMA II PASS #3785 5.000		09/20/2016	PAID ON PRINCIPAL		288,818	288,818	282,726	284,179	0	4,639	0	4,639	0	288,818	0	0	0	9,774	11/20/2035	1
36202E	HF 9 GNMA II PASS #3830 5.500		09/20/2016	PAID ON PRINCIPAL		146,968	146,968	140,929	141,660	0	5,308	0	5,308	0	146,968	0	0	0	5,373	03/20/2036	1
36177P	CY 9 GNMA PASS TH #00794586 3.500		09/15/2016	PAID ON PRINCIPAL		1,525,614	1,525,614	1,590,215	1,593,111	0	(67,497)	0	(67,497)	0	1,525,614	0	0	0	33,304	03/15/2042	1
36205F	5V 1 GNMA PASS TH #389760 5.000		09/15/2016	PAID ON PRINCIPAL		2,564	2,564	2,623	2,571	0	(6)	0	(6)	0	2,564	0	0	0	85	11/15/2017	1
36213E	WV 4 GNMA PASS TH #552460 6.000		09/15/2016	PAID ON PRINCIPAL		1,502	1,502	1,459	1,453	0	49	0	49	0	1,502	0	0	0	60	03/15/2032	1
36201M	SA 1 GNMA PASS TH #587413 5.500		09/15/2016	PAID ON PRINCIPAL		904	904	924	923	0	(19)	0	(19)	0	904	0	0	0	33	11/15/2032	1
36201M	SJ 2 GNMA PASS TH #587421 5.500		09/15/2016	PAID ON PRINCIPAL		2,358	2,358	2,410	2,398	0	(40)	0	(40)	0	2,358	0	0	0	87	11/15/2032	1
36201P	VA 0 GNMA PASS TH #589309 5.000		09/15/2016	PAID ON PRINCIPAL		11,612	11,612	11,906	11,636	0	(23)	0	(23)	0	11,612	0	0	0	392	08/15/2017	1
36201V	ZG 0 GNMA PASS TH #594843 5.000		09/15/2016	PAID ON PRINCIPAL		3,144	3,144	3,223	3,155	0	(11)	0	(11)	0	3,144	0	0	0	105	08/15/2017	1
36200A	A7 4 GNMA PASS TH #595030 5.000		09/15/2016	PAID ON PRINCIPAL		3,042	3,042	3,119	3,053	0	(11)	0	(11)	0	3,042	0	0	0	102	10/15/2017	1
36200M	YX 5 GNMA PASS TH #604726 4.500		09/15/2016	PAID ON PRINCIPAL		41,979	41,979	40,010	40,429	0	1,550	0	1,550	0	41,979	0	0	0	1,317	10/15/2033	1
36290R	YQ 0 GNMA PASS TH #615519 4.500		09/15/2016	PAID ON PRINCIPAL		49,059	49,059	46,223	46,938	0	2,122	0	2,122	0	49,059	0	0	0	1,468	09/15/2033	1
36290R	6X 6 GNMA PASS TH #615686 4.500		09/15/2016	PAID ON PRINCIPAL		12,573	12,573	11,846	12,031	0	542	0	542	0	12,573	0	0	0	377	10/15/2033	1
3620AQ	PR 8 GNMA PASS TH #736732 4.500		09/15/2016	PAID ON PRINCIPAL		88,710	88,710	89,119	89,119	0	(408)	0	(408)	0	88,710	0	0	0	2,556	05/15/2040	1
3620AW	FY 1 GNMA PASS TH #741883 4.500		09/15/2016	PAID ON PRINCIPAL		148,989	148,989	149,676	149,650	0	(661)	0	(661)	0	148,989	0	0	0	4,283	05/15/2040	1
38375B	SF 0 GNR 2012-H11 BA CMO 2.000		09/20/2016	PAID ON PRINCIPAL		442,408	442,408	442,178	442,045	0	364	0	364	0	442,408	0	0	0	5,676	05/20/2062	1
38375B	RQ 7 GNR 2012-H12 HA CMO 2.000		09/20/2016	PAID ON PRINCIPAL		165,519	165,519	165,416	165,378	0	141	0	141	0	165,519	0	0	0	2,214	03/20/2062	1
38375B	TF 9 GNR 2012-H14 GA 2.000		09/20/2016	PAID ON PRINCIPAL		385,709	385,709	384,866	385,093	0	616	0	616	0	385,709	0	0	0	5,478	06/20/2062	1
38375B	TA 0 GNR 2012-H16 HA 2.000		09/20/2016	PAID ON PRINCIPAL		380,995	380,995	382,096	381,426	0	(431)	0	(431)	0	380,995	0	0	0	5,032	07/20/2062	1

QE05

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
38375B K8 4	GNR 2013-H04 BA CMO 1.650		09/20/2016	PAID ON PRINCIPAL		221,138	221,138	220,655	220,783	0	356	0	356	0	221,138	0	0	0	2,468	02/20/2063	1
38376R GW 0	GNR 2015-H22 HA 2.550		09/20/2016	PAID ON PRINCIPAL		252,031	252,031	251,159	251,177	0	855	0	855	0	252,031	0	0	0	4,219	11/20/2036	1
38376R LX 2	GNR 2015-H29 HA 2.500		09/20/2016	PAID ON PRINCIPAL		95,074	95,074	94,421	94,426	0	648	0	648	0	95,074	0	0	0	1,478	09/20/2065	1
36225C B7 0	G2 (ARM) #80061 2.125		09/20/2016	PAID ON PRINCIPAL		449	449	453	445	0	4	0	4	0	449	0	0	0	5	04/20/2027	1
36225C CN 4	G2 (ARM) #80076 2.125		09/20/2016	PAID ON PRINCIPAL		335	335	339	332	0	3	0	3	0	335	0	0	0	4	05/20/2027	1
36225C C9 5	G2 (ARM) #80095 2.125		09/20/2016	PAID ON PRINCIPAL		277	277	280	277	0	0	0	0	0	277	0	0	0	3	07/20/2027	1
36198V KR 7	GN A18404 (PROJECT LOA 3.310		09/15/2016	PAID ON PRINCIPAL		155,143	155,143	163,579	163,579	0	(8,436)	0	(8,436)	0	155,143	0	0	0	1,713	05/15/2030	1
38379K VJ 4	GNR 2015-101 AB (PROJE 2.400		09/16/2016	PAID ON PRINCIPAL		1,221,586	1,221,586	1,221,872	1,221,794	0	(208)	0	(208)	0	1,221,586	0	0	0	2,758	07/16/2048	1
38379K GA 0	GNR 2015-32 AG (PROJEC 2.300		09/16/2016	PAID ON PRINCIPAL		135,793	135,793	134,360	134,360	0	1,432	0	1,432	0	135,793	0	0	0	1,487	02/16/2049	1
38379U PD 2	GNR 2016-50 A (PROJECT 2.300		09/16/2016	PAID ON PRINCIPAL		18,091	18,091	18,142	18,142	0	(51)	0	(51)	0	18,091	0	0	0	139	07/16/2052	1
38379U SP 2	GNR 2016-64 CA (PROJEC 2.300		09/16/2016	PAID ON PRINCIPAL		26,350	26,350	26,391	26,391	0	(41)	0	(41)	0	26,350	0	0	0	152	03/16/2045	1
83162C XD 0	SBAP 2015-20G 1 2.880		07/01/2016	PAID ON PRINCIPAL		123,913	123,913	123,748	123,756	0	156	0	156	0	123,913	0	0	0	3,460	07/01/2035	1
831641 EW 1	SBIC 2012-10A 2.766		09/12/2016	PAID ON PRINCIPAL		497,667	497,667	497,667	497,547	0	120	0	120	0	497,667	0	0	0	13,803	03/10/2022	1
831641 EY 7	SBIC 2013-10A 1 2.351		09/12/2016	PAID ON PRINCIPAL		778,955	778,955	786,558	785,607	0	(6,652)	0	(6,652)	0	778,955	0	0	0	18,363	03/10/2023	1
0599999. Total Bonds - U.S. Government						9,534,393	9,534,393	9,555,778	9,570,212	0	(35,818)	0	(35,818)	0	9,534,393	0	0	0	216,093	XXX	XXX
<b>Bonds - All Other Government</b>																					
298785 DY 9	EUROPEAN INVESTMENT BA 5.125	F	09/13/2016	MATURED		2,000,000	2,000,000	1,994,440	1,999,352	0	648	0	648	0	2,000,000	0	0	0	102,500	09/13/2016	1FE
91086Q AU 2	UNITED MEXICAN STATES 5.625	F	09/09/2016	REDEEMED		3,561,915	3,500,000	3,509,750	3,501,518	0	(1,527)	0	(1,527)	0	3,499,990	0	61,925	61,925	226,406	01/15/2017	2FE
1099999. Total Bonds - All Other Government						5,561,915	5,500,000	5,504,190	5,500,869	0	(879)	0	(879)	0	5,499,990	0	61,925	61,925	328,906	XXX	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																					
574192 TS 9	MARYLAND GENERAL OBLIG 5.500		08/01/2016	MATURED		21,820,000	21,820,000	24,718,787	21,977,153	0	(157,153)	0	(157,153)	0	21,820,000	0	0	0	1,200,100	08/01/2016	1FE
882721 HA 4	TEXAS GO WATER FINANCI 5.000		08/01/2016	REDEEMED		2,115,000	2,115,000	2,246,786	2,115,036	0	(36)	0	(36)	0	2,115,000	0	0	0	105,750	08/01/2017	1FE
882721 HB 2	TEXAS GO WATER FINANCI 5.000		08/01/2016	REDEEMED		2,690,000	2,690,000	2,844,621	2,690,013	0	(13)	0	(13)	0	2,690,000	0	0	0	134,500	08/01/2018	1FE
882721 HC 0	TEXAS GO WATER FINANCI 5.000		08/01/2016	REDEEMED		3,450,000	3,450,000	3,637,232	3,450,076	0	(76)	0	(76)	0	3,450,000	0	0	0	172,500	08/01/2019	1FE
882721 HF 3	TEXAS GO WATER FINANCI 5.000		08/01/2016	REDEEMED		4,995,000	4,995,000	5,226,269	4,995,063	0	(63)	0	(63)	0	4,995,000	0	0	0	249,750	08/01/2022	1FE
882721 HG 1	TEXAS GO WATER FINANCI 5.000		08/01/2016	REDEEMED		3,855,000	3,855,000	4,018,221	3,855,075	0	(75)	0	(75)	0	3,855,000	0	0	0	192,750	08/01/2023	1FE
882721 HH 9	TEXAS GO WATER FINANCI 5.000		08/01/2016	REDEEMED		3,295,000	3,295,000	3,426,701	3,294,944	0	56	0	56	0	3,295,000	0	0	0	164,750	08/01/2024	1FE
882721 HJ 5	TEXAS GO WATER FINANCI 5.000		08/01/2016	REDEEMED		1,990,000	1,990,000	2,066,416	1,989,973	0	27	0	27	0	1,990,000	0	0	0	99,500	08/01/2025	1FE
917542 MJ 8	UTAH GENERAL OBLIGATIO 5.000		07/01/2016	MATURED		4,000,000	4,000,000	4,498,240	4,024,915	0	(24,915)	0	(24,915)	0	4,000,000	0	0	0	200,000	07/01/2016	1FE
1799999. Total Bonds - U.S. States, Territories and Possessions						48,210,000	48,210,000	52,683,272	48,392,248	0	(182,248)	0	(182,248)	0	48,210,000	0	0	0	2,519,600	XXX	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>																					
041431 GY 7	ARLINGTON CO REF & IMP 5.000		08/01/2016	REDEEMED		2,795,000	2,795,000	3,007,923	2,809,417	0	(14,417)	0	(14,417)	0	2,795,000	0	0	0	139,750	08/01/2021	1
041431 GZ 4	ARLINGTON CO REF & IMP 5.000		08/01/2016	REDEEMED		2,465,000	2,465,000	2,535,080	2,530,418	0	(65,418)	0	(65,418)	0	2,465,000	0	0	0	123,250	08/01/2017	1FE
041431 HB 6	ARLINGTON CO REF & IMP 5.000		08/01/2016	REDEEMED		4,210,000	4,210,000	4,530,718	4,231,715	0	(21,715)	0	(21,715)	0	4,210,000	0	0	0	210,500	08/01/2021	1FE
052396 PU 6	AUSTIN GENERAL OBLIG L 4.500		09/01/2016	REDEEMED		8,000,000	8,000,000	8,104,000	8,009,092	0	(9,092)	0	(9,092)	0	8,000,000	0	0	0	360,000	09/01/2026	1FE

QE051

**SCHEDULE D - PART 4**

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

QE052

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)
083773 BE 0	BERGEN CO IMPT AUTH CN 5.000		09/01/2016	REDEEMED		915,000	915,000	979,654	919,950	0	(4,950)	0	(4,950)	0	915,000	0	0	0	45,750	09/01/2019	1FE
083773 BG 5	BERGEN CO IMPT AUTH CN 5.000		09/01/2016	REDEEMED		1,005,000	1,005,000	1,069,863	1,009,976	0	(4,976)	0	(4,976)	0	1,005,000	0	0	0	50,250	09/01/2021	1FE
083773 BH 3	BERGEN CO IMPT AUTH CN 5.000		09/01/2016	REDEEMED		1,060,000	1,060,000	1,125,646	1,065,040	0	(5,040)	0	(5,040)	0	1,060,000	0	0	0	53,000	09/01/2022	1FE
083773 BJ 9	BERGEN CO IMPT AUTH CN 5.000		09/01/2016	REDEEMED		1,110,000	1,110,000	1,177,777	1,115,205	0	(5,205)	0	(5,205)	0	1,110,000	0	0	0	55,500	09/01/2023	1FE
083773 BK 6	BERGEN CO IMPT AUTH CN 5.000		09/01/2016	REDEEMED		1,165,000	1,165,000	1,235,133	1,170,387	0	(5,387)	0	(5,387)	0	1,165,000	0	0	0	58,250	09/01/2024	1FE
083773 BL 4	BERGEN CO IMPT AUTH CN 5.000		09/01/2016	REDEEMED		1,225,000	1,225,000	1,297,679	1,230,584	0	(5,584)	0	(5,584)	0	1,225,000	0	0	0	61,250	09/01/2025	1FE
083773 BM 2	BERGEN CO IMPT AUTH CN 5.000		09/01/2016	REDEEMED		1,285,000	1,285,000	1,359,016	1,290,690	0	(5,690)	0	(5,690)	0	1,285,000	0	0	0	64,250	09/01/2026	1FE
097437 NG 8	BOISE CITY ISD S2006 ( 5.000		08/01/2016	REDEEMED		1,605,000	1,605,000	1,683,934	1,610,518	0	(5,518)	0	(5,518)	0	1,605,000	0	0	0	80,250	08/01/2020	1FE
097437 NJ 2	BOISE CITY ISD S2006 ( 5.000		08/01/2016	REDEEMED		7,285,000	7,285,000	7,607,070	7,307,543	0	(22,543)	0	(22,543)	0	7,285,000	0	0	0	364,250	08/01/2022	1FE
15722T BX 8	CHABOT-LAS POSITAS CCD 5.000		08/01/2016	REDEEMED		3,000,000	3,000,000	3,083,370	3,077,826	0	(77,826)	0	(77,826)	0	3,000,000	0	0	0	150,000	08/01/2018	1FE
15722T BY 6	CHABOT-LAS POSITAS CCD 5.000		08/01/2016	REDEEMED		4,310,000	4,310,000	4,428,697	4,420,808	0	(110,808)	0	(110,808)	0	4,310,000	0	0	0	215,500	08/01/2019	1FE
15722T CB 5	CHABOT-LAS POSITAS CCD 5.000		08/01/2016	REDEEMED		7,390,000	7,390,000	7,591,156	7,577,790	0	(187,790)	0	(187,790)	0	7,390,000	0	0	0	369,500	08/01/2021	1FE
167560 KB 6	CHICAGO METRO WTR REC 5.000		07/08/2016	REDEEMED		7,000,000	7,000,000	7,283,340	7,014,231	0	(14,231)	0	(14,231)	0	7,000,000	0	0	0	210,972	12/01/2024	1FE
167560 KC 4	CHICAGO METRO WTR REC 5.000		07/08/2016	REDEEMED		21,000,000	21,000,000	21,716,080	21,059,009	0	(59,009)	0	(59,009)	0	21,000,000	0	0	0	632,917	12/01/2025	1FE
167560 KD 2	CHICAGO METRO WTR REC 5.000		07/08/2016	REDEEMED		1,000,000	1,000,000	1,027,380	1,001,721	0	(1,721)	0	(1,721)	0	1,000,000	0	0	0	30,139	12/01/2026	1FE
259147 LT 1	DOUGLAS CO USD #497 GO 5.000		09/01/2016	REDEEMED		3,715,000	3,715,000	3,924,080	3,731,449	0	(16,449)	0	(16,449)	0	3,715,000	0	0	0	185,750	09/01/2021	1FE
259147 LV 6	DOUGLAS CO USD #497 GO 5.000		09/01/2016	REDEEMED		4,095,000	4,095,000	4,304,787	4,111,525	0	(16,525)	0	(16,525)	0	4,095,000	0	0	0	204,750	09/01/2023	1FE
259147 LX 2	DOUGLAS CO USD #497 GO 5.000		09/01/2016	REDEEMED		2,765,000	2,765,000	2,895,066	2,775,254	0	(10,254)	0	(10,254)	0	2,765,000	0	0	0	138,250	09/01/2025	1FE
346843 AZ 8	FORT BEND ISD GO S2006 4.750		08/15/2016	REDEEMED		21,675,000	21,675,000	22,389,521	21,731,500	0	(56,500)	0	(56,500)	0	21,675,000	0	0	0	1,029,563	08/15/2025	1FE
442565 QW 0	HOWARD CO GENERAL OBLI 5.000		08/15/2016	MATURED		6,110,000	6,110,000	6,879,982	6,157,069	0	(47,069)	0	(47,069)	0	6,110,000	0	0	0	305,500	08/15/2016	1FE
514014 HV 4	LANCASTER CO SD #1 GO 5.000		07/15/2016	REDEEMED		5,955,000	5,955,000	6,422,170	5,997,420	0	(42,420)	0	(42,420)	0	5,955,000	0	0	0	297,750	01/15/2028	1FE
528828 6F 8	LEWISVILLE ISD GO REF 4.500		08/15/2016	REDEEMED		7,310,000	7,310,000	7,354,957	7,313,218	0	(3,218)	0	(3,218)	0	7,310,000	0	0	0	328,950	08/15/2025	1FE
528828 6K 7	LEWISVILLE ISD GO REF 4.500		08/15/2016	REDEEMED		5,080,000	5,080,000	5,111,242	5,082,236	0	(2,236)	0	(2,236)	0	5,080,000	0	0	0	228,600	08/15/2025	1FE
54438C GH 9	LOS ANGELES CCD GO S20 5.000		08/01/2016	REDEEMED		2,000,000	2,000,000	2,112,360	2,008,709	0	(8,709)	0	(8,709)	0	2,000,000	0	0	0	100,000	08/01/2023	1FE
567505 KC 5	MARICOPA CO UHSD #210 4.750		07/01/2016	REDEEMED		3,130,000	3,130,000	3,159,672	3,131,836	0	(1,836)	0	(1,836)	0	3,130,000	0	0	0	148,675	07/01/2021	1FE
567505 KE 1	MARICOPA CO UHSD #210 4.750		07/01/2016	REDEEMED		3,310,000	3,310,000	3,322,975	3,310,809	0	(809)	0	(809)	0	3,310,000	0	0	0	157,225	07/01/2023	1FE
690275 P7 1	OVERLAND PARK CITY GO 4.000		09/01/2016	MATURED		4,600,000	4,600,000	4,722,314	4,610,626	0	(10,626)	0	(10,626)	0	4,600,000	0	0	0	184,000	09/01/2016	1FE
697634 WN 9	PALOS VERDES PENINSULA 5.000		09/01/2016	REDEEMED		2,925,000	2,925,000	3,089,239	2,939,349	0	(14,349)	0	(14,349)	0	2,925,000	0	0	0	146,250	09/01/2025	1FE
727199 EL 1	PLANO ISD GENERAL OBLI 4.500		08/15/2016	REDEEMED		22,115,000	22,115,000	22,637,356	22,154,373	0	(39,373)	0	(39,373)	0	22,115,000	0	0	0	995,175	02/15/2021	1FE
727199 EM 9	PLANO ISD GENERAL OBLI 4.500		08/15/2016	REDEEMED		13,355,000	13,355,000	13,617,159	13,374,706	0	(19,706)	0	(19,706)	0	13,355,000	0	0	0	600,975	02/15/2022	1FE
829596 JF 3	SIoux FALLS SCH DIST # 5.000		07/01/2016	MATURED		1,475,000	1,475,000	1,586,436	1,480,916	0	(5,916)	0	(5,916)	0	1,475,000	0	0	0	73,750	07/01/2016	1FE
829596 JG 1	SIoux FALLS SCH DIST # 5.000		07/01/2016	REDEEMED		2,100,000	2,100,000	2,243,136	2,107,629	0	(7,629)	0	(7,629)	0	2,100,000	0	0	0	105,000	07/01/2017	1FE
249999	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions					189,540,000	189,540,000	196,615,966	190,470,545	0	(930,545)	0	(930,545)	0	189,540,000	0	0	0	8,505,440	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
013493 BR 1	ALBUQUERQUE BERNALILLO 5.000		07/01/2016	REDEEMED		600,000	600,000	619,494	601,202	0	(1,202)	0	(1,202)	0	600,000	0	0	0	30,000	07/01/2026	1FE

**SCHEDULE D - PART 4**

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

QE053

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)
01354P DP 6	ALBUQUERQUE GROSS RECE 5.000		07/01/2016	MATURED		2,780,000	2,780,000	3,060,141	2,802,419	0	(22,419)	0	(22,419)	0	2,780,000	0	0	0	139,000	07/01/2016	1FE
139883 AA 0	CAPITAL CITY ECONOMIC 5.000		09/29/2016	REDEEMED		141,944	141,944	141,944	141,944	0	(0)	0	(0)	0	141,944	0	0	0	4,360	12/01/2027	1
161045 GB 9	CHARLOTTE WATER & SEWE 5.000		07/01/2016	REDEEMED		1,680,000	1,680,000	1,761,715	1,685,014	0	(5,014)	0	(5,014)	0	1,680,000	0	0	0	84,000	07/01/2021	1FE
161045 GC 7	CHARLOTTE WATER & SEWE 5.000		07/01/2016	REDEEMED		1,085,000	1,085,000	1,135,105	1,088,078	0	(3,078)	0	(3,078)	0	1,085,000	0	0	0	54,250	07/01/2022	1FE
161045 GD 5	CHARLOTTE WATER & SEWE 5.000		07/01/2016	REDEEMED		1,165,000	1,165,000	1,215,934	1,168,134	0	(3,134)	0	(3,134)	0	1,165,000	0	0	0	58,250	07/01/2023	1FE
161045 GE 3	CHARLOTTE WATER & SEWE 4.750		07/01/2016	REDEEMED		1,740,000	1,740,000	1,760,549	1,741,276	0	(1,276)	0	(1,276)	0	1,740,000	0	0	0	82,650	07/01/2024	1FE
161045 GG 8	CHARLOTTE WATER & SEWE 5.000		07/01/2016	REDEEMED		3,810,000	3,810,000	3,964,153	3,819,502	0	(9,502)	0	(9,502)	0	3,810,000	0	0	0	190,500	07/01/2026	1FE
161045 GH 6	CHARLOTTE WATER & SEWE 5.000		07/01/2016	REDEEMED		3,995,000	3,995,000	4,153,402	4,004,768	0	(9,768)	0	(9,768)	0	3,995,000	0	0	0	199,750	07/01/2027	1FE
196797 G2 4	COLORADO WTR RES PWR D 5.000		09/01/2016	REDEEMED		1,130,000	1,130,000	1,186,410	1,134,412	0	(4,412)	0	(4,412)	0	1,130,000	0	0	0	56,500	09/01/2019	1FE
196797 G3 2	COLORADO WTR RES PWR D 5.000		09/01/2016	REDEEMED		1,160,000	1,160,000	1,215,947	1,164,378	0	(4,378)	0	(4,378)	0	1,160,000	0	0	0	58,000	09/01/2020	1FE
196797 G4 0	COLORADO WTR RES PWR D 5.000		09/01/2016	REDEEMED		1,190,000	1,190,000	1,246,394	1,194,413	0	(4,413)	0	(4,413)	0	1,190,000	0	0	0	59,500	09/01/2021	1FE
196797 G5 7	COLORADO WTR RES PWR D 5.000		09/01/2016	REDEEMED		1,230,000	1,230,000	1,287,257	1,234,481	0	(4,481)	0	(4,481)	0	1,230,000	0	0	0	61,500	09/01/2022	1FE
196797 G6 5	COLORADO WTR RES PWR D 5.000		09/01/2016	REDEEMED		1,265,000	1,265,000	1,322,823	1,269,526	0	(4,526)	0	(4,526)	0	1,265,000	0	0	0	63,250	09/01/2023	1FE
196797 G7 3	COLORADO WTR RES PWR D 5.000		09/01/2016	REDEEMED		1,310,000	1,310,000	1,367,679	1,314,516	0	(4,516)	0	(4,516)	0	1,310,000	0	0	0	65,500	09/01/2024	1FE
196797 G8 1	COLORADO WTR RES PWR D 5.000		09/01/2016	REDEEMED		1,345,000	1,345,000	1,403,091	1,349,549	0	(4,549)	0	(4,549)	0	1,345,000	0	0	0	67,250	09/01/2025	1FE
196797 G9 9	COLORADO WTR RES PWR D 5.000		09/01/2016	REDEEMED		1,450,000	1,450,000	1,510,204	1,454,714	0	(4,714)	0	(4,714)	0	1,450,000	0	0	0	72,500	09/01/2026	1FE
196797 H2 3	COLORADO WTR RES PWR D 5.000		09/01/2016	REDEEMED		1,570,000	1,570,000	1,631,261	1,574,797	0	(4,797)	0	(4,797)	0	1,570,000	0	0	0	78,500	09/01/2027	1FE
347658 MU 7	FORT LAUDERDALE WATER 5.000		09/01/2016	REDEEMED		1,205,000	1,205,000	1,252,658	1,211,116	0	(6,116)	0	(6,116)	0	1,205,000	0	0	0	60,250	03/01/2021	1FE
349250 KT 6	FORT WAYNE HOSP AUTH R 7.000		07/01/2016	REDEEMED		2,050,000	2,050,000	2,483,063	2,197,656	0	(147,656)	0	(147,656)	0	2,050,000	0	0	0	143,500	07/01/2018	1FE
45506D GG 4	INDIANA FIN AUTH REV F 5.000		08/01/2016	REDEEMED		595,000	595,000	626,208	597,148	0	(2,148)	0	(2,148)	0	595,000	0	0	0	29,750	02/01/2022	1
45506D GM 1	INDIANA FIN AUTH REV F 5.000		08/01/2016	REDEEMED		13,140,000	13,140,000	13,829,193	13,187,430	0	(47,430)	0	(47,430)	0	13,140,000	0	0	0	657,000	02/01/2022	1FE
523494 KW 1	LEE CO SCH BRD COP S20 5.000		08/01/2016	REDEEMED		5,745,000	5,745,000	6,014,096	5,763,764	0	(18,764)	0	(18,764)	0	5,745,000	0	0	0	287,250	08/01/2020	1FE
523494 KX 9	LEE CO SCH BRD COP S20 5.000		08/01/2016	REDEEMED		5,210,000	5,210,000	5,441,064	5,226,122	0	(16,122)	0	(16,122)	0	5,210,000	0	0	0	260,500	08/01/2021	1FE
523494 KY 7	LEE CO SCH BRD COP S20 5.000		08/01/2016	REDEEMED		6,485,000	6,485,000	6,756,527	6,503,955	0	(18,955)	0	(18,955)	0	6,485,000	0	0	0	324,250	08/01/2022	1FE
523494 KZ 4	LEE CO SCH BRD COP S20 5.000		08/01/2016	REDEEMED		2,585,000	2,585,000	2,688,969	2,592,260	0	(7,260)	0	(7,260)	0	2,585,000	0	0	0	129,250	08/01/2023	1FE
534272 F2 0	LINCOLN ELEC SYS REV R 5.000		09/02/2016	REDEEMED		5,115,000	5,115,000	5,271,059	5,261,891	0	(146,891)	0	(146,891)	0	5,115,000	0	0	0	256,460	09/01/2019	1FE
575579 DN 4	MASSACHUSETTS BAY TRAN 5.250		07/01/2016	MATURED		5,900,000	5,900,000	6,671,307	5,938,743	0	(38,743)	0	(38,743)	0	5,900,000	0	0	0	309,750	07/01/2016	1FE
575579 MD 6	MASSACHUSETTS BAY TRAN 5.250		07/01/2016	MATURED		10,050,000	10,050,000	10,882,542	10,102,172	0	(52,172)	0	(52,172)	0	10,050,000	0	0	0	527,625	07/01/2016	1FE
57583R F7 5	MASSACHUSETTS DEV (BOS) 4.000		07/01/2016	MATURED		1,000,000	1,000,000	1,085,600	1,006,562	0	(6,562)	0	(6,562)	0	1,000,000	0	0	0	40,000	07/01/2016	1FE
57604P ZS 6	MASSACHUSETTS WATER PO 4.750		08/01/2016	REDEEMED		5,000,000	5,000,000	5,256,200	5,018,379	0	(18,379)	0	(18,379)	0	5,000,000	0	0	0	237,500	08/01/2024	1FE
590545 QA 0	MESA UTIL SYS S2006 (F) 5.000		07/01/2016	REDEEMED		6,025,000	6,025,000	6,305,102	6,042,095	0	(17,095)	0	(17,095)	0	6,025,000	0	0	0	301,250	07/01/2026	1FE
590545 QD 4	MESA UTIL SYS S2006 (F) 5.000		07/01/2016	REDEEMED		3,725,000	3,725,000	3,898,175	3,735,569	0	(10,569)	0	(10,569)	0	3,725,000	0	0	0	186,250	07/01/2026	1FE
60636P 5C 0	MISSOURI ENV IMP & ENE 4.750		07/01/2016	REDEEMED		4,575,000	4,575,000	4,682,284	4,581,489	0	(6,489)	0	(6,489)	0	4,575,000	0	0	0	217,313	07/01/2024	1
64605L L2 2	NEW JERSEY EDL FACS (P) 4.500		07/01/2016	REDEEMED		3,610,000	3,610,000	3,630,216	3,611,236	0	(1,236)	0	(1,236)	0	3,610,000	0	0	0	162,450	07/01/2024	1FE
64605L L3 0	NEW JERSEY EDL FACS (P) 4.500		07/01/2016	REDEEMED		3,770,000	3,770,000	3,785,042	3,770,922	0	(922)	0	(922)	0	3,770,000	0	0	0	169,650	07/01/2025	1FE
64605L T2 4	NEW JERSEY EDL FACS (P) 4.500		07/01/2016	REDEEMED		10,000,000	10,000,000	10,039,200	10,002,446	0	(2,446)	0	(2,446)	0	10,000,000	0	0	0	450,000	07/01/2023	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	Fore ign	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)
645788	VU 1 NEW JERSEY ENVIRONMENT 5.000		09/01/2016	MATURED		4,740,000	4,740,000	5,116,783	4,769,373	0	(29,373)	0	(29,373)	0	4,740,000	0	0	0	237,000	09/01/2016	1FE
649839	KA 4 NEW YORK DORM AUTH (CI 5.625		07/01/2016	MATURED		5,525,000	5,525,000	6,190,155	5,532,318	0	(7,318)	0	(7,318)	0	5,525,000	0	0	0	310,781	07/01/2016	1FE
662903	DR 1 NORTH TEXAS MUNI WTR S 5.000		09/01/2016	REDEEMED		7,910,000	7,910,000	8,244,514	7,936,235	0	(26,235)	0	(26,235)	0	7,910,000	0	0	0	395,500	09/01/2020	1FE
684517	KD 6 ORANGE CO SCH BRD COP 5.000		08/01/2016	REDEEMED		7,305,000	7,305,000	7,780,117	7,337,229	0	(32,229)	0	(32,229)	0	7,305,000	0	0	0	365,250	08/01/2022	1FE
684517	KE 4 ORANGE CO SCH BRD COP 5.000		08/01/2016	REDEEMED		10,000,000	10,000,000	10,641,700	10,043,546	0	(43,546)	0	(43,546)	0	10,000,000	0	0	0	500,000	08/01/2023	1FE
684517	KF 1 ORANGE CO SCH BRD COP 5.000		08/01/2016	REDEEMED		9,000,000	9,000,000	9,561,960	9,038,159	0	(38,159)	0	(38,159)	0	9,000,000	0	0	0	450,000	08/01/2024	1FE
685349	EL 2 ORANGE CO WATER & SEWE 5.000		07/01/2016	REDEEMED		4,580,000	4,580,000	4,868,036	4,611,946	0	(31,946)	0	(31,946)	0	4,580,000	0	0	0	229,000	07/01/2031	1FE
684421	CP 3 ORANGE CO WATER DIST C 5.000		08/15/2016	MATURED		3,010,000	3,010,000	3,303,294	3,009,865	0	135	0	135	0	3,010,000	0	0	0	150,500	08/15/2016	1FE
696550	RH 7 PALM BEACH CO SCH BRD 5.000		08/01/2016	REDEEMED		5,990,000	5,990,000	6,252,003	6,008,193	0	(18,193)	0	(18,193)	0	5,990,000	0	0	0	299,500	08/01/2020	1FE
696550	RK 0 PALM BEACH CO SCH BRD 5.000		08/01/2016	REDEEMED		8,245,000	8,245,000	8,585,106	8,268,628	0	(23,628)	0	(23,628)	0	8,245,000	0	0	0	412,250	08/01/2021	1FE
810489	JG 0 SCOTTSDALE PPTY CORP E 5.000		07/01/2016	MATURED		3,645,000	3,645,000	3,999,768	3,666,822	0	(21,822)	0	(21,822)	0	3,645,000	0	0	0	182,250	07/01/2016	1FE
810489	HQ 0 SCOTTSDALE PPTY CORP E 5.000		07/01/2016	REDEEMED		6,065,000	6,065,000	6,433,267	6,086,377	0	(21,377)	0	(21,377)	0	6,065,000	0	0	0	303,250	07/01/2022	1FE
810489	HR 8 SCOTTSDALE PPTY CORP E 5.000		07/01/2016	REDEEMED		6,360,000	6,360,000	6,723,983	6,381,167	0	(21,167)	0	(21,167)	0	6,360,000	0	0	0	318,000	07/01/2023	1FE
816692	JG 3 SEMINOLE CO SCH BRD CO 5.000		07/01/2016	REDEEMED		5,095,000	5,095,000	5,439,218	5,116,464	0	(21,464)	0	(21,464)	0	5,095,000	0	0	0	254,750	07/01/2021	1FE
816692	JJ 7 SEMINOLE CO SCH BRD CO 5.000		07/01/2016	REDEEMED		5,615,000	5,615,000	5,966,892	5,636,998	0	(21,998)	0	(21,998)	0	5,615,000	0	0	0	280,750	07/01/2023	1FE
88213P	AQ 5 TEXAS A & M PERM UNIV 5.000		07/01/2016	REDEEMED		7,500,000	7,500,000	7,817,325	7,519,441	0	(19,441)	0	(19,441)	0	7,500,000	0	0	0	375,000	07/01/2027	1FE
915137	ZL 0 UNIV OF TEXAS FING SYS 5.000		08/15/2016	REDEEMED		10,000,000	10,000,000	10,583,100	10,042,648	0	(42,648)	0	(42,648)	0	10,000,000	0	0	0	500,000	08/15/2017	1FE
915115	Z7 7 UNIV OF TEXAS PERM FD 5.000		07/01/2016	REDEEMED		1,225,000	1,225,000	1,315,479	1,230,703	0	(5,703)	0	(5,703)	0	1,225,000	0	0	0	61,250	07/01/2021	1FE
915115	Z8 5 UNIV OF TEXAS PERM FD 5.000		07/01/2016	REDEEMED		2,345,000	2,345,000	2,514,403	2,355,687	0	(10,687)	0	(10,687)	0	2,345,000	0	0	0	117,250	07/01/2022	1FE
915115	2D 0 UNIV OF TEXAS PERM FD 5.000		07/01/2016	REDEEMED		3,580,000	3,580,000	3,818,356	3,595,082	0	(15,082)	0	(15,082)	0	3,580,000	0	0	0	179,000	07/01/2027	1FE
92817S	CB 2 VIRGINIA PUBLIC SCHOOL 5.000		08/01/2016	MATURED		9,195,000	9,195,000	10,097,030	9,259,301	0	(64,301)	0	(64,301)	0	9,195,000	0	0	0	459,750	08/01/2016	1FE
3128JM	N7 8 FH (3/1 ARM) #1B2313 2.985		09/15/2016	PAID ON PRINCIPAL		5,788	5,788	5,758	5,766	0	22	0	22	0	5,788	0	0	0	96	08/15/2035	1
3128JM	QF 7 FH (3/1 ARM) #1B2353 2.655		09/15/2016	PAID ON PRINCIPAL		23,526	23,526	23,378	23,439	0	87	0	87	0	23,526	0	0	0	399	09/15/2035	1
3128JM	SB 4 FH (3/1 ARM) #1B2413 2.564		09/15/2016	PAID ON PRINCIPAL		249,163	249,163	248,579	248,223	0	940	0	940	0	249,163	0	0	0	3,753	10/01/2035	1
31296J	ZY 5 FHLMC GOLD PASSTHRU 5.500		09/15/2016	PAID ON PRINCIPAL		1,020	1,020	999	1,004	0	16	0	16	0	1,020	0	0	0	37	06/15/2033	1
31296J	2J 4 FHLMC GOLD PASSTHRU 5.500		09/15/2016	PAID ON PRINCIPAL		110	110	108	108	0	2	0	2	0	110	0	0	0	4	07/15/2033	1
31296J	4V 5 FHLMC GOLD PASSTHRU 5.500		09/15/2016	PAID ON PRINCIPAL		1,140	1,140	1,116	1,127	0	13	0	13	0	1,140	0	0	0	42	07/15/2033	1
31296K	BK 8 FHLMC GOLD PASSTHRU 5.500		09/15/2016	PAID ON PRINCIPAL		594	594	582	585	0	9	0	9	0	594	0	0	0	22	07/15/2033	1
31296K	NR 0 FHLMC GOLD PASSTHRU 5.500		09/15/2016	PAID ON PRINCIPAL		1,951	1,951	1,910	1,916	0	35	0	35	0	1,951	0	0	0	72	07/15/2033	1
31296K	QD 8 FHLMC GOLD PASSTHRU 5.500		09/15/2016	PAID ON PRINCIPAL		481	481	471	474	0	8	0	8	0	481	0	0	0	18	07/15/2033	1
31296K	TN 3 FHLMC GOLD PASSTHRU 5.500		09/15/2016	PAID ON PRINCIPAL		4,573	4,573	4,477	4,492	0	81	0	81	0	4,573	0	0	0	168	07/15/2033	1
31296K	4R 1 FHLMC GOLD PASSTHRU 5.000		09/15/2016	PAID ON PRINCIPAL		42,495	42,495	42,229	42,293	0	202	0	202	0	42,495	0	0	0	1,496	08/15/2033	1
31296L	KZ 3 FHLMC GOLD PASSTHRU 5.500		09/15/2016	PAID ON PRINCIPAL		772	772	755	762	0	10	0	10	0	772	0	0	0	28	08/15/2033	1
31296L	QV 6 FHLMC GOLD PASSTHRU 5.500		09/15/2016	PAID ON PRINCIPAL		1,423	1,423	1,393	1,393	0	30	0	30	0	1,423	0	0	0	52	08/15/2033	1
31296L	WL 1 FHLMC GOLD PASSTHRU 5.500		09/15/2016	PAID ON PRINCIPAL		113	113	111	111	0	2	0	2	0	113	0	0	0	4	08/15/2033	1

QE054



**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	Fore ign	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)
31296L	ZL 8 FHLMC GOLD PASSTHRU 5.500		09/15/2016	PAID ON PRINCIPAL		433	433	424	426	0	6	0	6	0	433	0	0	0	16	08/15/2033	1
31296M	CE 7 FHLMC GOLD PASSTHRU 5.500		09/15/2016	PAID ON PRINCIPAL		310	310	304	305	0	6	0	6	0	310	0	0	0	12	05/15/2033	1
31296M	6K 0 FHLMC GOLD PASSTHRU 5.000		09/15/2016	PAID ON PRINCIPAL		71,826	71,826	71,377	71,456	0	370	0	370	0	71,826	0	0	0	2,468	09/15/2033	1
31296N	EJ 2 FHLMC GOLD PASSTHRU 5.000		09/15/2016	PAID ON PRINCIPAL		7,125	7,125	7,081	7,091	0	34	0	34	0	7,125	0	0	0	238	09/15/2033	1
312966	KL 7 FHLMC GOLD PASSTHRU 4.000		09/15/2016	PAID ON PRINCIPAL		1,441	1,441	1,386	1,415	0	26	0	26	0	1,441	0	0	0	38	05/15/2019	1
312966	SM 7 FHLMC GOLD PASSTHRU 4.000		09/15/2016	PAID ON PRINCIPAL		11,003	11,003	10,420	10,808	0	195	0	195	0	11,003	0	0	0	287	05/15/2019	1
312966	TP 9 FHLMC GOLD PASSTHRU 4.000		09/15/2016	PAID ON PRINCIPAL		73,046	73,046	69,177	71,835	0	1,210	0	1,210	0	73,046	0	0	0	1,973	05/15/2019	1
312966	TQ 7 FHLMC GOLD PASSTHRU 4.000		09/15/2016	PAID ON PRINCIPAL		84,383	84,383	79,913	82,983	0	1,399	0	1,399	0	84,383	0	0	0	2,226	05/15/2019	1
312967	HM 7 FHLMC GOLD PASSTHRU 4.000		09/15/2016	PAID ON PRINCIPAL		9,980	9,980	9,451	9,821	0	159	0	159	0	9,980	0	0	0	278	05/15/2019	1
312967	KD 3 FHLMC GOLD PASSTHRU 4.000		09/15/2016	PAID ON PRINCIPAL		82,100	82,100	77,751	80,825	0	1,275	0	1,275	0	82,100	0	0	0	2,339	05/15/2019	1
312967	PC 0 FHLMC GOLD PASSTHRU 4.000		09/15/2016	PAID ON PRINCIPAL		39,143	39,143	37,069	38,534	0	608	0	608	0	39,143	0	0	0	1,031	05/15/2019	1
31292G	6T 8 FHLMC GOLD PASSTHRU 7.500		09/15/2016	PAID ON PRINCIPAL		803	803	845	904	0	(101)	0	(101)	0	803	0	0	0	39	11/15/2029	1
31292H	G5 7 FHLMC GOLD PASSTHRU 7.000		09/15/2016	PAID ON PRINCIPAL		250	250	291	281	0	(31)	0	(31)	0	250	0	0	0	12	01/15/2031	1
31292H	XK 5 FHLMC GOLD PASSTHRU 5.500		09/15/2016	PAID ON PRINCIPAL		14,801	14,801	14,490	14,552	0	248	0	248	0	14,801	0	0	0	546	07/15/2033	1
31293E	N4 8 FHLMC GOLD PASSTHRU 6.000		09/15/2016	PAID ON PRINCIPAL		700	700	659	661	0	39	0	39	0	700	0	0	0	28	12/15/2028	1
31287M	UB 4 FHLMC GOLD PASSTHRU 5.500		09/15/2016	PAID ON PRINCIPAL		194	194	187	187	0	7	0	7	0	194	0	0	0	7	01/15/2032	1
31287P	E9 0 FHLMC GOLD PASSTHRU 7.000		09/15/2016	PAID ON PRINCIPAL		115	115	121	130	0	(15)	0	(15)	0	115	0	0	0	5	02/15/2032	1
31287Q	FF 3 FHLMC GOLD PASSTHRU 7.000		09/15/2016	PAID ON PRINCIPAL		107	107	113	120	0	(13)	0	(13)	0	107	0	0	0	5	03/15/2032	1
31287T	DJ 1 FHLMC GOLD PASSTHRU 7.000		09/15/2016	PAID ON PRINCIPAL		1,024	1,024	1,080	1,134	0	(110)	0	(110)	0	1,024	0	0	0	48	05/15/2032	1
31287T	SE 6 FHLMC GOLD PASSTHRU 7.000		09/15/2016	PAID ON PRINCIPAL		323	323	340	350	0	(27)	0	(27)	0	323	0	0	0	15	06/15/2032	1
31287V	GQ 7 FHLMC GOLD PASSTHRU 7.000		09/15/2016	PAID ON PRINCIPAL		657	657	692	754	0	(97)	0	(97)	0	657	0	0	0	31	07/15/2032	1
31288D	AJ 8 FHLMC GOLD PASSTHRU 5.500		09/15/2016	PAID ON PRINCIPAL		325	325	318	319	0	6	0	6	0	325	0	0	0	12	12/15/2032	1
31288J	WV 4 FHLMC GOLD PASSTHRU 5.500		09/15/2016	PAID ON PRINCIPAL		11,158	11,158	11,193	11,184	0	(26)	0	(26)	0	11,158	0	0	0	359	04/15/2033	1
31288J	YL 4 FHLMC GOLD PASSTHRU 5.500		09/15/2016	PAID ON PRINCIPAL		195	195	195	195	0	(0)	0	(0)	0	195	0	0	0	7	02/15/2033	1
31335H	Z7 1 FHLMC GOLD PASSTHRU 5.500		09/15/2016	PAID ON PRINCIPAL		32,301	32,301	32,987	32,673	0	(372)	0	(372)	0	32,301	0	0	0	1,197	12/15/2023	1
31294M	GB 1 FHLMC GOLD PASSTHRU 3.500		09/15/2016	PAID ON PRINCIPAL		305,794	305,794	306,329	306,457	0	(663)	0	(663)	0	305,794	0	0	0	7,044	05/15/2026	1
3128GP	P8 0 FHLMC GOLD PASSTHRU 5.000		09/15/2016	PAID ON PRINCIPAL		4,851	4,851	4,833	4,841	0	10	0	10	0	4,851	0	0	0	158	12/15/2016	1
3128GU	6N 7 FHLMC GOLD PASSTHRU 5.000		09/15/2016	PAID ON PRINCIPAL		2,138	2,138	2,149	2,139	0	(1)	0	(1)	0	2,138	0	0	0	71	08/15/2017	1
31283H	LC 7 FHLMC GOLD PASSTHRU 7.000		09/15/2016	PAID ON PRINCIPAL		376	376	396	413	0	(37)	0	(37)	0	376	0	0	0	18	10/15/2029	1
31283H	N4 3 FHLMC GOLD PASSTHRU 7.000		09/15/2016	PAID ON PRINCIPAL		4,065	4,065	4,308	4,578	0	(513)	0	(513)	0	4,065	0	0	0	189	09/15/2031	1
31283H	WY 7 FHLMC GOLD PASSTHRU 5.500		09/15/2016	PAID ON PRINCIPAL		11,320	11,320	11,121	11,153	0	167	0	167	0	11,320	0	0	0	414	06/15/2033	1
3128LX	DE 7 FHLMC GOLD PASSTHRU 4.000		09/15/2016	PAID ON PRINCIPAL		177,730	177,730	157,847	162,775	0	14,956	0	14,956	0	177,730	0	0	0	5,013	05/15/2034	1
3128MJ	FH 8 FHLMC GOLD PASSTHRU 5.500		09/15/2016	PAID ON PRINCIPAL		49,423	49,423	48,692	48,744	0	679	0	679	0	49,423	0	0	0	1,746	12/15/2036	1
3128MJ	S6 8 FHLMC GOLD PASSTHRU 3.000		09/15/2016	PAID ON PRINCIPAL		284,976	284,976	273,187	274,529	0	10,447	0	10,447	0	284,976	0	0	0	5,694	08/15/2043	1
3128PT	3L 7 FHLMC GOLD PASSTHRU 3.500		09/15/2016	PAID ON PRINCIPAL		155,589	155,589	154,811	154,948	0	642	0	642	0	155,589	0	0	0	3,566	02/15/2026	1

**SCHEDULE D - PART 4**

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

QE056

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
3132KE	EH 4 FHLMC GOLD PASSTHRU 2.500		09/15/2016	PAID ON PRINCIPAL		293,501	293,501	295,382	295,010	0	(1,508)	0	(1,508)	0	293,501	0	0	0	5,008	06/15/2028	1
3133TQ	ZU 4 FHR 2274 KC CMO 6.500		09/15/2016	PAID ON PRINCIPAL		25,381	25,381	25,326	25,316	0	.64	0	.64	0	25,381	0	0	0	1,062	01/15/2031	1
31339N	AG 1 FHR 2400 MK CMO 6.500		09/15/2016	PAID ON PRINCIPAL		68,353	68,353	67,413	67,765	0	588	0	588	0	68,353	0	0	0	3,104	01/15/2032	1
31339N	F2 7 FHR 2413 MH CMO 6.500		09/15/2016	PAID ON PRINCIPAL		108,871	108,871	107,374	107,758	0	1,114	0	1,114	0	108,871	0	0	0	4,569	02/15/2032	1
31339D	GP 7 FHR 2422 CH CMO 6.500		09/15/2016	PAID ON PRINCIPAL		35,041	35,041	34,319	34,762	0	280	0	280	0	35,041	0	0	0	1,555	02/15/2032	1
31393F	LT 1 FHR 2527 BM CMO 5.500		09/15/2016	PAID ON PRINCIPAL		27,821	27,821	28,760	27,767	0	54	0	54	0	27,821	0	0	0	1,023	11/15/2017	1
31394R	YV 5 FHR 2769 CY CMO 5.000		09/15/2016	PAID ON PRINCIPAL		302,951	302,951	301,625	302,147	0	804	0	804	0	302,951	0	0	0	10,158	03/15/2024	1
31406G	5S 4 FN (10/1 ARM #810057 2.810		09/25/2016	PAID ON PRINCIPAL		135,749	135,749	137,000	135,528	0	221	0	221	0	135,749	0	0	0	2,084	03/01/2035	1
31406L	MX 3 FN (10/1 ARM #813174 2.697		09/25/2016	PAID ON PRINCIPAL		7,020	7,020	7,081	7,007	0	13	0	13	0	7,020	0	0	0	126	02/01/2035	1
31406M	BP 0 FN (10/1 ARM #813746 3.000		09/25/2016	PAID ON PRINCIPAL		4,616	4,616	4,535	4,588	0	28	0	28	0	4,616	0	0	0	.89	03/01/2035	1
31407B	VG 1 FN (10/1 ARM #826015 2.945		09/25/2016	PAID ON PRINCIPAL		10,725	10,725	10,731	10,693	0	32	0	32	0	10,725	0	0	0	180	07/01/2035	1
31407B	2G 3 FN (10/1 ARM #826175 2.989		09/25/2016	PAID ON PRINCIPAL		246,186	246,186	246,955	245,691	0	494	0	494	0	246,186	0	0	0	4,705	07/01/2035	1
31407C	HK 6 FN (10/1 ARM #826534 2.914		09/25/2016	PAID ON PRINCIPAL		8,872	8,872	8,886	8,852	0	20	0	20	0	8,872	0	0	0	142	07/25/2035	1
31407E	MK 6 FN (10/1 ARM #828462 3.090		09/25/2016	PAID ON PRINCIPAL		99,529	99,529	98,627	99,022	0	507	0	507	0	99,529	0	0	0	1,863	07/01/2035	1
31407J	XF 4 FN (10/1 ARM #832378 2.886		09/25/2016	PAID ON PRINCIPAL		19,929	19,929	19,615	19,788	0	140	0	140	0	19,929	0	0	0	319	08/01/2035	1
31402R	NZ 8 FN (3/1 ARM) #735808 2.800		09/25/2016	PAID ON PRINCIPAL		62,998	62,998	62,712	62,735	0	263	0	263	0	62,998	0	0	0	1,100	08/01/2035	1
31406M	6S 0 FN (3/1 ARM) #814581 2.718		09/25/2016	PAID ON PRINCIPAL		6,388	6,388	6,356	6,358	0	29	0	29	0	6,388	0	0	0	107	04/01/2035	1
31406W	LD 4 FN (3/1 ARM) #822124 2.853		09/25/2016	PAID ON PRINCIPAL		6,015	6,015	5,988	5,987	0	28	0	28	0	6,015	0	0	0	100	06/01/2035	1
31407C	D8 7 FN (3/1 ARM) #8296427 3.015		09/25/2016	PAID ON PRINCIPAL		18,189	18,189	18,062	18,049	0	140	0	140	0	18,189	0	0	0	299	07/25/2035	1
31407F	ML 1 FN (3/1 ARM) #829363 2.780		09/25/2016	PAID ON PRINCIPAL		216,092	216,092	215,129	215,666	0	425	0	425	0	216,092	0	0	0	3,059	10/01/2035	1
31403K	3F 8 FN (5/1 ARM) #751498 2.592		09/25/2016	PAID ON PRINCIPAL		3,259	3,259	3,236	3,251	0	8	0	8	0	3,259	0	0	0	56	11/01/2033	1
31403V	G4 5 FN (5/1 ARM) #759019 2.448		09/25/2016	PAID ON PRINCIPAL		38,486	38,486	38,143	38,345	0	141	0	141	0	38,486	0	0	0	697	01/01/2034	1
31405R	UD 6 FN (7/1 ARM) #797180 2.633		09/25/2016	PAID ON PRINCIPAL		6,714	6,714	6,708	6,681	0	33	0	33	0	6,714	0	0	0	118	12/01/2034	1
31392B	6U 5 FNGT 2002-T4 A2 CMO 7.000		09/25/2016	PAID ON PRINCIPAL		7,249	7,249	7,497	7,277	0	(28)	0	(28)	0	7,249	0	0	0	347	12/25/2041	1
3138AE	LY 7 FNMA PASS TH #A11242 3.500		09/25/2016	PAID ON PRINCIPAL		93,206	93,206	92,937	92,944	0	262	0	262	0	93,206	0	0	0	2,208	04/25/2026	1
31371H	FM 5 FNMA PASS TH #252272 6.000		09/25/2016	PAID ON PRINCIPAL		23,890	23,890	23,669	23,641	0	249	0	249	0	23,890	0	0	0	951	01/25/2029	1
31371H	KR 8 FNMA PASS TH #252404 6.000		09/25/2016	PAID ON PRINCIPAL		340	340	335	334	0	6	0	6	0	340	0	0	0	13	03/25/2029	1
31371K	LQ 2 FNMA PASS TH #254235 6.000		09/25/2016	PAID ON PRINCIPAL		1,658	1,658	1,729	1,668	0	(10)	0	(10)	0	1,658	0	0	0	66	03/25/2017	1
31371K	NY 3 FNMA PASS TH #254307 6.000		09/25/2016	PAID ON PRINCIPAL		3,778	3,778	3,940	3,807	0	(30)	0	(30)	0	3,778	0	0	0	150	05/25/2017	1
31371K	3A 7 FNMA PASS TH #254693 5.500		09/25/2016	PAID ON PRINCIPAL		21,159	21,159	21,119	21,115	0	44	0	44	0	21,159	0	0	0	764	04/25/2033	1
31371L	DM 8 FNMA PASS TH #254908 5.000		09/25/2016	PAID ON PRINCIPAL		166,124	166,124	166,980	166,330	0	(206)	0	(206)	0	166,124	0	0	0	5,539	09/25/2023	1
31371L	DQ 9 FNMA PASS TH #254911 5.000		09/25/2016	PAID ON PRINCIPAL		27,852	27,852	27,804	27,783	0	69	0	69	0	27,852	0	0	0	927	10/25/2023	1
31371L	EZ 8 FNMA PASS TH #254952 4.500		09/25/2016	PAID ON PRINCIPAL		23,619	23,619	23,671	23,580	0	40	0	40	0	23,619	0	0	0	701	11/25/2018	1
31371L	E3 9 FNMA PASS TH #254954 4.500		09/25/2016	PAID ON PRINCIPAL		98,791	98,791	95,843	97,218	0	1,573	0	1,573	0	98,791	0	0	0	2,949	10/25/2023	1
31371L	FY 0 FNMA PASS TH #254983 5.500		09/25/2016	PAID ON PRINCIPAL		1,283	1,283	1,280	1,280	0	3	0	3	0	1,283	0	0	0	48	12/25/2033	1

**SCHEDULE D - PART 4**

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

QE057

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)
31376K B2 1	FNMA PASS TH #357457 5.500		09/25/2016	PAID ON PRINCIPAL		301,232	301,232	300,668	300,553	0	680	0	680	0	301,232	0	0	0	11,217	11/25/2033	1
31378R S5 9	FNMA PASS TH #406540 6.500		09/25/2016	PAID ON PRINCIPAL		365	365	366	367	0	(2)	0	(2)	0	365	0	0	0	16	12/25/2027	1
31385H YA 4	FNMA PASS TH #545305 6.000		09/25/2016	PAID ON PRINCIPAL		300	300	313	301	0	(1)	0	(1)	0	300	0	0	0	12	11/25/2016	1
31385J NQ 7	FNMA PASS TH #545899 5.500		09/25/2016	PAID ON PRINCIPAL		1,120	1,120	1,149	1,125	0	(4)	0	(4)	0	1,120	0	0	0	41	09/25/2017	1
31385W 2N 8	FNMA PASS TH #555281 6.000		09/25/2016	PAID ON PRINCIPAL		6,811	6,811	6,991	7,043	0	(232)	0	(232)	0	6,811	0	0	0	275	03/25/2033	1
31385X F9 3	FNMA PASS TH #555592 5.500		09/25/2016	PAID ON PRINCIPAL		13,203	13,203	13,178	13,176	0	27	0	27	0	13,203	0	0	0	480	07/25/2033	1
31387R DC 9	FNMA PASS TH #591499 6.500		09/25/2016	PAID ON PRINCIPAL		2,048	2,048	2,026	2,024	0	24	0	24	0	2,048	0	0	0	89	09/25/2031	1
31389D QT 7	FNMA PASS TH #622466 5.500		09/25/2016	PAID ON PRINCIPAL		11,367	11,367	11,242	11,312	0	54	0	54	0	11,367	0	0	0	417	12/25/2016	1
31390J SN 2	FNMA PASS TH #647725 6.000		09/25/2016	PAID ON PRINCIPAL		2,286	2,286	2,384	2,306	0	(20)	0	(20)	0	2,286	0	0	0	91	05/25/2017	1
31400E Q3 7	FNMA PASS TH #685474 4.500		09/25/2016	PAID ON PRINCIPAL		22,649	22,649	22,554	22,575	0	74	0	74	0	22,649	0	0	0	676	04/25/2018	1
31400S ER 6	FNMA PASS TH #695944 5.000		09/25/2016	PAID ON PRINCIPAL		83,923	83,923	86,218	84,286	0	(362)	0	(362)	0	83,923	0	0	0	2,790	05/25/2018	1
31400V 2K 7	FNMA PASS TH #699278 4.500		09/25/2016	PAID ON PRINCIPAL		13,454	13,454	13,375	13,405	0	50	0	50	0	13,454	0	0	0	399	04/25/2018	1
31401W AP 4	FNMA PASS TH #720114 5.500		09/25/2016	PAID ON PRINCIPAL		13,609	13,609	13,583	13,580	0	29	0	29	0	13,609	0	0	0	481	07/25/2033	1
31401X UH 8	FNMA PASS TH #721584 5.500		09/25/2016	PAID ON PRINCIPAL		4,627	4,627	4,618	4,620	0	7	0	7	0	4,627	0	0	0	171	07/25/2033	1
31401Y FH 3	FNMA PASS TH #722068 5.500		09/25/2016	PAID ON PRINCIPAL		3,897	3,897	3,889	3,889	0	8	0	8	0	3,897	0	0	0	143	07/25/2033	1
31401Y KZ 7	FNMA PASS TH #722212 4.500		09/25/2016	PAID ON PRINCIPAL		8,529	8,529	7,692	7,990	0	540	0	540	0	8,529	0	0	0	226	07/25/2033	1
31401Y LS 2	FNMA PASS TH #722237 5.500		09/25/2016	PAID ON PRINCIPAL		5,709	5,709	5,699	5,697	0	13	0	13	0	5,709	0	0	0	209	07/25/2033	1
31402B FR 0	FNMA PASS TH #723876 5.500		09/25/2016	PAID ON PRINCIPAL		1,974	1,974	1,970	1,971	0	3	0	3	0	1,974	0	0	0	73	07/25/2033	1
31402D C4 0	FNMA PASS TH #725591 5.000		09/25/2016	PAID ON PRINCIPAL		44,501	44,501	42,756	43,099	0	1,402	0	1,402	0	44,501	0	0	0	1,467	07/25/2034	1
31402G PK 3	FNMA PASS TH #728626 4.500		09/25/2016	PAID ON PRINCIPAL		4,336	4,336	3,910	4,034	0	302	0	302	0	4,336	0	0	0	144	08/25/2033	1
31402H VV 0	FNMA PASS TH #729728 5.500		09/25/2016	PAID ON PRINCIPAL		47,126	47,126	47,038	47,019	0	107	0	107	0	47,126	0	0	0	1,537	07/25/2033	1
31402J RE 9	FNMA PASS TH #730485 4.500		09/25/2016	PAID ON PRINCIPAL		12,496	12,496	11,447	11,667	0	829	0	829	0	12,496	0	0	0	375	08/25/2033	1
31402J 4W 4	FNMA PASS TH #730837 5.500		09/25/2016	PAID ON PRINCIPAL		24,204	24,204	24,159	24,153	0	51	0	51	0	24,204	0	0	0	984	07/25/2033	1
31402Q GH 8	FNMA PASS TH #734700 4.000		09/25/2016	PAID ON PRINCIPAL		35,159	35,159	34,016	34,821	0	338	0	338	0	35,159	0	0	0	940	09/25/2018	1
31402R U6 4	FNMA PASS TH #736005 4.000		09/25/2016	PAID ON PRINCIPAL		7,285	7,285	7,048	7,215	0	70	0	70	0	7,285	0	0	0	193	08/25/2018	1
31402V UR 9	FNMA PASS TH #739592 5.500		09/25/2016	PAID ON PRINCIPAL		277	277	277	277	0	1	0	1	0	277	0	0	0	10	09/25/2033	1
31402W NN 4	FNMA PASS TH #740297 5.500		09/25/2016	PAID ON PRINCIPAL		83,196	83,196	83,039	83,011	0	185	0	185	0	83,196	0	0	0	3,243	10/25/2033	1
31402W 3P 1	FNMA PASS TH #740706 4.500		09/25/2016	PAID ON PRINCIPAL		29,192	29,192	29,021	29,086	0	106	0	106	0	29,192	0	0	0	876	09/25/2018	1
31402W 3W 6	FNMA PASS TH #740713 4.500		09/25/2016	PAID ON PRINCIPAL		3,580	3,580	3,559	3,566	0	13	0	13	0	3,580	0	0	0	107	08/25/2018	1
31402W 4N 5	FNMA PASS TH #740729 4.500		09/25/2016	PAID ON PRINCIPAL		32,102	32,102	31,914	31,983	0	119	0	119	0	32,102	0	0	0	931	11/25/2018	1
31403A 2X 2	FNMA PASS TH #743390 4.500		09/25/2016	PAID ON PRINCIPAL		11,342	11,342	11,367	11,324	0	18	0	18	0	11,342	0	0	0	336	11/25/2018	1
31403B NN 9	FNMA PASS TH #743897 4.500		09/25/2016	PAID ON PRINCIPAL		32,237	32,237	32,048	32,116	0	121	0	121	0	32,237	0	0	0	967	11/25/2018	1
31403C WE 7	FNMA PASS TH #745045 4.500		09/25/2016	PAID ON PRINCIPAL		329,737	329,737	308,922	313,298	0	16,439	0	16,439	0	329,737	0	0	0	10,417	12/25/2034	1
31403L D5 7	FNMA PASS TH #751724 4.500		09/25/2016	PAID ON PRINCIPAL		31,192	31,192	31,010	31,075	0	118	0	118	0	31,192	0	0	0	964	11/25/2018	1
31403R CK 2	FNMA PASS TH #755274 4.500		09/25/2016	PAID ON PRINCIPAL		18,390	18,390	18,430	18,361	0	29	0	29	0	18,390	0	0	0	551	12/25/2018	1
31404J MA 0	FNMA PASS TH #769953 5.000		09/25/2016	PAID ON PRINCIPAL		2,825	2,825	2,824	2,822	0	4	0	4	0	2,825	0	0	0	90	03/25/2034	1

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QE058

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
31404Y	YE 6 FNMA PASS TH #782909 5.000	09/25/2016	PAID ON PRINCIPAL		42,984	42,984	41,271	41,583	0	1,401	0	1,401	0	42,984	0	0	0	1,416	06/25/2034	1	
31406V	2P 0 FNMA PASS TH #821682 5.000	09/25/2016	PAID ON PRINCIPAL		46,737	46,737	46,312	46,362	0	375	0	375	0	46,737	0	0	0	1,610	06/25/2035	1	
31410F	V3 6 FNMA PASS TH #888134 5.000	09/25/2016	PAID ON PRINCIPAL		305,230	305,230	294,573	294,636	0	10,593	0	10,593	0	305,230	0	0	0	10,051	02/25/2037	1	
31410K	PV 0 FNMA PASS TH #889736 5.000	09/25/2016	PAID ON PRINCIPAL		98,935	98,935	93,076	93,207	0	5,728	0	5,728	0	98,935	0	0	0	3,147	12/25/2033	1	
31359H	WH 3 FNR 1994-79 Z CMO 7.000	09/25/2016	PAID ON PRINCIPAL		17,362	17,362	17,827	17,792	0	(430)	0	(430)	0	17,362	0	0	0	843	04/25/2024	1	
31393T	Z8 2 FNR 2003-106 C CMO 4.500	09/25/2016	PAID ON PRINCIPAL		147,943	147,943	140,083	144,932	0	3,011	0	3,011	0	147,943	0	0	0	4,437	11/25/2023	1	
31393U	TY 9 FNR 2003-134 ZA CMO 5.000	09/25/2016	PAID ON PRINCIPAL		1,843,755	1,843,755	1,671,191	1,804,030	0	39,725	0	39,725	0	1,843,755	0	0	0	61,640	12/25/2023	1	
31393U	Z6 3 FNR 2004-1 DY CMO 4.500	09/25/2016	PAID ON PRINCIPAL		274,608	274,608	256,330	268,017	0	6,591	0	6,591	0	274,608	0	0	0	8,256	02/25/2024	1	
31393X	PG 6 FNR 2004-16 LB CMO 4.500	09/25/2016	PAID ON PRINCIPAL		419,343	419,343	395,755	411,480	0	7,864	0	7,864	0	419,343	0	0	0	12,278	04/25/2024	1	
3136AK	YZ 0 FNR 2014-59 AC CMO 3.000	09/25/2016	PAID ON PRINCIPAL		542,986	542,986	549,943	548,998	0	(6,011)	0	(6,011)	0	542,986	0	0	0	10,864	10/25/2040	1	
31393R	GG 9 FSPC T-56 A5 CMO 5.231	09/25/2016	PAID ON PRINCIPAL		252,363	252,363	245,345	247,313	0	5,051	0	5,051	0	252,363	0	0	0	8,986	05/25/2043	1	
3137G1	AA 5 FWLS 2015-SC01 1A 3.500	09/25/2016	PAID ON PRINCIPAL		1,419,658	1,419,658	1,443,171	1,443,120	0	(23,462)	0	(23,462)	0	1,419,658	0	0	0	34,380	05/25/2045	1	
3137G1	AL 1 FWLS 2015-SC02 2A CMO 3.500	09/25/2016	PAID ON PRINCIPAL		2,513,390	2,513,390	2,545,200	2,545,987	0	(32,597)	0	(32,597)	0	2,513,390	0	0	0	59,788	09/25/2045	1	
3137G1	AV 9 FWLS 2016-SC01 1A CMO 3.000	09/25/2016	PAID ON PRINCIPAL		302,479	302,479	307,394	307,394	0	(4,915)	0	(4,915)	0	302,479	0	0	0	1,261	07/25/2046	1	
3137G1	AW 7 FWLS 2016-SC01 2A CMO 3.500	09/25/2016	PAID ON PRINCIPAL		337,820	337,820	346,899	346,899	0	(9,079)	0	(9,079)	0	337,820	0	0	0	1,520	07/25/2046	1	
3138NJ	AA 6 FN FN0000 3.584	09/25/2016	PAID ON PRINCIPAL		219,164	219,164	211,014	214,194	0	4,970	0	4,970	0	219,164	0	0	0	6,191	09/25/2020	1	
319999	Total Bonds - U.S. Special Revenue and Special Assessment					265,387,763	265,387,763	279,600,754	266,498,302	0	(1,110,539)	0	(1,110,539)	0	265,387,763	0	0	0	12,924,403	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
00101J	AK 2 ADT CORP 6.250	09/21/2016	CANTOR FITZGERALD		1,090,000	1,000,000	1,062,500	1,053,110	5,459	(6,493)	0	(1,034)	0	1,052,076	0	37,924	37,924	61,701	10/15/2021	3FE	
009158	AQ 9 AIR PRODUCTS & CHEMICA 2.000	08/02/2016	MATURED		1,000,000	1,000,000	1,005,740	1,000,695	0	(695)	0	(695)	0	1,000,000	0	0	0	20,000	08/02/2016	1FE	
025816	AU 3 AMERICAN EXPRESS 6.800	09/01/2016	REDEEMED		1,000,000	1,000,000	997,060	997,039	0	131	0	131	0	997,170	0	2,830	2,830	68,000	09/01/2066	2FE	
025816	AW 9 AMERICAN EXPRESS 5.500	09/12/2016	MATURED		2,000,000	2,000,000	1,989,820	1,998,915	0	1,085	0	1,085	0	2,000,000	0	0	0	110,000	09/12/2016	1FE	
0258M0	DC 0 AMERICAN EXPRESS CREDI 2.800	09/19/2016	MATURED		5,000,000	5,000,000	4,997,020	4,999,429	0	571	0	571	0	5,000,000	0	0	0	140,000	09/19/2016	1FE	
02666Q	J6 1 AMERICAN HONDA FINANCE 2.600	09/20/2016	MATURED		2,000,000	2,000,000	1,999,900	1,999,944	0	56	0	56	0	2,000,000	0	0	0	52,000	09/20/2016	1FE	
038521	AM 2 ARAMARK CORP 5.750	06/28/2016	WELLS FARGO SECURITIES		0	0	0	0	0	(15)	0	(15)	0	0	(15)	15	15	30,834	03/15/2020	4FE	
038521	F* 6 ARAMARK CORP EXT TLE 1 3.250	09/30/2016	PAID ON PRINCIPAL		118,341	118,341	118,138	118,045	152	144	0	296	0	118,341	0	0	0	3,038	09/07/2019	3FE	
00206R	AY 8 AT&T INC 2.400	08/15/2016	MATURED		2,000,000	2,000,000	1,993,460	1,999,114	0	886	0	886	0	2,000,000	0	0	0	48,000	08/15/2016	2FE	
050095	AM 0 ATWOOD OCEANICS 6.500	07/25/2016	TENDERED		334,500	446,000	211,850	247,530	207,092	16,563	241,769	(18,114)	0	229,416	0	105,084	105,084	28,507	02/01/2020	5FE	
06406H	BX 6 BANK OF NEW YORK MELLO 2.300	07/28/2016	MATURED		7,000,000	7,000,000	7,006,920	7,000,796	0	(796)	0	(796)	0	7,000,000	0	0	0	161,000	07/28/2016	1FE	
05530Q	AB 6 BAT INTL FINANCE (144A 9.500	08/18/2016	REDEEMED		3,183,684	2,695,000	3,511,103	2,994,682	0	(62,174)	0	(62,174)	0	2,932,508	0	251,176	251,176	194,152	11/15/2018	1FE	
071813	BC 2 BAXTER INTERNATIONAL 4.250	09/14/2016	REDEEMED		4,095,216	3,704,000	3,946,395	3,909,844	0	(23,959)	0	(23,959)	0	3,885,885	0	209,331	209,331	106,429	03/15/2020	2FE	
071813	BJ 7 BAXTER INTERNATIONAL 1.850	09/14/2016	REDEEMED		1,015,720	1,000,000	1,002,940	1,002,940	0	(560)	0	(560)	0	1,002,380	0	13,340	13,340	13,824	06/15/2018	2FE	
83614K	AA 7 BLACK HILLS GAS LLC (1 5.900	09/12/2016	REDEEMED		8,806,704	8,565,000	7,428,038	8,322,217	0	131,937	0	131,937	0	8,454,154	0	352,550	352,550	478,665	04/01/2017	2FE	
05568B	AA 6 BNSF 2006-1 TRUST 5.720	07/15/2016	REDEEMED		509	509	509	509	0	0	0	0	0	509	0	0	0	29	01/15/2024	1FE	
097014	AN 4 BOEING CAPITAL CORP 2.125	08/15/2016	MATURED		1,000,000	1,000,000	999,420	999,916	0	84	0	84	0	1,000,000	0	0	0	21,250	08/15/2016	1FE	

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CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
103304	BJ	9	BOYD GAMING CORP 9.000	09/03/2016	REDEEMED		3,135,000	3,000,000	2,985,000	2,990,434	0	744	0	744	2,991,178	0	143,822	143,822	316,500	07/01/2020	4FE	
07330N	AC	9	BRANCH BANKING & TRUST 1.450	09/02/2016	REDEEMED		1,000,000	1,000,000	999,640	999,904	0	79	0	79	999,982	0	18	18	13,251	10/03/2016	1FE	
10513K	AA	2	BRANCH BANKING & TRUST 5.625	09/15/2016	MATURED		1,000,000	1,000,000	998,100	999,735	0	265	0	265	1,000,000	0	0	0	56,250	09/15/2016	1FE	
127055	AG	6	CABOT CORP 5.000	09/27/2016	REDEEMED		2,001,016	2,000,000	1,986,440	1,998,156	0	1,790	0	1,790	1,999,946	0	1,070	1,070	98,889	10/01/2016	2FE	
14912L	4X	6	CATERPILLAR FINANCIAL 2.050	08/01/2016	MATURED		3,000,000	3,000,000	2,993,190	2,999,147	0	853	0	853	3,000,000	0	0	0	61,500	08/01/2016	1FE	
149123	BM	2	CATERPILLAR INC 5.700	08/15/2016	MATURED		2,000,000	2,000,000	2,115,520	2,012,616	0	(12,616)	0	(12,616)	2,000,000	0	0	0	114,000	08/15/2016	1FE	
15200D	AD	9	CENTERPOINT ENERGY 200 5.170	08/01/2016	REDEEMED		585,975	585,975	585,825	585,921	0	54	0	54	585,975	0	0	0	30,295	08/01/2019	1FE	
15200M	AA	5	CENTERPOINT ENERGY 200 4.192	08/01/2016	REDEEMED		71,658	71,658	71,630	71,651	0	7	0	7	71,658	0	0	0	3,004	02/01/2020	1FE	
191216	AU	4	COCA-COLA CO 1.800	09/01/2016	MATURED		1,220,000	1,220,000	1,230,196	1,221,385	0	(1,385)	0	(1,385)	1,220,000	0	0	0	21,960	09/01/2016	1FE	
19122T	AD	1	COCA-COLA ENTERPRISES 2.000	08/19/2016	MATURED		1,000,000	1,000,000	998,910	999,846	0	154	0	154	1,000,000	0	0	0	20,000	08/19/2016	2FE	
202795	HN	3	COMMONWEALTH EDISON 5.950	08/15/2016	MATURED		1,000,000	1,000,000	1,194,630	1,022,051	0	(22,051)	0	(22,051)	1,000,000	0	0	0	59,500	08/15/2016	1FE	
12626P	AG	8	CRH AMERICA INC 6.000	09/30/2016	MATURED		2,000,000	2,000,000	2,098,280	2,035,505	0	(35,505)	0	(35,505)	2,000,000	0	0	0	120,000	09/30/2016	2FE	
126650	BH	2	CVS CAREMARK 5.750	07/27/2016	REDEEMED		2,083,524	2,000,000	1,979,020	1,996,132	0	1,416	0	1,416	1,997,547	0	85,976	85,976	75,389	06/01/2017	2FE	
126650	BU	3	CVS CAREMARK 4.750	07/27/2016	REDEEMED		1,132,503	1,000,000	995,050	997,487	0	278	0	278	997,765	0	134,738	134,738	32,854	05/18/2020	2FE	
126650	BP	4	CVS LEASE PASS THRU CE 6.036	09/10/2016	REDEEMED		19,677	19,677	19,677	19,677	0	0	0	0	19,677	0	0	0	792	12/10/2028	2FE	
126650	BQ	2	CVS LEASE PASS THRU CE 6.943	09/10/2016	REDEEMED		14,753	14,753	17,003	16,580	0	(1,827)	0	(1,827)	14,753	0	0	0	683	01/10/2030	2FE	
126650	BS	8	CVS LEASE PASS THRU CE 7.507	09/10/2016	REDEEMED		37,246	37,246	37,246	37,246	0	(0)	0	(0)	37,246	0	0	0	1,865	01/10/2032	2FE	
126650	BV	1	CVS LEASE PASS THRU CE 5.773	09/10/2016	REDEEMED		53,309	53,309	55,273	55,146	0	(1,837)	0	(1,837)	53,309	0	0	0	2,053	01/10/2033	2FE	
126650	BY	5	CVS LEASE PASS THRU CE 5.926	09/10/2016	REDEEMED		45,632	45,632	46,906	46,886	0	(1,254)	0	(1,254)	45,632	0	0	0	1,803	01/10/2034	2FE	
235851	AG	7	DANAHER CORP 5.625	08/15/2016	REDEEMED		3,198,270	3,000,000	2,981,730	2,995,413	0	1,241	0	1,241	2,996,654	0	201,616	201,616	182,813	01/15/2018	1FE	
235851	AH	5	DANAHER CORP 5.400	08/15/2016	REDEEMED		3,819,951	3,454,000	3,847,990	3,743,155	0	(55,015)	0	(55,015)	3,688,140	0	131,812	131,812	178,226	03/01/2019	1FE	
235851	AM	4	DANAHER CORP 3.900	08/15/2016	REDEEMED		4,504,080	4,000,000	4,111,380	4,068,375	0	(7,798)	0	(7,798)	4,060,577	0	443,503	443,503	100,533	06/23/2021	1FE	
263534	CK	3	DUPONT EI NEMOUR 2.800	09/29/2016	CITIGROUP GLOBAL MARKETS		1,023,220	1,000,000	1,030,650	1,022,929	0	(2,225)	0	(2,225)	1,020,703	0	2,517	2,517	28,000	02/15/2023	1FE	
268648	AN	2	EMC CORP 3.375	08/23/2016	VARIOUS		4,773,750	5,000,000	4,996,250	4,996,972	0	150	0	150	4,997,122	0	(223,372)	(223,372)	123,000	06/01/2023	3FE	
29266R	AB	4	ENERGIZER HOLDINGS INC 4.700	09/21/2016	CANTOR FITZGERALD		1,053,750	1,000,000	1,005,950	1,003,538	0	(448)	0	(448)	1,003,090	0	50,660	50,660	40,081	05/19/2021	3FE	
29335*	AA	3	ENHANCED CAPITAL PARTN 7.060	08/15/2016	TAX CREDIT - STATE		21,117	21,117	21,117	21,080	0	37	0	37	21,117	0	0	0	1,109	03/01/2019	1	
35803Q	AA	5	FRESENIUS MED (144A) 5.750	08/12/2016	BAS-MERRILL LYNCH		1,132,500	1,000,000	990,600	994,462	0	658	0	658	995,120	0	137,380	137,380	57,819	02/15/2021	3FE	
361448	AK	9	GATX CORP 3.500	07/15/2016	MATURED		570,000	570,000	569,498	569,942	0	58	0	58	570,000	0	0	0	19,950	07/15/2016	2FE	
369550	AQ	1	GENERAL DYNAMICS CORP 2.250	07/15/2016	MATURED		1,000,000	1,000,000	1,002,880	1,000,321	0	(321)	0	(321)	1,000,000	0	0	0	22,500	07/15/2016	1FE	
39121J	A*	1	GREAT RIVER ENERGY 5.810	07/01/2016	REDEEMED		651,163	651,163	651,163	651,163	0	(0)	0	(0)	651,163	0	0	0	37,833	07/01/2021	1	
39121J	AH	3	GREAT RIVER ENERGY (14 4.478	07/01/2016	REDEEMED		188,000	188,000	188,000	188,000	0	(0)	0	(0)	188,000	0	0	0	8,419	07/01/2030	1FE	
404119	BQ	1	HCA INC 5.250	08/02/2016	BAS-MERRILL LYNCH		2,135,000	2,000,000	2,045,000	2,045,000	0	(1,615)	0	(1,615)	2,043,385	0	91,615	91,615	84,583	04/15/2025	3FE	
42809H	AB	3	HESS CORP 8.125	09/26/2016	TENDERED		1,154,640	1,000,000	1,306,140	1,171,842	0	(39,687)	0	(39,687)	1,132,154	0	22,486	22,486	90,955	02/15/2019	3FE	
459200	GX	3	IBM CORP 1.950	07/22/2016	MATURED		2,000,000	2,000,000	1,990,500	1,998,880	0	1,120	0	1,120	2,000,000	0	0	0	39,000	07/22/2016	1FE	
459200	HM	6	IBM CORP 1.625	08/08/2016	WELLS FARGO SECURITIES		505,245	500,000	496,245	497,607	0	322	0	322	497,929	0	7,316	7,316	6,003	05/15/2020	1FE	

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
46284P AQ 7	IRON MOUNTAIN 6.000		08/08/2016	GOLDMAN SACHS & CO		1,067,500	1,000,000	1,030,000	1,028,494	0	(2,642)	0	(2,642)	0	1,025,852	0	41,648	41,648	59,333	08/15/2023	3FE	
46625H JA 9	JP MORGAN CHASE 3.150		07/05/2016	MATURED		3,000,000	3,000,000	3,005,300	3,000,586	0	(586)	0	(586)	0	3,000,000	0	0	0	94,500	07/05/2016	1FE	
46625H JL 5	JP MORGAN CHASE 1.625		07/15/2016	J P MORGAN CHASE SECURITI		1,005,710	1,000,000	998,380	999,206	0	179	0	179	0	999,385	0	6,325	6,325	11,059	05/15/2018	1FE	
532716 AS 6	LIMITED BRANDS 7.000		08/09/2016	GOLDMAN SACHS & CO		461,000	400,000	392,000	395,772	0	509	0	509	0	396,282	0	64,718	64,718	21,856	05/01/2020	3FE	
539830 AX 7	LOCKHEED MARTIN CORP 2.125		09/15/2016	MATURED		500,000	500,000	499,620	499,937	0	63	0	63	0	500,000	0	0	0	10,625	09/15/2016	2FE	
64952W BC 6	NEW YORK LIFE GLOBAL F 2.450		07/14/2016	MATURED		2,000,000	2,000,000	1,996,080	1,999,545	0	455	0	455	0	2,000,000	0	0	0	49,000	07/14/2016	1FE	
690742 AA 9	OWENS CORNING INC 6.500		09/07/2016	REDEEMED		116,493	115,000	114,694	114,956	0	4	0	4	0	114,961	0	1,532	1,532	5,731	12/01/2016	2FE	
693476 BM 4	PNC FUNDING CORP 2.700		08/22/2016	REDEEMED		3,000,000	3,000,000	3,000,910	3,000,099	0	(142)	0	(142)	0	2,999,957	0	43	43	74,925	09/19/2016	1FE	
74153Q AG 7	PRIDE INTERNATIONAL IN 8.500	R	09/30/2016	OPPENHEIMER AND CO		1,076,250	1,000,000	996,410	998,371	0	155	0	155	0	998,526	0	77,724	77,724	42,500	06/15/2019	3FE	
742718 DV 8	PROCTER & GAMBLE CO 1.450		08/15/2016	MATURED		1,000,000	1,000,000	991,960	998,959	0	1,041	0	1,041	0	1,000,000	0	0	0	14,500	08/15/2016	1FE	
744533 BH 2	PUBLIC SERVICE OKLAHOM 6.150		08/01/2016	MATURED		1,000,000	1,000,000	998,620	999,833	0	167	0	167	0	1,000,000	0	0	0	61,500	08/01/2016	2FE	
756109 AJ 3	REALTY INCOME CORP 5.950		09/15/2016	MATURED		1,000,000	1,000,000	997,400	999,655	0	345	0	345	0	1,000,000	0	0	0	59,500	09/15/2016	2FE	
7591EP AJ 9	REGIONS FINANCIAL CORP 2.000		08/19/2016	TENDERED		1,012,910	1,000,000	996,660	998,378	0	420	0	420	0	998,798	0	14,112	14,112	15,222	05/15/2018	2FE	
761713 AY 2	REYNOLDS AMERICAN 4.850		09/19/2016	JEFFERIES & CO INC		1,138,810	1,000,000	1,135,500	1,135,500	0	(4,172)	0	(4,172)	0	1,131,328	0	7,482	7,482	25,193	09/15/2023	2FE	
76882A AA 8	RIVERS PITTSBURG (144A 9.500		08/24/2016	REDEEMED		896,805	876,000	921,727	909,061	0	(12,256)	0	(12,256)	0	896,805	0	0	0	57,561	06/15/2019	4FE	
78401F AG 2	SBA TELECOM INC 5.750		09/15/2016	REDEEMED		5,930,744	5,765,000	5,972,656	5,910,421	0	652	0	652	0	5,911,073	0	19,671	19,671	379,254	07/15/2020	4FE	
14041@ AA 8	SHERWIN WILLIAMS - CPS 8.773		09/30/2016	REDEEMED		1,363,888	1,363,888	1,363,888	1,363,771	0	117	0	117	0	1,363,888	0	0	0	119,658	09/30/2020	1	
828807 BW 6	SIMON PROPERTY GROUP 5.250		09/02/2016	REDEEMED		2,000,000	2,000,000	1,277,960	1,815,426	0	130,140	0	130,140	0	1,945,566	0	54,434	54,434	79,042	12/01/2016	1FE	
863667 AC 5	STRYKER CORP 2.000		09/30/2016	MATURED		1,000,000	1,000,000	998,140	999,699	0	302	0	302	0	1,000,000	0	0	0	20,000	09/30/2016	1FE	
87612E AN 6	TARGET CORP 5.875		07/15/2016	MATURED		2,000,000	2,000,000	2,001,020	2,000,012	0	(12)	0	(12)	0	2,000,000	0	0	0	117,500	07/15/2016	1FE	
89233P 5E 2	TOYOTA MOTOR CREDIT 2.000	R	09/15/2016	MATURED		1,000,000	1,000,000	994,810	999,221	0	779	0	779	0	1,000,000	0	0	0	20,000	09/15/2016	1FE	
90261X BY 7	UBS AG STAMFORD 5.875	R	07/15/2016	MATURED		3,000,000	3,000,000	2,995,140	2,999,578	0	422	0	422	0	3,000,000	0	0	0	176,250	07/15/2016	2FE	
90783V AA 3	UNION PACIFIC PASS THR 5.082		07/02/2016	REDEEMED		30,282	30,282	30,282	30,282	0	0	0	0	0	30,282	0	0	0	1,539	01/02/2029	1	
90783X AA 9	UNION PACIFIC PASS THR 6.176		07/02/2016	REDEEMED		20,723	20,723	20,723	20,723	0	0	0	0	0	20,723	0	0	0	1,280	01/02/2031	1FE	
912909 AJ 7	UNITED STATES STEEL CO 6.875		08/22/2016	CREDIT SUISSE FIRST BOSTO		394,985	401,000	401,000	192,480	208,520	0	208,520	0	208,520	0	401,000	0	(6,015)	(6,015)	24,812	04/01/2021	4FE
25468P CM 6	WALT DISNEY COMPANY 1.350		08/16/2016	MATURED		2,000,000	2,000,000	1,984,120	1,997,933	0	2,067	0	2,067	0	2,000,000	0	0	0	27,000	08/16/2016	1FE	
94106L AX 7	WASTE MANAGEMENT INC 2.600		09/01/2016	MATURED		1,000,000	1,000,000	999,910	999,968	0	32	0	32	0	1,000,000	0	0	0	26,000	09/01/2016	2FE	
94403* AZ 9	WAWA INC 6.040		09/09/2016	REDEEMED		133,333	133,333	133,333	133,330	0	4	0	4	0	133,333	0	0	0	8,053	09/09/2018	2FE	
94974B FC 9	WELLS FARGO 3.500		06/28/2016	BAS-MERRILL LYNCH		0	0	0	0	0	1	0	1	0	1	0	(1)	(1)	21,365	03/08/2022	1FE	
97381W AT 1	WINDSTREAM CORP 7.750		08/31/2016	VARIOUS		5,007,500	5,000,000	5,175,000	3,950,000	1,165,720	(18,379)	0	1,147,341	0	5,097,341	0	(89,841)	(89,841)	358,007	10/01/2021	4FE	
92936P AB 6	WMI HOLDINGS CORP 13.000		07/01/2016	REDEEMED		208	208	162	0	163	0	0	164	0	164	0	44	44	16	03/19/2030	6*	
978097 AC 7	WOLVERINE WORLD 6.125		09/15/2016	REDEEMED		4,056,469	3,920,000	4,134,150	4,053,753	0	(32,135)	0	(32,135)	0	4,021,617	0	34,852	34,852	220,092	10/15/2020	3FE	
988498 AH 4	YUM! BRANDS INC 3.750		09/22/2016	GOLDMAN SACHS & CO		1,022,500	1,000,000	996,150	908,220	89,354	286	0	89,640	0	997,860	0	24,640	24,640	33,958	11/01/2021	4FE	
88579Y AD 3	3M COMPANY 1.375		09/29/2016	MATURED		2,000,000	2,000,000	1,983,120	1,997,391	0	2,609	0	2,609	0	2,000,000	0	0	0	27,500	09/29/2016	1FE	
06415C AA 7	BANK OF NOVA SCOTIA (1 2.150	A	08/03/2016	MATURED		2,000,000	2,000,000	1,999,060	1,999,867	0	133	0	133	0	2,000,000	0	0	0	43,000	08/03/2016	1FE	

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
78008T LB 8	ROYAL BANK OF CANADA 2.300		A 07/20/2016	MATURED		1,000,000	1,000,000	999,390	999,923	0	77	0	77	0	1,000,000	0	0	0	23,000	07/20/2016	1FE
89114Q AB 4	TORONTO DOMINION BANK 2.500		A 07/14/2016	MATURED		1,000,000	1,000,000	996,270	999,573	0	427	0	427	0	1,000,000	0	0	0	25,000	07/14/2016	1FE
891145 RB 2	TORONTO DOMINION BANK 1.625		A 09/14/2016	MATURED		1,000,000	1,000,000	999,330	999,895	0	105	0	105	0	1,000,000	0	0	0	16,250	09/14/2016	1FE
02364W BC 8	AMERICA MOVIL SA 2.375		F 09/08/2016	MATURED		2,000,000	2,000,000	1,988,700	1,998,323	0	1,677	0	1,677	0	2,000,000	0	0	0	47,500	09/08/2016	1FE
03938L AQ 7	ARCELORMITTAL 6.250		F 09/23/2016	TENDERED		3,311,250	3,000,000	2,953,770	2,411,250	564,051	3,354	0	567,406	0	2,978,656	0	332,594	332,594	212,500	08/05/2020	3FE
03938L AU 8	ARCELORMITTAL 6.500		F 09/23/2016	TENDERED		2,222,500	2,000,000	1,987,140	1,630,000	362,163	1,045	0	363,208	0	1,993,208	0	229,292	229,292	137,944	03/01/2021	3FE
03938L AY 0	ARCELORMITTAL 5.125		F 09/23/2016	TENDERED		267,188	250,000	250,000	211,250	38,750	0	0	38,750	0	250,000	0	17,188	17,188	10,392	06/01/2020	3FE
049255 AG 7	ATLAS COPCO AB (144A) 5.600		F 09/02/2016	REDEEMED		1,035,464	1,000,000	1,010,630	1,001,868	0	(940)	0	(940)	0	1,000,927	0	34,536	34,536	43,556	05/22/2017	1FE
G07980 AH 1	BARCLAYS BANK PLC PERP 1.500		F 09/28/2016	TENDERED		3,500,000	5,000,000	1,750,000	1,750,000	0	0	0	0	0	1,750,000	0	1,750,000	1,750,000	48,021	08/29/2049	3FE
25243Y AJ 8	DIAGEO CAPITAL PLC 5.500		F 09/30/2016	MATURED		1,000,000	1,000,000	1,015,160	1,001,741	0	(1,741)	0	(1,741)	0	1,000,000	0	0	0	55,000	09/30/2016	1FE
6325C0 CE 9	NATIONAL AUSTRALIA BAN 3.000		F 07/27/2016	MATURED		2,000,000	2,000,000	1,994,480	1,999,296	0	704	0	704	0	2,000,000	0	0	0	60,000	07/27/2016	1FE
65558A AC 0	NORDEA EIENDOMSKREDDIT 2.125		F 09/22/2016	MATURED		3,000,000	3,000,000	2,996,760	2,999,464	0	536	0	536	0	3,000,000	0	0	0	63,750	09/22/2016	1FE
87020L AC 0	SWEDBANK HYPOTEK AB (1 2.125		F 08/31/2016	MATURED		3,000,000	3,000,000	2,994,750	2,999,350	0	650	0	650	0	3,000,000	0	0	0	63,573	08/31/2016	1FE
893830 BB 4	TRANSOCEAN INC 8.125		E 09/30/2016	DEUTSCHE BANC		955,000	1,000,000	999,460	655,000	344,615	(104)	0	344,511	0	999,511	0	(44,511)	(44,511)	35,625	12/15/2021	4FE
91911T AG 8	VALE OVERSEAS LIMITED 6.250		F 09/23/2016	REDEEMED		2,037,447	2,000,000	1,985,340	1,997,925	0	1,010	0	1,010	0	1,998,935	0	38,512	38,512	145,833	01/23/2017	2FE
04542B MS 8	ABFC 2005-AQ1 A4 5.010		09/25/2016	PAID ON PRINCIPAL		388,549	388,549	378,835	356,326	0	32,223	0	32,223	0	388,549	0	0	0	11,557	06/25/2035	1FM
00841L AB 2	ABMT 2014-3 A2 (144A) 3.500		09/25/2016	PAID ON PRINCIPAL		241,959	241,959	243,528	243,593	0	(1,633)	0	(1,633)	0	241,959	0	0	0	5,872	11/25/2044	1FM
00841X AG 5	ABMT 2015-2 A7 CMO 3.500		09/25/2016	PAID ON PRINCIPAL		721,655	721,655	741,163	734,087	6,033	(18,465)	0	(12,432)	0	721,655	0	0	0	17,373	03/25/2045	1FM
00841Y AH 1	ABMT 2015-3 A8 (144A) 3.000		09/26/2016	PAID ON PRINCIPAL		447,612	447,612	456,424	448,185	7,365	(7,938)	0	(574)	0	447,612	0	0	0	9,269	04/25/2045	1FM
00842A AK 5	ABMT 2015-4 A10 3.000		09/25/2016	PAID ON PRINCIPAL		284,277	284,277	286,054	285,925	0	(1,647)	0	(1,647)	0	284,277	0	0	0	5,309	06/25/2045	1FM
00842A AD 1	ABMT 2015-4 A4 3.500		09/25/2016	PAID ON PRINCIPAL		625,411	625,411	623,847	623,848	0	1,563	0	1,563	0	625,411	0	0	0	13,627	06/25/2045	1FM
00842V AC 7	ABMT 2016-3 A3 CMO 3.500		09/25/2016	PAID ON PRINCIPAL		134,710	134,710	138,415	138,415	0	(3,705)	0	(3,705)	0	134,710	0	0	0	393	08/25/2046	1FE
007036 QM 1	ARMT 2005-8 4A21 CMO 3.295		09/25/2016	PAID ON PRINCIPAL		227,925	227,925	207,188	175,580	0	52,345	0	52,345	0	227,925	0	0	0	4,743	11/25/2035	1FM
07386H SW 2	BALTA 2005-4 22A2 CMO 3.237		09/25/2016	PAID ON PRINCIPAL		191,913	191,913	101,714	71,688	0	120,225	0	120,225	0	191,913	0	0	0	3,686	05/25/2035	1FM
05536L AA 3	BCAP 2011-RR8 1A1 CMO 3.206		09/26/2016	PAID ON PRINCIPAL		474,938	474,938	450,597	456,140	0	18,798	0	18,798	0	474,938	0	0	0	9,271	07/26/2036	1FM
06050H D3 9	BOAMS 2003-B 2A2 CMO 3.563		09/25/2016	PAID ON PRINCIPAL		330	330	318	318	0	12	0	12	0	330	0	0	0	8	03/25/2033	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.374		09/25/2016	PAID ON PRINCIPAL		50,331	50,331	48,841	48,858	0	1,474	0	1,474	0	50,331	0	0	0	1,081	05/25/2033	1FM
05949C EL 6	BOAMS 2005-G 4A1 CMO 3.140		09/25/2016	PAID ON PRINCIPAL		20,001	20,001	18,631	17,979	0	2,022	0	2,022	0	20,001	0	0	0	422	08/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 2.954		09/25/2016	PAID ON PRINCIPAL		29,273	29,273	27,901	20,231	0	9,042	0	9,042	0	29,273	0	0	0	528	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 2.954		09/25/2016	WRITTEN OFF		0	4,232	4,033	2,925	0	(14)	0	(14)	0	2,911	0	(2,911)	(2,911)	88	11/25/2035	1FM
05949C MD 5	BOAMS 2005-10 2A1 CMO 5.250		09/25/2016	PAID ON PRINCIPAL		501,746	501,746	499,590	499,766	0	1,980	0	1,980	0	501,746	0	0	0	17,133	11/25/2020	1FM
05949C FG 6	BOAMS 2005-7 2A1 CMO 5.000		09/25/2016	PAID ON PRINCIPAL		5,127	5,127	5,126	5,123	0	4	0	4	0	5,127	0	0	0	171	08/25/2020	1FM
05949C JX 5	BOAMS 2005-9 3A1 CMO 5.000		09/25/2016	PAID ON PRINCIPAL		49,491	49,491	49,148	49,253	(0)	238	0	238	0	49,491	0	0	0	1,651	10/25/2020	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		09/25/2016	PAID ON PRINCIPAL		84,695	84,695	78,343	65,740	0	18,956	0	18,956	0	84,695	0	0	0	3,474	03/25/2037	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		09/25/2016	WRITTEN OFF		0	35,943	33,247	27,899	0	(1,360)	0	(1,360)	0	26,539	0	(26,539)	(26,539)	1,540	03/25/2037	1FM
07384M F8 0	BSARM 2004-1 11A1 CMO 2.798		09/25/2016	PAID ON PRINCIPAL		18,786	18,786	15,369	14,154	0	4,631	0	4,631	0	18,786	0	0	0	343	04/25/2034	1FM

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
07387A FX 8	BSARM 2005-12 12A1 CMO 2.879		09/25/2016	PAID ON PRINCIPAL		81,099	81,099	50,281	43,471	0	37,628	0	37,628	0	81,099	0	0	0	1,411	02/25/2036	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 2.879		09/25/2016	WRITTEN OFF		0	25,017	15,511	13,410	0	(72)	0	(72)	0	13,338	0	(13,338)	(13,338)	.446	02/25/2036	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 4.690		09/25/2016	PAID ON PRINCIPAL		137,591	137,591	99,065	81,318	0	56,272	0	56,272	0	137,591	0	0	0	4,405	06/25/2047	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 4.690		09/25/2016	WRITTEN OFF		0	16,703	12,026	9,872	0	(236)	0	(236)	0	9,636	0	(9,636)	(9,636)	.542	06/25/2047	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 2.627		09/25/2016	PAID ON PRINCIPAL		130,682	130,682	111,987	105,541	0	25,141	0	25,141	0	130,682	0	0	0	2,223	01/25/2036	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 2.627		08/25/2016	WRITTEN OFF		0	6,945	5,951	5,609	0	(36)	0	(36)	0	5,573	0	(5,573)	(5,573)	.117	01/25/2036	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 2.627		09/25/2016	RECOVERY OF PAR WRITE-OFF		0	(3)	(2)	(2)	0	0	0	0	0	(2)	0	2	2	0	01/25/2036	1FM
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		09/25/2016	PAID ON PRINCIPAL		31,256	31,256	31,101	31,129	0	127	0	128	0	31,256	0	0	0	1,042	08/25/2020	1FM
17310B AD 6	CMSI 2006-3 1A4 CMO 6.000		09/25/2016	PAID ON PRINCIPAL		208,114	208,114	189,879	184,673	0	23,441	0	23,441	0	208,114	0	0	0	7,833	06/25/2036	1FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000		09/25/2016	PAID ON PRINCIPAL		81,353	81,353	72,811	40,570	0	40,783	0	40,783	0	81,353	0	0	0	3,053	06/25/2037	1FM
17312D AA 6	CMSI 2007-8 1A1 CMO 6.000		09/25/2016	PAID ON PRINCIPAL		136,789	136,789	91,648	60,064	0	76,724	0	76,724	0	136,789	0	0	0	5,267	09/25/2037	1FM
12628K AA 0	CSAB 2006-3 A1A CMO 6.000		09/25/2016	PAID ON PRINCIPAL		22,690	22,690	15,706	7,974	0	14,716	0	14,716	0	22,690	0	0	0	.511	11/25/2036	1FM
22540V 6Q 0	CSFB 2002-19 2M1 CMO 6.500		09/25/2016	PAID ON PRINCIPAL		73,489	73,489	54,601	54,589	0	18,900	0	18,900	0	73,489	0	0	0	1,534	06/25/2032	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		09/25/2016	PAID ON PRINCIPAL		52,397	52,397	54,329	54,046	0	(1,649)	0	(1,649)	0	52,397	0	0	0	2,307	12/25/2033	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		09/25/2016	PAID ON PRINCIPAL		67,532	67,532	67,343	66,834	0	697	0	697	0	67,532	0	0	0	2,446	02/25/2020	1FM
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000		09/25/2016	PAID ON PRINCIPAL		19,842	19,842	17,064	15,520	0	4,321	0	4,321	0	19,842	0	0	0	.661	08/25/2020	1FM
225458 G3 6	CSFB 2005-7 4A1 CMO 5.000		09/25/2016	PAID ON PRINCIPAL		98,157	98,157	98,249	97,837	0	320	0	320	0	98,157	0	0	0	3,395	08/25/2020	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		09/25/2016	PAID ON PRINCIPAL		455,271	455,271	370,646	353,907	(0)	101,364	0	101,364	0	455,271	0	0	0	18,703	02/25/2037	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		09/25/2016	WRITTEN OFF		0	65,301	53,163	50,762	(0)	(1,743)	0	(1,743)	0	49,019	0	(49,019)	(49,019)	2,872	02/25/2037	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		07/25/2016	RECOVERY OF PAR WRITE-OFF		0	(10,884)	(8,861)	(8,460)	0	155	0	155	0	(8,305)	0	8,305	8,305	0	02/25/2037	1FM
12647M BW 4	CSMC 2013-6 2A3 CMO 3.500		09/25/2016	PAID ON PRINCIPAL		164,336	164,336	161,332	161,689	0	2,647	0	2,647	0	164,336	0	0	0	3,762	08/25/2043	1FM
12649X AQ 2	CSMC 2015-3 A9 CMO 3.500		09/25/2016	PAID ON PRINCIPAL		617,420	617,420	626,681	626,754	(0)	(9,334)	0	(9,334)	0	617,420	0	0	0	14,738	03/25/2045	1FM
12637L AD 1	CSMLT 2015-2 A6 CMO 3.500		09/25/2016	PAID ON PRINCIPAL		624,174	624,174	633,146	630,953	0	(6,779)	0	(6,779)	0	624,174	0	0	0	14,592	08/25/2045	1FM
02149D AD 1	CWALT 2006-HY13 2A1 CM 4.340		09/25/2016	PAID ON PRINCIPAL		26,149	26,149	0	0	0	26,149	0	26,149	0	26,149	0	0	0	.183	01/25/2037	6FE
02149D AD 1	CWALT 2006-HY13 2A1 CM 4.340		08/25/2016	WRITTEN OFF		0	0	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2037	6FE
02149D AD 1	CWALT 2006-HY13 2A1 CM 4.338		07/25/2016	RECOVERY OF PAR WRITE-OFF		0	(244,256)	0	0	0	0	0	0	0	0	0	0	0	0	01/25/2037	6FE
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		09/25/2016	PAID ON PRINCIPAL		306,270	306,270	216,732	219,847	0	86,423	0	86,423	0	306,270	0	0	0	11,155	06/25/2036	1FM
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		09/25/2016	WRITTEN OFF		0	113,250	80,142	81,294	0	(9,775)	0	(9,775)	0	71,519	0	(71,519)	(71,519)	4,123	06/25/2036	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		09/25/2016	PAID ON PRINCIPAL		219,961	219,961	180,863	164,922	0	55,038	0	55,038	0	219,961	0	0	0	7,939	04/25/2036	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		09/25/2016	WRITTEN OFF		0	26,313	21,636	19,729	0	(1,209)	0	(1,209)	0	18,520	0	(18,520)	(18,520)	.824	04/25/2036	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		08/25/2016	RECOVERY OF PAR WRITE-OFF		0	(1,930)	(1,587)	(1,447)	0	.97	0	.97	0	(1,350)	0	1,350	1,350	0	04/25/2036	1FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		09/25/2016	PAID ON PRINCIPAL		67,980	67,980	65,088	61,569	0	6,411	0	6,411	0	67,980	0	0	0	2,200	06/25/2018	1FM
12669E HN 9	CWHL 2003-27 A1 CMO 3.283		09/25/2016	PAID ON PRINCIPAL		33,534	33,534	32,055	30,845	0	2,688	0	2,688	0	33,534	0	0	0	.602	06/25/2033	1FM
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500		09/25/2016	PAID ON PRINCIPAL		177,999	177,999	156,027	150,103	0	27,896	0	27,896	0	177,999	0	0	0	6,199	09/25/2035	1FM
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		09/25/2016	PAID ON PRINCIPAL		22,561	22,561	22,431	16,694	0	5,867	0	5,867	0	22,561	0	0	0	.796	12/25/2035	1FM

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Fore ign	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)
12543W	AJ 7 CWHL 2006-18 2A7 CMO 6.000		09/25/2016	PAID ON PRINCIPAL		99,388	99,388	88,952	71,492	0	27,895	0	27,895	0	99,388	0	0	0	3,779	12/25/2036	1FM
12543W	AJ 7 CWHL 2006-18 2A7 CMO 6.000		08/25/2016	WRITTEN OFF		0	3,260	2,917	2,345	0	(222)	0	(222)	0	2,123	0	(2,123)	(2,123)	109	12/25/2036	1FM
12543W	AJ 7 CWHL 2006-18 2A7 CMO 6.000		09/25/2016	RECOVERY OF PAR WRITE-OFF		0	(618)	(553)	(444)	0	49	0	49	0	(396)	0	396	396	0	12/25/2036	1FM
126694	W9 5 CWHL 2006-9 A8 CMO 6.000		09/25/2016	PAID ON PRINCIPAL		196,369	196,369	169,279	155,368	(0)	41,001	0	41,001	0	196,369	0	0	0	7,722	05/25/2036	1FM
126694	W9 5 CWHL 2006-9 A8 CMO 6.000		09/25/2016	WRITTEN OFF		0	12,982	11,191	10,271	0	(873)	0	(873)	0	9,399	0	(9,399)	(9,399)	436	05/25/2036	1FM
126694	W9 5 CWHL 2006-9 A8 CMO 6.000		08/25/2016	RECOVERY OF PAR WRITE-OFF		0	(7)	(6)	(5)	0	0	0	0	0	(5)	0	5	5	0	05/25/2036	1FM
126671	PV 2 CWL 2002-S1 A5 6.460		09/25/2016	PAID ON PRINCIPAL		5,282	5,282	5,549	5,266	0	16	0	16	0	5,282	0	0	0	235	11/25/2016	1FM
126671	RX 6 CWL 2002-S3 M1 4.800		09/25/2016	PAID ON PRINCIPAL		2,301	2,301	2,113	1,445	0	856	0	856	0	2,301	0	0	0	101	05/25/2032	1FM
126673	TD 4 CWL 2004-S1 A3 5.115		09/25/2016	PAID ON PRINCIPAL		160,446	160,446	146,006	154,133	0	6,313	0	6,313	0	160,446	0	0	0	5,527	02/25/2035	1FM
12668T	AB 0 CWL 2007-BC1 2A1 .210		07/25/2016	PAID ON PRINCIPAL		3,594	3,594	0	0	0	3,594	0	3,594	0	3,594	0	0	0	1	05/25/2037	1
12668T	AB 0 CWL 2007-BC1 2A1 .210		07/01/2016	RECOVERY OF PAR WRITE-OFF		0	(3,594)	0	0	0	(3,595)	0	(3,595)	0	(3,595)	0	3,595	3,595	0	05/25/2037	1
294751	DC 3 EQABS 2003-4 AF6 5.333		09/25/2016	PAID ON PRINCIPAL		229,356	229,356	229,356	228,574	0	782	0	782	0	229,356	0	0	0	7,921	10/25/2034	1FM
29977K	AA 1 EVER 2013-2 A CMO 3.000		09/25/2016	PAID ON PRINCIPAL		430,848	430,848	427,341	427,593	0	3,256	0	3,256	0	430,848	0	0	0	8,645	06/25/2043	1FM
32029A	AE 7 FFML 2006-FF18 A2D .735		09/26/2016	PAID ON PRINCIPAL		211,129	211,129	95,986	77,348	0	133,781	0	133,781	0	211,129	0	0	0	944	12/25/2037	1FM
33767C	AP 2 FKMT 2015-1 A9 CMO 3.000		09/25/2016	PAID ON PRINCIPAL		788,025	788,025	798,368	796,879	0	(8,854)	0	(8,854)	0	788,025	0	0	0	15,848	03/25/2045	1FM
36185M	EB 4 GMACM 2006-J1 A1 CMO 5.750		09/25/2016	PAID ON PRINCIPAL		27,832	27,832	20,074	5,028	0	22,804	0	22,804	0	27,832	0	0	0	1,028	04/25/2036	1FM
36185M	EB 4 GMACM 2006-J1 A1 CMO 5.750		09/25/2016	WRITTEN OFF		0	3,428	2,472	619	0	(43)	0	(43)	0	577	0	(577)	(577)	126	04/25/2036	1FM
36186M	AC 5 GMACM 2007-HE3 2A1 7.000		09/25/2016	PAID ON PRINCIPAL		257,183	257,183	220,537	161,218	0	95,965	0	95,965	0	257,183	0	0	0	11,512	09/25/2037	1FM
36228F	YS 9 GSAMP 2003-SEA2 A1 (AM 4.421		09/25/2016	PAID ON PRINCIPAL		112,013	112,013	96,891	99,668	0	12,345	0	12,345	0	112,013	0	0	0	3,318	07/25/2033	1FM
36242D	HQ 9 GSAMP 2004-AHL M1 1.500		09/26/2016	PAID ON PRINCIPAL		243,986	243,986	185,582	202,621	0	41,365	0	41,365	0	243,986	0	0	0	2,479	08/25/2034	1FM
36242D	JW 4 GSMPs 2004-4 2A1 CMO 3.479		09/25/2016	PAID ON PRINCIPAL		78,285	78,285	75,741	75,943	0	2,342	0	2,342	0	78,285	0	0	0	1,927	06/25/2034	1FM
362341	LS 6 GSMPs 2005-RP3 2A1 CMO 3.221		09/25/2016	PAID ON PRINCIPAL		262,851	262,851	248,394	243,206	0	19,644	0	19,644	0	262,851	0	0	0	5,236	09/25/2035	1FM
36242D	XY 4 GSR 2005-2F 1A1 CMO 5.500		09/25/2016	PAID ON PRINCIPAL		59,680	59,680	58,785	48,577	0	11,103	0	11,103	0	59,680	0	0	0	2,009	03/25/2035	1FM
36297X	AF 0 GSR 2006-5F 2A5 CMO 6.000		09/25/2016	PAID ON PRINCIPAL		1,258,079	1,258,079	1,127,213	1,065,491	0	192,587	0	192,587	0	1,258,079	0	0	0	47,354	06/25/2036	1FM
456652	AA 4 IMJA 2007-A1 A1 CMO 6.000		09/25/2016	PAID ON PRINCIPAL		86,901	86,901	71,693	40,440	0	46,461	0	46,461	0	86,901	0	0	0	3,393	08/25/2037	1FM
456652	AA 4 IMJA 2007-A1 A1 CMO 6.000		08/25/2016	WRITTEN OFF		0	3,355	2,768	1,561	0	(302)	0	(302)	0	1,259	0	(1,259)	(1,259)	134	08/25/2037	1FM
456652	AA 4 IMJA 2007-A1 A1 CMO 6.000		09/25/2016	RECOVERY OF PAR WRITE-OFF		0	(3)	(3)	(2)	0	0	0	0	0	(1)	0	1	1	0	08/25/2037	1FM
456606	FU 1 INHEL 2004-C M1 1.365		09/26/2016	PAID ON PRINCIPAL		539,884	539,884	350,925	403,681	0	136,203	0	136,203	0	539,884	0	0	0	4,666	03/25/2035	1FM
466247	LU 5 JPMMT 2005-A1 4A1 CMO 3.155		09/25/2016	PAID ON PRINCIPAL		257,219	257,219	258,078	257,990	0	(772)	0	(772)	0	257,219	0	0	0	4,477	02/25/2035	1FM
466247	YK 3 JPMMT 2005-A8 1A3 CMO 2.750		09/25/2016	PAID ON PRINCIPAL		184,583	184,583	170,538	158,399	0	26,185	0	26,185	0	184,583	0	0	0	3,386	11/25/2035	1FM
46629C	AK 3 JPMMT 2006-A5 3A4 CMO 2.973		09/25/2016	PAID ON PRINCIPAL		111,195	111,195	79,038	77,574	0	33,621	0	33,621	0	111,195	0	0	0	2,064	08/25/2036	1FM
46629C	AK 3 JPMMT 2006-A5 3A4 CMO 2.973		08/25/2016	WRITTEN OFF		0	7,410	5,267	5,169	0	(162)	0	(162)	0	5,007	0	(5,007)	(5,007)	137	08/25/2036	1FM
46629C	AK 3 JPMMT 2006-A5 3A4 CMO 2.973		09/25/2016	RECOVERY OF PAR WRITE-OFF		0	(930)	(661)	(649)	0	25	0	25	0	(624)	0	624	624	0	08/25/2036	1FM
46629D	AK 1 JPMMT 2006-A7 2A2 CMO 2.931		09/25/2016	PAID ON PRINCIPAL		63,345	63,345	53,477	42,450	0	20,896	0	20,896	0	63,345	0	0	0	1,172	01/25/2037	1FM
46629D	AK 1 JPMMT 2006-A7 2A2 CMO 2.931		08/25/2016	WRITTEN OFF		0	4,433	3,742	2,971	0	(68)	0	(68)	0	2,902	0	(2,902)	(2,902)	74	01/25/2037	1FM

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
46629D AK 1	JPMMT 2006-A7 2A2 CMO 2.931		09/25/2016	RECOVERY OF PAR WRITE-OFF		.0	(287)	(243)	(193)	.0	.6	.0	.6	.0	(187)	.0	.187	.187	.0	01/25/2037	1FM
46628Y AA 8	JPMMT 2006-S2 1A1 CMO 5.500		09/25/2016	PAID ON PRINCIPAL		744,784	744,784	662,066	632,370	.0	112,415	.0	112,415	.0	744,784	.0	.0	.0	27,440	07/25/2036	1FM
46628Y AA 8	JPMMT 2006-S2 1A1 CMO 5.500		09/25/2016	WRITTEN OFF		.0	37,501	33,336	31,841	.0	(550)	.0	(550)	.0	31,291	.0	(31,291)	(31,291)	1,375	07/25/2036	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 4.502		09/25/2016	PAID ON PRINCIPAL		88,107	88,107	86,000	69,597	.0	18,509	.0	18,509	.0	88,107	.0	.0	.0	2,622	04/25/2037	1FM
46630P AZ 8	JPMMT 2007-A2 4A1M CMO 4.502		09/25/2016	WRITTEN OFF		.0	.3	.3	.2	.0	(0)	.0	(0)	.0	.0	.0	(2)	(2)	.0	04/25/2037	1FM
46639G AL 0	JPMMT 2013-1 1A2 CMO 3.000		09/25/2016	PAID ON PRINCIPAL		397,802	397,802	389,721	389,154	.0	8,648	.0	8,648	.0	397,802	.0	.0	.0	7,623	03/25/2043	1FM
46640B AC 8	JPMMT 2013-2 A2 CMO 3.500		09/25/2016	PAID ON PRINCIPAL		500,643	500,643	506,979	506,381	.0	(5,738)	.0	(5,738)	.0	500,643	.0	.0	.0	11,932	05/25/2043	1FM
46644V BK 1	JPMMT 2015-4 2A3 3.000		09/25/2016	PAID ON PRINCIPAL		104,922	104,922	104,709	104,709	.0	.213	.0	.213	.0	104,922	.0	.0	.0	2,203	06/25/2045	1FM
46646B AC 2	JPMMT 2016-1 A3 3.500		09/25/2016	PAID ON PRINCIPAL		387,330	387,330	397,134	397,134	.0	(9,804)	.0	(9,804)	.0	387,330	.0	.0	.0	2,210	05/25/2046	1FE
46646B AE 8	JPMMT 2016-1 A5 3.500		09/25/2016	PAID ON PRINCIPAL		377,397	377,397	388,130	388,130	.0	(10,732)	.0	(10,732)	.0	377,397	.0	.0	.0	2,154	05/25/2046	1FE
55265K NU 9	MASTR 2002-8 1A11 CMO 5.500		09/25/2016	PAID ON PRINCIPAL		.2,178	.2,178	2,200	2,170	.0	.7	.0	.7	.0	2,178	.0	.0	.0	.79	12/25/2017	1FM
55265K Y2 9	MASTR 2003-11 3A2 CMO 4.500		09/25/2016	PAID ON PRINCIPAL		13,287	13,287	13,063	13,195	.0	.92	.0	.92	.0	13,287	.0	.0	.0	.394	12/25/2018	1FM
55265K RX 9	MASTR 2003-2 2A10 CMO 4.500		09/25/2016	PAID ON PRINCIPAL		33,958	33,958	33,672	33,838	.0	.121	.0	.121	.0	33,958	.0	.0	.0	.991	03/25/2018	1FM
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		09/25/2016	PAID ON PRINCIPAL		.4,879	.4,879	4,854	4,859	.0	.20	.0	.20	.0	4,879	.0	.0	.0	.168	10/25/2018	1FM
61758M AA 5	MSRR 2009-R2 1A1A CMO 6.000		09/26/2016	PAID ON PRINCIPAL		150,708	150,708	151,744	131,123	.0	19,585	.0	19,585	.0	150,708	.0	.0	.0	6,079	04/26/2036	1FM
67389M AJ 0	OAKS 2015-1 A9 CMO 3.000		09/25/2016	PAID ON PRINCIPAL		421,926	421,926	429,178	428,147	.0	(6,221)	.0	(6,221)	.0	421,926	.0	.0	.0	8,285	04/25/2046	1FM
67400A AC 6	OAKS 2015-2 A3 3.500		09/25/2016	PAID ON PRINCIPAL		355,824	355,824	356,546	356,510	.0	(687)	.0	(687)	.0	355,824	.0	.0	.0	8,048	10/25/2045	1FM
67400A AH 5	OAKS 2015-2 A8 3.500		09/25/2016	PAID ON PRINCIPAL		474,431	474,431	481,547	481,202	.0	(6,772)	.0	(6,772)	.0	474,431	.0	.0	.0	10,731	10/25/2045	1FM
69121P DE 0	OWNIT 2006-2 A2B 5.632		09/25/2016	PAID ON PRINCIPAL		142,423	142,423	120,258	77,304	.0	65,118	.0	65,118	.0	142,423	.0	.0	.0	4,101	01/25/2037	1FM
69337V AA 8	PHMC 2007-6 A1 CMO 5.437		09/18/2016	PAID ON PRINCIPAL		109,124	109,124	113,557	108,849	.0	.274	.0	.274	.0	109,124	.0	.0	.0	4,403	12/18/2037	1FM
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000		09/25/2016	PAID ON PRINCIPAL		17,326	17,326	17,277	17,268	.0	.58	.0	.58	.0	17,326	.0	.0	.0	.579	10/25/2020	1FM
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250		09/25/2016	PAID ON PRINCIPAL		101,817	101,817	101,920	101,468	.0	.349	.0	.349	.0	101,817	.0	.0	.0	3,561	10/25/2020	1FM
760985 YV 7	RAMP 2003-RZ4 A7 5.290		09/25/2016	PAID ON PRINCIPAL		12,847	12,847	12,845	12,806	.0	.41	.0	.41	.0	12,847	.0	.0	.0	.444	06/25/2033	1FM
76110W LL 8	RASC 2001-KS2 A15 7.514		09/25/2016	PAID ON PRINCIPAL		.8,738	.8,738	7,742	8,103	.0	.635	.0	.635	.0	8,738	.0	.0	.0	.425	06/25/2031	1FM
76110W MB 9	RASC 2001-KS3 A15 6.980		09/25/2016	PAID ON PRINCIPAL		.8,026	.8,026	7,115	7,349	.0	.676	.0	.676	.0	8,026	.0	.0	.0	.363	09/25/2031	1FM
75406V AC 7	RASC 2006-KS5 A3 685		09/26/2016	PAID ON PRINCIPAL		410,961	410,961	287,673	341,505	.0	69,457	.0	69,457	.0	410,961	.0	.0	.0	1,598	07/25/2036	1FM
45660N PZ 2	RAST 2003-A5 A1 CMO 5.500		09/25/2016	PAID ON PRINCIPAL		326,873	326,873	310,392	305,251	.0	21,622	.0	21,622	.0	326,873	.0	.0	.0	12,382	06/25/2033	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		09/25/2016	PAID ON PRINCIPAL		44,658	44,658	39,813	37,904	.0	6,755	.0	6,755	.0	44,658	.0	.0	.0	1,809	07/25/2036	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		09/25/2016	WRITTEN OFF		.0	6,921	6,170	5,874	.0	(103)	.0	(103)	.0	5,771	.0	(5,771)	(5,771)	.277	07/25/2036	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		09/25/2016	PAID ON PRINCIPAL		71,082	71,082	67,417	57,823	.0	13,259	.0	13,259	.0	71,082	.0	.0	.0	3,018	01/25/2037	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		09/25/2016	WRITTEN OFF		.0	38,102	36,137	30,995	.0	(310)	.0	(310)	.0	30,685	.0	(30,685)	(30,685)	1,550	01/25/2037	1FM
76110V EU 8	RFMS2 2000-H14 A17 (AM 8.480		08/25/2016	PAID ON PRINCIPAL		3,100	3,100	3,316	3,087	.0	.13	.0	.13	.0	3,100	.0	.0	.0	.162	09/25/2030	1FM
81744U AB 0	SEMT 2012-2 A2 3.500		09/25/2016	PAID ON PRINCIPAL		342,165	342,165	350,883	344,584	.0	(2,419)	.0	(2,419)	.0	342,165	.0	.0	.0	7,736	04/25/2042	1FM
81745F AA 4	SEMT 2012-3 A1 CMO 3.500		09/25/2016	PAID ON PRINCIPAL		172,687	172,687	177,543	173,523	3,193	(4,030)	.0	(837)	.0	172,687	.0	.0	.0	4,022	07/25/2042	1FM
81744V AA 0	SEMT 2012-4 A1 CMO 3.500		09/25/2016	PAID ON PRINCIPAL		156,408	156,408	163,324	157,263	5,359	(6,214)	.0	(855)	.0	156,408	.0	.0	.0	3,710	09/25/2042	1FM
81745A AB 3	SEMT 2013-5 A2 CMO (14 3.000		09/25/2016	PAID ON PRINCIPAL		350,790	350,790	347,389	347,335	.0	3,454	.0	3,454	.0	350,790	.0	.0	.0	7,250	05/25/2043	1FM

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Fore rei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Design- ation or Market Indicator (a)
81745B AB 1	SEMT 2013-6 A2 CMO 3.000		09/25/2016	PAID ON PRINCIPAL		574,537	574,537	583,920	582,129	0	(7,592)	0	(7,592)	0	574,537	0	0	0	10,922	05/25/2043	1FM
81745C AB 9	SEMT 2013-7 A2 CMO 3.000		09/25/2016	PAID ON PRINCIPAL		361,335	361,335	353,269	353,857	0	7,479	0	7,479	0	361,335	0	0	0	7,499	06/25/2043	1FM
81745N AR 0	SEMT 2014-1 2A5 CMO (1 4.000		09/25/2016	PAID ON PRINCIPAL		1,102,442	1,102,442	1,116,739	1,112,072	0	(9,630)	0	(9,630)	0	1,102,442	0	0	0	30,823	04/25/2044	1FM
81745L AF 0	SEMT 2014-4 A6 CMO 3.500		09/25/2016	PAID ON PRINCIPAL		240,093	240,093	241,706	241,596	0	(1,503)	0	(1,503)	0	240,093	0	0	0	5,622	11/25/2044	1FM
81746L AA 0	SEMT 2015-3 A1 CMO 3.500		09/25/2016	PAID ON PRINCIPAL		151,065	151,065	151,726	151,659	0	(594)	0	(594)	0	151,065	0	0	0	3,554	07/25/2045	1FM
81746L AE 2	SEMT 2015-3 A5 CMO 3.000		09/25/2016	PAID ON PRINCIPAL		201,421	201,421	202,239	202,093	0	(673)	0	(673)	0	201,421	0	0	0	3,894	07/25/2045	1FM
81746M AA 8	SEMT 2015-4 A1 3.000		09/25/2016	PAID ON PRINCIPAL		139,894	139,894	141,795	141,760	0	(1,866)	0	(1,866)	0	139,894	0	0	0	2,801	11/25/2036	1FE
83611M NF 1	SVHE 2006-2 A4 .795		09/26/2016	PAID ON PRINCIPAL		661,790	661,790	453,326	557,430	0	104,359	0	104,359	0	661,790	0	0	0	3,134	03/25/2036	1FM
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000		09/25/2016	PAID ON PRINCIPAL		13,472	13,472	13,646	13,433	0	39	0	39	0	13,472	0	0	0	436	03/25/2018	1FM
929227 ZC 3	WAMU 2002-AR18 A CMO 2.779		09/25/2016	PAID ON PRINCIPAL		4,455	4,455	4,051	4,078	0	377	0	377	0	4,455	0	0	0	84	01/25/2033	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.481		09/25/2016	PAID ON PRINCIPAL		3,534	3,534	3,190	3,208	0	326	0	326	0	3,534	0	0	0	53	03/25/2033	1FM
92922F HL 5	WAMU 2003-S12 1A1 CMO 4.500		09/25/2016	PAID ON PRINCIPAL		62,606	62,606	61,100	62,043	0	563	0	563	0	62,606	0	0	0	1,930	11/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		09/25/2016	PAID ON PRINCIPAL		23,541	23,541	23,612	23,469	0	72	0	72	0	23,541	0	0	0	705	07/25/2018	1FM
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500		09/25/2016	PAID ON PRINCIPAL		9,902	9,902	9,723	9,828	0	74	0	74	0	9,902	0	0	0	298	08/25/2018	1FM
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000		09/25/2016	PAID ON PRINCIPAL		28,834	28,834	29,015	28,743	0	91	0	91	0	28,834	0	0	0	932	09/25/2018	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 2.574		09/25/2016	PAID ON PRINCIPAL		27,255	27,255	16,796	10,853	0	16,401	0	16,401	0	27,255	0	0	0	446	10/25/2036	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 2.574		09/25/2016	RECOVERY OF PAR WRITE-OFF		0	(742)	(457)	(296)	0	2	0	2	0	(294)	0	294	294	0	10/25/2036	1FM
94984A AS 9	WFMB 2006-6 1A17 CMO 5.750		09/25/2016	PAID ON PRINCIPAL		382,917	382,917	360,738	335,721	(0)	47,196	0	47,196	0	382,917	0	0	0	15,127	05/25/2036	1FM
94984A AS 9	WFMB 2006-6 1A17 CMO 5.750		09/25/2016	WRITTEN OFF		0	8,795	8,286	7,711	0	(97)	0	(97)	0	7,614	0	(7,614)	(7,614)	309	05/25/2036	1FM
94980S AD 7	WFMB 2006-9 1A4 CMO 6.000		09/25/2016	PAID ON PRINCIPAL		1,237,663	1,237,663	1,181,120	1,123,274	0	114,389	0	114,389	0	1,237,663	0	0	0	48,053	08/25/2036	1FM
94985R AR 3	WFMB 2007-4 A16 CMO 5.500		09/25/2016	PAID ON PRINCIPAL		80,181	80,181	73,792	64,919	0	15,263	0	15,263	0	80,181	0	0	0	3,003	04/25/2037	1FM
94985R AR 3	WFMB 2007-4 A16 CMO 5.500		09/25/2016	WRITTEN OFF		0	4,094	3,767	3,314	0	1	0	1	0	3,316	0	(3,316)	(3,316)	147	04/25/2037	1FM
97652R AD 9	WIN 2014-3 A4 CMO 3.500		09/20/2016	PAID ON PRINCIPAL		315,982	315,982	317,414	317,303	0	(1,322)	0	(1,322)	0	315,982	0	0	0	7,161	11/20/2044	1FM
97653B AC 5	WIN 2015-A A3 CMO 3.500		09/20/2016	PAID ON PRINCIPAL		445,292	445,292	452,180	451,953	0	(6,660)	0	(6,660)	0	445,292	0	0	0	10,346	06/20/2045	1FM
92977Y BQ 3	WMLT 2005-B 3A1 CMO 3.132		09/20/2016	PAID ON PRINCIPAL		233,534	233,534	183,324	140,644	0	92,890	0	92,890	0	233,534	0	0	0	4,700	10/20/2035	1FM
04624U AA 9	ACM 2016-1 A1 1.362		09/15/2016	PAID ON PRINCIPAL		439,352	439,352	437,149	437,149	0	2,203	0	2,203	0	439,352	0	0	0	1,495	05/15/2049	1FE
29429C AA 3	CGCMT 2016-P3 A1 1.700		09/15/2016	PAID ON PRINCIPAL		386,145	386,145	386,145	386,145	0	1	0	1	0	386,145	0	0	0	2,165	04/15/2049	1FE
23305X AA 9	DBUBS 2011-LC2A A1 (14 3.527		09/10/2016	PAID ON PRINCIPAL		47,590	47,590	48,064	47,817	0	(227)	0	(227)	0	47,590	0	0	0	1,119	07/10/2044	1FM
46590K AA 2	JPMCC 2015-JP1 A1 1.949		09/15/2016	PAID ON PRINCIPAL		321,167	321,167	322,296	322,296	0	(1,129)	0	(1,129)	0	321,167	0	0	0	2,590	01/15/2049	1FE
61761Q AB 9	MSBAM 2013-C8 A2 1.689		09/15/2016	PAID ON PRINCIPAL		138,047	138,047	138,349	138,349	0	(302)	0	(302)	0	138,047	0	0	0	579	12/15/2048	1FE
61760R BA 9	MSC 2011-C3 A3 4.054		09/15/2016	PAID ON PRINCIPAL		757,847	757,847	765,401	760,754	0	(2,907)	0	(2,907)	0	757,847	0	0	0	23,042	07/15/2049	1FM
95000G AW 4	WFCM 2016-BNK1 A1 1.321		09/15/2016	PAID ON PRINCIPAL		27,998	27,998	27,998	27,998	0	0	0	0	0	27,998	0	0	0	31	08/15/2049	1FE
92890F AQ 9	WFRBS 2014-C20 A1 1.283		09/15/2016	PAID ON PRINCIPAL		550,113	550,113	546,567	546,567	0	3,546	0	3,546	0	550,113	0	0	0	2,924	05/15/2047	1FE
02006W AC 3	ALLYA 2014-2 A3 1.250		09/15/2016	PAID ON PRINCIPAL		2,775,564	2,775,564	2,775,676	2,775,676	0	(112)	0	(112)	0	2,775,564	0	0	0	17,323	04/15/2019	1FE
02006V AC 5	ALLYA 2014-3 A3 1.280		09/15/2016	PAID ON PRINCIPAL		483,503	483,503	484,164	484,164	0	(661)	0	(661)	0	483,503	0	0	0	2,804	06/17/2019	1FE

QE05.15

**SCHEDULE D - PART 4**

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

QE05.16

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)
046036 A# 6	AMHPT 1997-1 B2 8.900		07/15/2016	WRITTEN OFF		0	12,350	12,551	12,351	0	2	0	2	0	12,353	0	(12,353)	(12,353)	639	06/15/2028	1AM
046036 A# 6	AMHPT 1997-1 B2 8.900		08/01/2016	RECOVERY OF PAR WRITE-OFF		0	(12,350)	(12,551)	(12,351)	0	(165)	0	(165)	0	(12,517)	0	12,517	12,517	0	06/15/2028	1AM
14313X AH 3	CARMX 2015-4 A2B 1.124		09/15/2016	PAID ON PRINCIPAL		208,804	208,804	209,187	209,187	0	(383)	0	(383)	0	208,804	0	0	0	199	04/15/2019	1FE
22237S AC 1	CPMH 2007-1 A3 (144A) 5.593		09/15/2016	PAID ON PRINCIPAL		162,670	162,670	166,533	163,780	0	(1,110)	0	(1,110)	0	162,670	0	0	0	6,049	07/15/2037	5AM
31679M AD 8	FITAT 2014-3 A3 .960		09/15/2016	PAID ON PRINCIPAL		511,488	511,488	510,129	510,129	0	1,359	0	1,359	0	511,488	0	0	0	2,046	03/15/2019	1FE
34530G AD 4	FORDO 2013-D A3 .670		09/15/2016	PAID ON PRINCIPAL		919,926	919,926	919,207	919,335	0	591	0	591	0	919,926	0	0	0	4,104	04/15/2018	1FE
34530K AB 9	FORDO 2014-B A3 .900		09/15/2016	PAID ON PRINCIPAL		3,082,087	3,082,087	3,081,655	3,081,780	0	307	0	307	0	3,082,087	0	0	0	18,454	10/15/2018	1FE
393505 F5 6	GT 1998-4 A6 6.530		09/01/2016	PAID ON PRINCIPAL		43,542	43,542	44,875	43,542	0	0	0	0	0	43,542	0	0	0	1,894	04/01/2030	3AM
44890W AC 4	HART 2015-A A3 1.050		09/15/2016	PAID ON PRINCIPAL		1,080,644	1,080,644	1,080,570	1,080,570	0	73	0	73	0	1,080,644	0	0	0	1,629	04/15/2019	1FE
41284A AD 0	HDMOT 2014-1 A3 1.100		09/15/2016	PAID ON PRINCIPAL		3,537,862	3,537,862	3,532,521	3,532,521	0	5,341	0	5,341	0	3,537,862	0	0	0	19,313	09/15/2019	1FE
525170 BD 7	LMH 1998-1 2A1 6.545		09/15/2016	PAID ON PRINCIPAL		220,752	220,752	211,305	181,943	0	38,809	0	38,809	0	220,752	0	0	0	9,580	07/15/2028	6FE
525170 BD 7	LMH 1998-1 2A1 6.545		09/15/2016	WRITTEN OFF		0	1,784	1,708	1,470	0	14	0	14	0	1,484	0	(1,484)	(1,484)	80	07/15/2028	6FE
55292L AC 8	MTBAT 2013-1A A3 (144A) 1.060		07/15/2016	PAID ON PRINCIPAL		707,055	707,055	708,381	707,736	0	(681)	0	(681)	0	707,055	0	0	0	4,372	11/15/2017	1FE
654748 AD 4	NAROT 2013-A A4 .750		09/15/2016	PAID ON PRINCIPAL		1,484,766	1,484,766	1,482,678	1,483,249	0	1,517	0	1,517	0	1,484,766	0	0	0	7,405	07/15/2019	1FE
674135 CP 1	OAK 1997-C B1 7.450		09/15/2016	RECOVERY OF PAR WRITE-OFF		0	(6,301)	(3,560)	(4,979)	0	(152)	0	(152)	0	(5,132)	0	5,132	5,132	0	11/15/2027	6FE
92887F AC 5	VFET 2014-1A A3 (144A) .820		09/15/2016	PAID ON PRINCIPAL		1,006,314	1,006,314	1,003,666	1,003,666	0	2,648	0	2,648	0	1,006,314	0	0	0	4,081	04/16/2018	1FE
98160Q AD 4	WOART 2014-B A3 1.140		09/15/2016	PAID ON PRINCIPAL		2,852,371	2,852,371	2,853,564	2,853,564	0	(1,193)	0	(1,193)	0	2,852,371	0	0	0	8,606	01/15/2020	1FE
3899999	Total Bonds - Industrial and Miscellaneous					216,750,308	214,302,728	210,314,575	207,109,723	3,007,989	2,340,410	241,769	5,106,630	0	212,216,353	0	4,533,955	4,533,955	7,717,521	XXX	XXX
8399997	Total Bonds - Part 4					734,984,380	732,474,884	754,274,535	727,541,899	3,007,989	80,381	241,769	2,846,601	0	730,388,500	0	4,595,880	4,595,880	32,211,964	XXX	XXX
8399999	Total Bonds					734,984,380	732,474,884	754,274,535	727,541,899	3,007,989	80,381	241,769	2,846,601	0	730,388,500	0	4,595,880	4,595,880	32,211,964	XXX	XXX
<b>Preferred Stocks - Industrial and Miscellaneous</b>																					
059165 68 8	BALTIMORE GAS & ELEC CO PFD 1993 6.70%		09/19/2016	ISSUE CALLED at 100.000		56,500,000	5,650,000	100.00	5,679,698	5,791,250	(111,552)	0	(111,552)	0	5,679,698	0	(29,698)	(29,698)	364,880	XXX	P2UFE
059165 69 6	BALTIMORE GAS & ELEC CO PFD 1993 6.97%		09/19/2016	ISSUE CALLED at 100.000		14,000,000	1,400,000	100.00	1,402,184	1,458,800	(56,616)	0	(56,616)	0	1,402,184	0	(2,184)	(2,184)	94,056	XXX	P2UFE
059165 76 1	BALTIMORE GAS & ELEC CO PFD 1995 6.99%		07/05/2016	ISSUE CALLED at 100.000		90,080,000	9,008,000	100.00	9,095,464	9,120,600	(25,136)	0	(25,136)	0	9,095,464	0	(87,464)	(87,464)	475,742	XXX	P2UFE
059165 77 9	BALTIMORE GAS & ELEC CO PFD 93 7.125%		07/05/2016	ISSUE CALLED at 100.000		12,500,000	1,250,000	100.00	1,260,938	1,278,125	(17,188)	0	(17,188)	0	1,260,938	0	(10,938)	(10,938)	67,292	XXX	P2UFE
8499999	Total Preferred Stocks - Industrial and Miscellaneous					17,308,000	XXX	17,438,283	17,648,775	(210,492)	0	0	(210,492)	0	17,438,283	0	(130,283)	(130,283)	1,001,971	XXX	XXX
8999997	Total Preferred Stocks - Part 4					17,308,000	XXX	17,438,283	17,648,775	(210,492)	0	0	(210,492)	0	17,438,283	0	(130,283)	(130,283)	1,001,971	XXX	XXX
8999999	Total Preferred Stocks					17,308,000	XXX	17,438,283	17,648,775	(210,492)	0	0	(210,492)	0	17,438,283	0	(130,283)	(130,283)	1,001,971	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
03674X 10 6	ANTERO RESOURCES CORP		09/08/2016	VARIOUS		39,056,000	1,043,032	XXX	1,061,020	57,901	(1,700)	31,640	(33,340)	0	1,029,380	0	13,652	13,652	0	XXX	L
62913F 50 8	NII HOLDINGS INC CL B		09/07/2016	VARIOUS		29,849,995	93,593	XXX	150,742	150,742	0	55,819	(55,819)	0	94,923	0	(1,330)	(1,330)	0	XXX	L
92847N 10 3	VITAE PHARMACEUTICALS INC		09/21/2016	CITIGROUP GLOBAL MKTS		3,787,000	79,072	XXX	79,073	0	0	0	0	79,073	0	(1)	(1)	0	XXX	L	
45772F 10 7	INPHI CORP		09/30/2016	CITIGROUP GLOBAL MKTS		3,804,000	164,595	XXX	164,143	0	0	0	0	164,143	0	453	453	0	XXX	L	
9099999	Total Common Stocks - Industrial and Miscellaneous					1,380,292	XXX	1,454,978	208,643	(1,700)	0	87,459	(89,159)	0	1,367,518	0	12,774	12,774	0	XXX	XXX
9799997	Total Common Stocks - Part 4					1,380,292	XXX	1,454,978	208,643	(1,700)	0	87,459	(89,159)	0	1,367,518	0	12,774	12,774	0	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	Forfeign	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)
9799999	Total Common Stocks					1,380,292	XXX	1,454,978	208,643	(1,700)	0	87,459	(89,159)	0	1,367,518	0	12,774	12,774	0	XXX	XXX
9899999	Total Preferred and Common Stocks					18,688,292	XXX	18,893,261	17,857,418	(212,192)	0	87,459	(299,651)	0	18,805,801	0	(117,509)	(117,509)	1,001,971	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks					753,672,671	XXX	773,167,795	745,399,317	2,795,797	80,381	329,228	2,546,950	0	749,194,301	0	4,478,370	4,478,370	33,213,934	XXX	XXX

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

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

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

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

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

**THE TRAVELERS INDEMNITY COMPANY**  
**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- CITI A TREASURY.....	.....	1.....	.....227,459	.....227,459	10/03/2016...
	REPO- DAIWA A TREASURY.....	.....	1.....	.....30,530,562	.....30,530,562	10/03/2016...
	REPO- HSBC A TREASURY.....	.....	1.....	.....30,530,562	.....30,530,562	10/03/2016...
	REPO- MERRILL A TREASURY.....	.....	1.....	.....30,530,562	.....30,530,562	10/03/2016...
0199999.	U.S. Government - Issuer Obligations.....			.....91,819,145	.....91,819,145	XXX
0599999.	Total - U.S. Government.....			.....91,819,145	.....91,819,145	XXX
6199999.	Total - Issuer Obligations.....			.....91,819,145	.....91,819,145	XXX
6599999.	Subtotal - Bonds.....			.....91,819,145	.....91,819,145	XXX
9999999.	Totals.....			.....91,819,145	.....91,819,145	XXX

General Interrogatories:

- Total activity for the year: Fair Value \$.....35,096,447 Book/Adjusted Carrying Value \$.....35,096,447
- Average balance for the year: Fair Value \$.....66,797,401 Book/Adjusted Carrying Value \$.....66,797,401
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....91,819,145 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

**SCHEDULE DL - PART 2**

**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

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

1. 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**



# THE TRAVELERS INDEMNITY COMPANY

## SCHEDULE E - PART 1 - CASH

### Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Bank of America, N.A. - Canada Branch.....	Toronto,ON.....	.....0.000	.....0	.....0	.....0	.....0	.....0	XXX
Bank of America, N.A. - IL.....	Chicago,IL.....	.....0.000	.....0	.....0	.....0	.....12,643	.....0	XXX
Bank of America, N.A. - NC.....	Charlotte,NC.....	.....0.000	.....0	.....0	.....8,850,759	.....3,743,629	.....9,440,625	XXX
Bank of America, N.A. - TX.....	Dallas,TX.....	.....0.000	.....0	.....0	.....(11,607,099)	.....(11,491,794)	.....(13,824,347)	XXX
Bank of America, N.A.....	Charlotte,NC.....	.....0.000	.....0	.....0	.....958,971	.....469,279	.....4,547,910	XXX
Bank of America, N.A.....	Hartford,CT.....	.....0.000	.....0	.....0	.....(1,450,675)	.....(3,958,954)	.....(4,488,847)	XXX
Bank of New York Mellon.....	New York,NY.....	.....0.000	.....0	.....0	.....5,100	.....5,100	.....5,100	XXX
Bank of New York.....	New York,NY.....	.....0.000	.....0	.....0	.....900,000	.....924,175	.....886,391	XXX
Branch Banking and Trust Company.....	Winston-Salem,NC.....	.....0.350	.....(93,413)	.....0	.....0	.....0	.....0	XXX
Citibank, N.A. - NY.....	New York,NY.....	.....0.000	.....0	.....0	.....4,505,030	.....2,983,557	.....2,693,599	XXX
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....(631,071,684)	.....(599,965,154)	.....(602,220,692)	XXX
Citibank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....9,782	.....(2,285,677)	.....(2,285,361)	XXX
First National Bank of Anchorage.....	Anchorage,AK.....	.....0.000	.....0	.....0	.....25,000	.....25,000	.....25,000	XXX
JP Morgan Chase Bank, N.A. - IL.....	Chicago,IL.....	.....0.000	.....0	.....0	.....2,637,157	.....4,514,098	.....(6,442,466)	XXX
JP Morgan Chase Bank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....33,963,877	.....38,664,861	.....33,982,219	XXX
JP Morgan Chase Bank, NA - TX.....	Houston,TX.....	.....0.000	.....0	.....0	.....996,872	.....996,872	.....996,872	XXX
The Bank of New York Mellon.....	Pittsburgh,PA.....	.....0.000	.....0	.....0	.....57,540	.....4,999	.....5,000	XXX
The Northern Trust Company.....	Chicago,IL.....	.....0.000	.....0	.....0	.....350,221	.....115,968	.....110,345	XXX
US Bank Corp.....	Minneapolis,MN.....	.....0.000	.....0	.....0	.....1,116,296	.....1,827,235	.....1,194,772	XXX
US Bank Corp.....	St. Paul,MN.....	.....0.000	.....0	.....0	.....2,799	.....5,101	.....21,658	XXX
Wells Fargo Bank, N.A.....	Jacksonville,FL.....	.....0.000	.....0	.....0	.....12,880,419	.....12,994,393	.....12,748,709	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....(93,413)	.....0	.....(576,869,634)	.....(550,414,669)	.....(562,603,513)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....(93,413)	.....0	.....(576,869,634)	.....(550,414,669)	.....(562,603,513)	XXX
0599999. Total Cash.....	XXX	XXX	.....(93,413)	.....0	.....(576,869,634)	.....(550,414,669)	.....(562,603,513)	XXX

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
<b>Bonds - U.S. Special Revenue &amp; Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations</b>							
ROCHESTER HLTH CARE FAC REV (MAYO)S2000C.....		07/07/2016.....	.....0.450	10/05/2016.....	.....19,450,000	.....20,383	.....0
UNIVERSITY OF VIRGINIA S03-A.....		09/07/2016.....	.....0.680	11/08/2016.....	.....11,000,000	.....4,713	.....0
UNIVERSITY OF VIRGINIA S03-A.....		09/08/2016.....	.....0.680	11/09/2016.....	.....20,000,000	.....8,197	.....0
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					.....50,450,000	.....33,293	.....0
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					.....50,450,000	.....33,293	.....0
<b>Total Bonds</b>							
7799999. Subtotals - Issuer Obligations.....					.....50,450,000	.....33,293	.....0
8399999. Subtotals - Bonds.....					.....50,450,000	.....33,293	.....0
8699999. Total - Cash Equivalents.....					.....50,450,000	.....33,293	.....0

QE13



**SUPPLEMENT "A" TO SCHEDULE T**

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

**Physicians - Including Surgeons and Osteopaths**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	208	0	0	59,324
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	1,138	0	0	75,377
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	2,766	0	0	388,874
11. Georgia.....GA	0	0	0	0	6,190	0	0	384,254
12. Hawaii.....HI	0	0	0	0	(5)	0	0	4,426
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	846	0	0	60,142
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	2	0	0	808
21. Maryland.....MD	0	0	0	0	66	0	0	11,656
22. Massachusetts.....MA	0	0	0	0	1,068	0	0	87,217
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	1,835	0	0	145,387
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	1,003	0	0	87,458
30. New Hampshire.....NH	0	0	0	0	21	0	0	6,025
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	1,722	0	0	128,016
33. New York.....NY	0	0	0	0	5,552	0	0	1,198,825
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	288	0	0	50,299
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	118	0	0	33,437
39. Pennsylvania.....PA	0	0	133,250	7	3,250	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	162	0	0	32,541
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	1,296	0	0	112,823
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	129	0	0	20,016
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	133,250	7	27,653	0	0	2,886,905

**DETAILS OF WRITE-INS**

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



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

**Hospitals**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	802	0	0	138,954
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	899	0	0	63,977
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	1,524	0	0	104,860
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	229	0	0	19,935
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	3,454	0	0	327,727

**DETAILS OF WRITE-INS**

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



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

**Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	23	0	0	6,445
2. Alaska.....AK	0	0	0	0	(8)	0	0	9,651
3. Arizona.....AZ	0	0	0	0	55	0	0	9,501
4. Arkansas.....AR	0	0	0	0	73	0	0	34,394
5. California.....CA	0	0	0	0	812	0	0	185,437
6. Colorado.....CO	0	0	0	0	1,627	0	0	178,747
7. Connecticut.....CT	0	0	0	0	6,446	0	0	427,137
8. Delaware.....DE	0	0	0	0	53	0	0	10,304
9. District of Columbia.....DC	0	0	0	0	56	0	0	9,788
10. Florida.....FL	0	0	0	0	352	0	0	49,541
11. Georgia.....GA	0	0	0	0	40,007	0	0	2,483,310
12. Hawaii.....HI	0	0	0	0	(1)	0	0	998
13. Idaho.....ID	0	0	0	0	53	0	0	23,053
14. Illinois.....IL	0	0	0	0	2,128	0	0	289,875
15. Indiana.....IN	0	0	0	0	412	0	0	29,304
16. Iowa.....IA	0	0	0	0	371	0	0	48,893
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	345	0	0	67,829
19. Louisiana.....LA	0	0	0	0	451	0	0	293,114
20. Maine.....ME	0	0	0	0	15	0	0	5,711
21. Maryland.....MD	0	0	0	0	215	0	0	38,155
22. Massachusetts.....MA	0	0	0	0	3,575	0	0	291,986
23. Michigan.....MI	0	0	0	0	1,016	0	0	296,593
24. Minnesota.....MN	0	0	0	0	1,318	0	0	104,419
25. Mississippi.....MS	0	0	0	0	47	0	0	22,101
26. Missouri.....MO	0	0	0	0	439	0	0	100,126
27. Montana.....MT	0	0	0	0	383	0	0	31,264
28. Nebraska.....NE	0	0	0	0	19	0	0	13,950
29. Nevada.....NV	0	0	0	0	243	0	0	21,221
30. New Hampshire.....NH	0	0	0	0	88	0	0	25,192
31. New Jersey.....NJ	0	0	0	0	1,269	0	0	191,892
32. New Mexico.....NM	0	0	0	0	1,478	0	0	109,932
33. New York.....NY	0	0	0	0	6,413	0	0	1,384,850
34. North Carolina.....NC	0	0	0	0	428	0	0	74,100
35. North Dakota.....ND	0	0	0	0	158	0	0	11,425
36. Ohio.....OH	0	0	0	0	1,874	0	0	327,892
37. Oklahoma.....OK	0	0	0	0	660	0	0	43,107
38. Oregon.....OR	0	0	0	0	123	0	0	34,663
39. Pennsylvania.....PA	0	0	0	0	2,359	0	0	385,203
40. Rhode Island.....RI	0	0	0	0	(163)	0	0	14,826
41. South Carolina.....SC	0	0	0	0	314	0	0	41,619
42. South Dakota.....SD	0	0	0	0	1,077	0	0	67,552
43. Tennessee.....TN	0	0	0	0	606	0	0	133,318
44. Texas.....TX	0	0	0	0	(12,274)	0	0	503,022
45. Utah.....UT	0	0	0	0	221	0	0	44,571
46. Vermont.....VT	0	0	0	0	985	0	0	75,907
47. Virginia.....VA	0	0	0	0	187	0	0	16,265
48. Washington.....WA	0	0	0	0	1,327	0	0	296,229
49. West Virginia.....WV	0	0	0	0	330	0	0	220,145
50. Wisconsin.....WI	0	0	0	0	490	0	0	76,214
51. Wyoming.....WY	0	0	0	0	13	0	0	15,236
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	68,490	0	0	9,176,007

**DETAILS OF WRITE-INS**

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

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

**Overflow Page  
NONE**



## DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2016

NAIC Group Code.....3548

NAIC Company Code.....25658

Company Name: THE TRAVELERS INDEMNITY COMPANY

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

1. Monoline Policies

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

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes  No
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? ..... Yes  No
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
- 2.31 Amount quantified: ..... \$.....158,340
- 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: ..... \$.....28,000