

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

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

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

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

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

OFFICERS

Table with 4 columns: Name, Title, Name, Title. Lists officers including Brian William MacLean, Jay Steven Benet, William Herbert Heyman, 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 (President), Wendy C. Skjerven (Secretary), and Douglas K. Russell (Controller).

Subscribed and sworn to before me this

20th day of October, 2016
Notary Public
My Commission Expires September 30, 2017



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

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	8,778,025,201	0	8,778,025,201	9,063,055,201
2. Stocks:				
2.1 Preferred stocks.....	32,442,815	0	32,442,815	33,881,628
2.2 Common stocks.....	4,391,341,570	0	4,391,341,570	3,849,922,102
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$....249,273), cash equivalents (\$.....0) and short-term investments (\$....481,241,915).....	481,491,188	0	481,491,188	531,018,752
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	834,280,619	21,536,105	812,744,514	818,904,938
9. Receivables for securities.....	437,866	0	437,866	16,957,500
10. Securities lending reinvested collateral assets.....	61,399,281	0	61,399,281	51,976,646
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	14,579,418,539	21,536,105	14,557,882,434	14,365,716,766
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	91,991,342	0	91,991,342	98,982,209
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	558,769,524	35,217,564	523,551,960	515,265,605
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$....24,408,284 earned but unbilled premiums).....	957,300,142	4,670,647	952,629,495	872,725,701
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	14,471,583	1,370,956	13,100,627	16,288,800
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	25,790,068	0	25,790,068	24,786,695
16.2 Funds held by or deposited with reinsured companies.....	1,325,600	0	1,325,600	1,364,069
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	334,556,690	86,898,287	247,658,403	244,686,428
19. Guaranty funds receivable or on deposit.....	1,032,941	0	1,032,941	1,045,603
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	72,738,942	0	72,738,942	79,646,386
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	57,502,280	1,248,490	56,253,789	53,102,607
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	16,694,897,651	150,942,049	16,543,955,602	16,273,610,870
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	16,694,897,651	150,942,049	16,543,955,602	16,273,610,870

**DETAILS OF WRITE-INS**

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Suspense, undistributed payments.....	18,750,849	0	18,750,849	10,992,395
2502. Equities and deposits in pools and associations.....	14,985,064	0	14,985,064	16,342,823
2503. Amounts receivable under high deductible policies.....	12,481,060	1,248,490	11,232,569	15,122,879
2598. Summary of remaining write-ins for Line 25 from overflow page.....	11,285,307	0	11,285,307	10,644,511
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	57,502,280	1,248,490	56,253,789	53,102,607

## TRAVELERS CASUALTY AND SURETY COMPANY

### LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,130,058,299).....	5,943,859,762	5,897,171,874
2. Reinsurance payable on paid losses and loss adjustment expenses.....	224,832,332	240,862,404
3. Loss adjustment expenses.....	1,386,632,044	1,358,967,040
4. Commissions payable, contingent commissions and other similar charges.....	115,067,868	129,054,531
5. Other expenses (excluding taxes, licenses and fees).....	107,029,078	128,809,884
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	65,011,753	70,467,848
7.1 Current federal and foreign income taxes (including \$....(86,054,550) on realized capital gains (losses)).....	19,180,000	15,759,121
7.2 Net deferred tax liability.....	.0	.0
8. Borrowed money \$.....92,653 and interest thereon \$....4,797.....	97,450	137,121
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....176,770,304 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).....	2,056,065,232	1,926,313,596
10. Advance premium.....	800	1,350
11. Dividends declared and unpaid:		
11.1 Stockholders.....	.0	.0
11.2 Policyholders.....	10,436,567	9,801,630
12. Ceded reinsurance premiums payable (net of ceding commissions).....	69,130,352	47,760,150
13. Funds held by company under reinsurance treaties.....	.0	.0
14. Amounts withheld or retained by company for account of others.....	10,749,711	10,882,085
15. Remittances and items not allocated.....	2,935,252	3,271,329
16. Provision for reinsurance (including \$.....0 certified).....	.0	.0
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	.0	.0
18. Drafts outstanding.....	.0	.0
19. Payable to parent, subsidiaries and affiliates.....	.0	.0
20. Derivatives.....	.0	.0
21. Payable for securities.....	99,740,799	20,229,215
22. Payable for securities lending.....	61,399,281	51,976,646
23. Liability for amounts held under uninsured plans.....	.0	.0
24. Capital notes \$.....0 and interest thereon \$.....0.....	.0	.0
25. Aggregate write-ins for liabilities.....	(13,082,872)	(14,121,585)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	10,159,085,408	9,897,344,239
27. Protected cell liabilities.....	.0	.0
28. Total liabilities (Lines 26 and 27).....	10,159,085,408	9,897,344,239
29. Aggregate write-ins for special surplus funds.....	13,780,288	14,758,336
30. Common capital stock.....	25,000,000	25,000,000
31. Preferred capital stock.....	.0	.0
32. Aggregate write-ins for other than special surplus funds.....	.0	.0
33. Surplus notes.....	.0	.0
34. Gross paid in and contributed surplus.....	2,629,824,585	2,629,824,585
35. Unassigned funds (surplus).....	3,716,265,320	3,706,683,711
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	.0	.0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	.0	.0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	6,384,870,193	6,376,266,631
38. Totals (Page 2, Line 28, Col. 3).....	16,543,955,602	16,273,610,870

#### DETAILS OF WRITE-INS

2501. Special reserve fund.....	500,000	500,000
2502. Retroactive reinsurance reserve assumed.....	247,498	248,753
2503. Escheat liability.....	78,645	120,485
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(13,909,015)	(14,990,823)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(13,082,872)	(14,121,585)
2901. Special surplus from retroactive reinsurance.....	13,780,288	14,758,336
2902. ....	.0	.0
2903. ....	.0	.0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	.0	.0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	13,780,288	14,758,336
3201. ....	.0	.0
3202. ....	.0	.0
3203. ....	.0	.0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	.0	.0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	.0	.0

**STATEMENT OF INCOME**

	1 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 \$.....248,426,864).....	250,541,595	262,046,019	334,363,191
1.2 Assumed..... (written \$.....3,366,188,315).....	3,237,699,852	3,113,624,651	4,173,622,138
1.3 Ceded..... (written \$.....253,541,945).....	257,124,892	268,495,984	342,970,654
1.4 Net..... (written \$.....3,361,073,233).....	3,231,116,555	3,107,174,686	4,165,014,675
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,760,932,287):			
2.1 Direct.....	225,466,766	166,950,680	196,445,439
2.2 Assumed.....	1,705,594,266	1,483,389,558	1,971,947,161
2.3 Ceded.....	230,751,177	175,759,288	207,447,484
2.4 Net.....	1,700,309,855	1,474,580,950	1,960,945,116
3. Loss adjustment expenses incurred.....	373,683,548	377,873,788	485,546,073
4. Other underwriting expenses incurred.....	1,005,384,921	980,959,549	1,294,624,769
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	3,079,378,324	2,833,414,287	3,741,115,958
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	151,738,230	273,760,399	423,898,716
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	273,277,333	306,305,830	1,057,552,140
10. Net realized capital gains (losses) less capital gains tax of \$.....1,675,969.....	(30,038,785)	(7,031,644)	(10,017,565)
11. Net investment gain (loss) (Lines 9 + 10).....	243,238,548	299,274,186	1,047,534,575
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....1,646,855 amount charged off \$.....7,209,908).....	(5,563,054)	(6,224,814)	(8,363,860)
13. Finance and service charges not included in premiums.....	11,502,927	11,405,119	15,221,169
14. Aggregate write-ins for miscellaneous income.....	(853,455)	(834,445)	(1,403,034)
15. Total other income (Lines 12 through 14).....	5,086,418	4,345,861	5,454,275
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	400,063,196	577,380,446	1,476,887,567
17. Dividends to policyholders.....	5,799,558	4,955,572	7,000,415
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	394,263,638	572,424,875	1,469,887,152
19. Federal and foreign income taxes incurred.....	115,828,923	147,159,079	210,722,686
20. Net income (Line 18 minus Line 19) (to Line 22).....	278,434,715	425,265,795	1,259,164,465
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	6,376,266,631	6,469,470,525	6,469,470,525
22. Net income (from Line 20).....	278,434,715	425,265,795	1,259,164,465
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....144,035.....	528,943,662	323,973,732	(169,056,996)
25. Change in net unrealized foreign exchange capital gain (loss).....	2,003,994	(6,178,695)	(7,958,526)
26. Change in net deferred income tax.....	16,495,957	(11,472,253)	(20,605,219)
27. Change in nonadmitted assets.....	(6,274,766)	9,376,412	13,252,382
28. Change in provision for reinsurance.....	0	0	0
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(811,000,000)	(844,000,000)	(1,168,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	8,603,562	(103,035,009)	(93,203,894)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,384,870,193	6,366,435,516	6,376,266,631

**DETAILS OF WRITE-INS**

0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Other assets tri-party/tax credit bond income.....	30,405	0	0
1402. Fines and penalties of regulatory authorities.....	(60,579)	(197,484)	(225,499)
1403. Profit and loss, miscellaneous.....	(254,886)	(289,976)	(390,024)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(568,396)	(346,985)	(787,511)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(853,455)	(834,445)	(1,403,034)
3701. ....	0	0	0
3702. ....	0	0	0
3703. ....	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

## CASH FLOW

	1 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.....	3,294,719,832	3,140,401,441	4,180,356,592
2. Net investment income.....	322,929,361	338,942,727	1,102,913,958
3. Miscellaneous income.....	5,086,418	4,345,861	5,454,275
4. Total (Lines 1 through 3).....	3,622,735,611	3,483,690,030	5,288,724,825
5. Benefit and loss related payments.....	1,670,616,942	1,548,458,840	1,992,419,321
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,391,973,549	1,455,640,209	1,865,703,203
8. Dividends paid to policyholders.....	5,164,621	4,355,015	6,667,705
9. Federal and foreign income taxes paid (recovered) net of \$.....(113,103) tax on capital gains (losses).....	114,084,012	154,393,002	238,210,079
10. Total (Lines 5 through 9).....	3,181,839,125	3,162,847,066	4,103,000,309
11. Net cash from operations (Line 4 minus Line 10).....	440,896,485	320,842,963	1,185,724,516
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,446,748,481	1,879,647,770	2,290,113,427
12.2 Stocks.....	3,604,564	688,665	1,081,631
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	128,157,570	77,066,810	91,330,982
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	(18)	(18)
12.7 Miscellaneous proceeds.....	69,663,456	(10,043,217)	(8,225,181)
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,648,174,071	1,947,360,011	2,374,300,842
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,181,208,069	1,417,076,811	2,289,281,509
13.2 Stocks.....	0	5,994,745	0
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	151,504,418	117,565,354	141,597,786
13.6 Miscellaneous applications.....	9,422,635	53,986,508	27,422,367
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,342,135,121	1,594,623,418	2,458,301,662
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	306,038,950	352,736,593	(84,000,820)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	(31,599)	(29,507)	(39,684)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	811,000,000	844,000,000	1,168,000,000
16.6 Other cash provided (applied).....	14,568,600	85,446,283	55,207,436
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(796,462,999)	(758,583,223)	(1,112,832,248)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(49,527,564)	(85,003,667)	(11,108,552)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	531,018,752	542,127,304	542,127,304
19.2 End of period (Line 18 plus Line 19.1).....	481,491,188	457,123,637	531,018,752
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Exchange of bonds.....	14,030,500	1,006,180	17,338,312
20.0002 Stock distribution from limited partnerships.....	1,414,863	5,797,898	5,797,898
20.0003 Interest received in securities.....	478,401	533,177	701,735
20.0004 Bonds exchanged for stock.....	0	196,846	196,846

## NOTES TO FINANCIAL STATEMENTS

### Note 1 – Summary of Significant Accounting Policies

#### A. Accounting Practices:

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

<u>Net Income</u>	<u>State of Domicile</u>	<u>September 30, 2016</u>	<u>December 31, 2015</u>
1. Travelers Casualty and Surety Company state basis	CT	\$ 278,434,715	\$ 1,259,164,465
2. State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
3. State Permitted Practices that increase/(decrease) NAIC SAP		-	-
4. NAIC SAP (1-2-3=4)		<u>\$ 278,434,715</u>	<u>\$ 1,259,164,465</u>
<u>Surplus</u>			
5. Travelers Casualty and Surety Company state basis	CT	\$ 6,384,870,193	\$ 6,376,266,631
6. State Prescribed Practices that increase/(decrease) NAIC SAP		-	-
7. State Permitted Practices that increase/(decrease) NAIC SAP		-	-
8. NAIC SAP (5-6-7=8)		<u>\$ 6,384,870,193</u>	<u>\$ 6,376,266,631</u>

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

No significant change.

#### C. Accounting Policy:

No significant change.

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

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

No significant change.

### Note 3 – Business Combinations and Goodwill

No significant change.

### Note 4 – Discontinued Operations

No significant change.

### Note 5 – Investments

#### A. Mortgage Loans:

No significant change.

#### B. Debt Restructuring:

No significant change.

#### C. Reverse Mortgages:

No significant change.

#### D. Loan-Backed Securities:

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

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

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

- (2) Not applicable.

- (3) Not applicable.

**NOTES TO FINANCIAL STATEMENTS**

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

a. The aggregate amount of unrealized losses:		
	1. Less than 12 Months	\$ 130,687
	2. 12 Months or Longer	\$ 2,895
b. The aggregate related fair value of securities with unrealized losses:		
	1. Less than 12 Months	\$ 23,576,896
	2. 12 Months or Longer	\$ 104,704

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

E. Repurchase Agreements and/or Securities Lending Transactions:

No significant change.

(3)b. Not applicable.

F. Real Estate:

No significant change.

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

No significant change.

H. Restricted Assets:

No significant change.

I. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

J. Offsetting and Netting of Assets and Liabilities:

Not applicable.

K. Structured Notes:

No significant change.

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

No significant change.

**Note 7 – Investment Income**

No significant change.

**Note 8 – Derivative Instruments**

No significant change.

**Note 9 – Income Taxes**

No significant change.

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

Through September 30, 2016, the Company sold \$464.4 million of securities to the Travelers Money Market Liquidity Pool as follows:

(in millions)	<u>Proceeds</u>
March 1, 2016	\$ 115.2
March 23, 2016	20.0
April 22, 2016	48.0
May 23, 2016	29.3
June 21, 2016	40.0
July 26, 2016	40.0
August 29, 2016	83.4
September 23, 2016	70.5
September 26, 2016	18.0

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## NOTES TO FINANCIAL STATEMENTS

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**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 \$811 million to its parent company, Travelers Insurance Group Holdings Inc. as follows:

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

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

No significant change.

**Note 15 – Leases**

No significant change.

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

No significant change.

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

- A. Transfers of Receivables Reported as Sales:
  - No significant change.
- B. Transfer and Servicing of Financial Assets:
  - No significant change.
  - (2)a. Not applicable.
  - (2)b. Not applicable.
  - (2)c. Not applicable.
  - (4)a. Not applicable.
  - (4)b. Not applicable.
- C. Wash Sales:
  - Not applicable.

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

No significant change.



## NOTES TO FINANCIAL STATEMENTS

### 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:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
<b>Bonds</b>				
Industrial and miscellaneous	\$ -	\$ 41,319,258	\$ -	\$ 41,319,258
<b>Preferred stock</b>				
Redeemable	-	29,414,075	-	29,414,075
Non-redeemable	132,200	1,736,540	-	1,868,740
Total preferred stock	132,200	31,150,615	-	31,282,815
<b>Common stock</b>				
Industrial and miscellaneous	5,501,644	-	-	5,501,644
Total securities at fair value	\$ 5,633,844	\$ 72,469,873	\$ -	\$ 78,103,717

At September 30, 2016, the Company also holds Level 3 non-redeemable preferred stock and Level 3 industrial and miscellaneous common stock, both measured and reported at their fair value of \$0.

Non-redeemable preferred stock in the amount of \$1,736,540 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) Not applicable.
- (3) Not applicable.
- (4) Bonds and preferred stock are carried at fair value in accordance with NAIC guidelines. These securities are generally priced by the SVO or by a third party organization.

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

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

(5) Not applicable.

B. Not applicable.

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

<u>(At September 30, 2016)</u>	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not Practicable (Carrying Value)</u>
Short term bonds	\$ 481,242,101	\$ 481,241,915	\$ 89,318,655	\$ 391,923,446	\$ -	\$ -
Long term bonds	9,273,287,690	8,778,025,201	297,781,362	8,974,740,578	765,750	-
Preferred stock	33,140,835	32,442,815	1,990,220	31,150,615	-	-
Common stock	5,501,644	5,501,644	5,501,644	-	-	-
<b>(At December 31, 2015)</b>						
Short term bonds	\$ 531,267,923	\$ 531,266,995	\$ 183,898,622	\$ 347,369,301	\$ -	\$ -
Long term bonds	9,370,067,925	9,063,055,201	316,658,237	9,044,981,159	8,428,529	-
Preferred stock	34,371,628	33,881,628	136,000	34,235,628	-	-
Common stock	6,983,400	6,983,400	6,983,400	-	-	-

D. Not applicable.

### Note 21 – Other Items

No significant change.

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**NOTES TO FINANCIAL STATEMENTS**

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**Note 22 – Events Subsequent**

The Company had no material subsequent events through 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 \$47,910,000 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.

**Note 27 – Structured Settlements**

No significant change.

**Note 28 – Health Care Receivables**

No significant change.

**Note 29 – Participating Policies**

No significant change.

**Note 30 – Premium Deficiency Reserves**

No significant change.

**Note 31 – High Deductibles**

No significant change.

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

No significant change.

**Note 33 – Asbestos/Environmental Reserves**

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

**Note 34 – Subscriber Savings Accounts**

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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**Note 35 – Multiple Peril Crop Insurance**

No significant change.

**Note 36 – Financial Guaranty Insurance**

A. No significant change.

B. Not applicable.

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

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

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

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

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

- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/26/2016

6.4 By what department or departments?  
Connecticut

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

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

- 8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [ ] No [X]

8.4 If the response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator].

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

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

9.11 If the response to 9.1 is No, please explain:

- 9.2 Has the code of ethics for senior managers been amended? Yes [X] No [ ]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).  
On February 3, 2016, the Board of Directors of The Travelers Companies, Inc. ("Travelers") adopted amendments to Travelers Code of Business Conduct and Ethics (the "Code"). The purpose of the amendments was to globalize the current Code and update the Code with respect to business and regulatory developments as well as to provide additional guidance and greater detail with respect to various matters, including with respect to raising ethical concerns/reporting obligations, conflicts of interest, separate policies and violations.

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

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

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

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

**FINANCIAL**

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

**INVESTMENT**

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

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

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
	\$ 0	\$ 0
	0	0
	3,842,938,702	4,385,839,926
	0	0
	0	0
	14,944,037	15,822,271
	\$ 3,857,882,739	\$ 4,401,662,197
	\$ 0	\$ 0

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

16. For the reporting entity's security lending program, state the amount of the following as of current statement date:  
 16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 61,399,281  
 16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 61,399,281  
 16.3 Total payable for securities lending reported on the liability page: \$ 61,399,281

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citibank Futures	1 S. Wacker, 10th Fl, Chicago, IL 60606	Futures account

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

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

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

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

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

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

18.2 If no, list exceptions:

## GENERAL INTERROGATORIES (continued)

## PART 2 – PROPERTY &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	31,035,970	31,035,970	0	0	180,186	180,186
Total	XXX	XXX	0	0	31,035,970	31,035,970	0	0	180,186	180,186

- 5.1 Operating Percentages:

5.1 A&H loss percent 0.000%

5.2 A&H cost containment percent 0.000%

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

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

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

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

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

**TRAVELERS CASUALTY AND SURETY COMPANY**  
**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

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

**TRAVELERS CASUALTY AND SURETY COMPANY**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid		
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date	
1. Alabama.....AL.....L.....	AL	L	4,492,737	2,720,511	2,841,381	2,646,163	46,563,448	47,924,688
2. Alaska.....AK.....L.....	AK	L	352,342	222,797	45,705	24,669	549,193	494,797
3. Arizona.....AZ.....L.....	AZ	L	3,843,616	4,132,871	1,326,912	1,220,811	12,388,622	12,303,278
4. Arkansas.....AR.....L.....	AR	L	2,685,766	2,951,322	770,795	(131,249)	9,629,902	9,042,902
5. California.....CA.....L.....	CA	L	3,679,119	8,151,041	10,251,955	12,352,512	95,397,152	107,112,074
6. Colorado.....CO.....L.....	CO	L	866,900	1,185,598	478,640	506,426	8,670,819	8,499,751
7. Connecticut.....CT.....L.....	CT	L	13,241,890	11,087,721	9,600,659	9,171,946	159,246,953	206,854,934
8. Delaware.....DE.....L.....	DE	L	244,507	137,152	118,091	123,385	14,220,465	20,546,418
9. District of Columbia.....DC.....L.....	DC	L	2,822,717	1,731,308	750,874	677,641	18,918,007	18,408,910
10. Florida.....FL.....L.....	FL	L	14,227,422	16,036,395	8,095,085	7,669,455	97,997,387	108,476,967
11. Georgia.....GA.....L.....	GA	L	4,164,195	5,564,112	2,938,073	2,987,999	39,195,584	39,085,871
12. Hawaii.....HI.....L.....	HI	L	1,569,690	1,741,856	103,440	325,740	1,584,476	1,392,499
13. Idaho.....ID.....L.....	ID	L	850,561	925,037	465,405	768,748	4,529,610	4,497,151
14. Illinois.....IL.....L.....	IL	L	14,222,813	14,848,362	6,649,047	6,799,394	50,573,353	53,507,568
15. Indiana.....IN.....L.....	IN	L	2,842,969	2,723,444	1,385,116	1,271,129	9,811,137	10,299,228
16. Iowa.....IA.....L.....	IA	L	3,322,352	2,866,873	1,669,809	1,567,677	11,982,134	11,935,329
17. Kansas.....KS.....L.....	KS	L	4,051,585	4,747,311	2,244,983	2,070,535	18,460,559	19,161,413
18. Kentucky.....KY.....L.....	KY	L	1,418,551	1,347,956	1,050,232	1,164,243	22,148,934	21,996,232
19. Louisiana.....LA.....L.....	LA	L	6,095,671	6,557,221	2,290,269	2,018,952	42,365,664	47,801,636
20. Maine.....ME.....L.....	ME	L	414,278	459,864	251,133	501,830	13,529,916	14,253,015
21. Maryland.....MD.....L.....	MD	L	4,058,809	4,266,104	4,511,676	3,932,415	71,289,833	80,348,259
22. Massachusetts.....MA.....L.....	MA	L	9,715,762	15,501,322	12,989,204	11,038,925	113,500,501	123,808,464
23. Michigan.....MI.....L.....	MI	L	4,051,363	5,110,049	6,299,440	14,059,869	238,122,437	234,519,550
24. Minnesota.....MN.....L.....	MN	L	4,649,890	5,384,988	3,479,795	3,403,956	34,493,657	34,451,655
25. Mississippi.....MS.....L.....	MS	L	3,176,463	3,249,056	1,263,613	2,270,943	19,516,495	12,605,636
26. Missouri.....MO.....L.....	MO	L	3,693,041	2,769,204	3,525,013	3,800,859	32,176,587	30,429,196
27. Montana.....MT.....L.....	MT	L	379,199	386,766	211,560	386,470	1,477,800	2,013,555
28. Nebraska.....NE.....L.....	NE	L	903,513	715,609	886,149	1,071,994	11,784,375	11,245,609
29. Nevada.....NV.....L.....	NV	L	1,612,754	1,252,879	373,644	601,260	3,577,639	3,279,551
30. New Hampshire.....NH.....L.....	NH	L	463,263	583,796	635,570	1,307,588	16,918,639	15,960,002
31. New Jersey.....NJ.....L.....	NJ	L	2,035,798	1,537,875	5,274,348	4,597,181	172,222,568	187,790,813
32. New Mexico.....NM.....L.....	NM	L	1,032,909	668,218	296,908	490,643	4,079,962	4,186,290
33. New York.....NY.....L.....	NY	L	21,836,405	18,074,033	27,367,110	24,051,262	208,466,235	244,193,098
34. North Carolina.....NC.....L.....	NC	L	7,192,521	5,885,018	2,873,049	2,201,229	32,656,246	34,833,680
35. North Dakota.....ND.....L.....	ND	L	62,187	64,429	(367)	(1,573)	91,187	130,039
36. Ohio.....OH.....L.....	OH	L	524,213	481,289	2,014,507	4,096,312	63,397,911	83,904,372
37. Oklahoma.....OK.....L.....	OK	L	771,253	1,120,876	149,887	173,566	8,147,727	12,037,657
38. Oregon.....OR.....L.....	OR	L	4,699,343	5,033,789	1,372,726	1,467,964	9,275,543	9,058,315
39. Pennsylvania.....PA.....L.....	PA	L	9,003,722	9,805,532	239,358,741	13,743,437	169,192,516	199,827,388
40. Rhode Island.....RI.....L.....	RI	L	367,537	577,950	1,138,951	3,553,308	26,408,437	29,228,895
41. South Carolina.....SC.....L.....	SC	L	1,448,895	2,219,553	508,856	6,801,527	13,398,095	13,934,841
42. South Dakota.....SD.....L.....	SD	L	245,860	192,319	219,894	102,995	1,056,422	1,056,072
43. Tennessee.....TN.....L.....	TN	L	12,087,766	9,087,912	4,397,768	5,220,135	59,962,269	56,537,705
44. Texas.....TX.....L.....	TX	L	36,426,809	43,172,939	8,941,660	6,356,996	113,277,473	101,773,946
45. Utah.....UT.....L.....	UT	L	1,226,817	1,433,075	729,560	424,812	4,489,679	4,589,902
46. Vermont.....VT.....L.....	VT	L	135,737	710,503	390,334	932,285	4,917,370	5,043,342
47. Virginia.....VA.....L.....	VA	L	21,490,793	19,234,472	8,906,561	7,561,209	44,577,363	48,692,649
48. Washington.....WA.....L.....	WA	L	878,035	728,994	393,247	633,332	8,871,362	9,573,166
49. West Virginia.....WV.....L.....	WV	L	2,846,318	1,823,843	797,825	1,205,850	7,018,398	8,030,772
50. Wisconsin.....WI.....L.....	WI	L	2,543,535	3,441,940	3,252,773	2,790,781	33,233,610	33,584,109
51. Wyoming.....WY.....L.....	WY	L	36,303	43,015	10,675	10,622	229,318	235,646
52. American Samoa.....AS.....N.....	AS	N	250	250	0	0	0	0
53. Guam.....GU.....L.....	GU	L	36,723	77,752	0	0	0	0
54. Puerto Rico.....PR.....L.....	PR	L	2,131,807	1,554,206	4,320,303	(650,300)	2,777,055	1,475,105
55. US Virgin Islands.....VI.....L.....	VI	L	278,343	161,065	0	195,000	155,000	155,000
56. Northern Mariana Islands.....MP.....N.....	MP	N	0	0	0	0	0	0
57. Canada.....CAN.....N.....	CAN	N	0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....	OT	XXX	973,248	575,781	0	0	0	0
59. Totals.....(a).....54.....	(a).....54		248,426,864	257,065,152	400,218,583	181,570,858	2,208,523,022	2,402,128,940

**DETAILS OF WRITE-INS**

58001. BMU Bermuda.....XXX.....	XXX	963,197	965,141	0	0	0	0
58002. BRB Barbados.....XXX.....	XXX	10,051	4,308	0	0	0	0
58003. CHE Switzerland.....XXX.....	XXX	0	197	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....	XXX	0	(393,865)	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....	XXX	973,248	575,781	0	0	0	0

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

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

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



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

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Windamere III, LLC (99%)	Minnesota	41-2007089
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... .. Windamere, LLC (90.2%)	Minnesota	41-1926305
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... Camperdown Corporation	Delaware	41-1762781
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... Aprilgrange Limited	United Kingdom	
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... F&G U.K. Underwriters Limited	United Kingdom	
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... Travelers Syndicate Management Limited	United Kingdom	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... St. Paul Surety Europe Limited	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... Travelers London Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Management Limited	United Kingdom	
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... .. 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	

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*Notes:*

\* Denotes affiliated insurer

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

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

..... 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			

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*Notes:*

\* Denotes affiliated insurer

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

**TRAVELERS CASUALTY AND SURETY COMPANY**

**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.....	RE.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	41483...	06-1067463..				Farmington Casualty Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	75-2676034..				Travelers MGA, Inc.....	TX.....	DS.....	Farmington Casualty Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...					8527512 Canada Inc.....	CAN.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...77.520	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	AA-1560270..				The Dominion of Canada General Insurance Company	CAN.....	DS.....	8527512 Canada Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	AA-1560039..				Travelers Insurance Company of Canada.....	CAN.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	31194...	06-0907370..				Travelers Casualty and Surety Company of America	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	47-2215437..				Travelers Global, Inc.....	DE.....	DS.....	Travelers Casualty and Surety Company of America	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	47-2215437..				Travelers Brazil Holding LLC.....	DE.....	DS.....	Travelers Global, Inc.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...	47-2215437..				Travelers Brazil Acquisition LLC.....	DE.....	DS.....	Travelers Brazil Holding, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	
3548.....	The Travelers Companies, Inc.....	00000...					J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco")	BRA.....	DS.....	Travelers Brazil Acquisition LLC.....	O/B.....	...49.500	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000...	AA-2230021..				J. Malucelli Resseguradora S.A.....	BRA.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000...					J. Malucelli Controle de Riscos Ltda.....	BRA.....	DS.....	J. Malucelli Resseguradora S.A.....	O/B.....	...0.010	The Travelers Companies, Inc.....	0107....
3548.....	The Travelers Companies, Inc.....	00000...	AA-2230002..				J. Malucelli Seguradora S.A.....	BRA.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	...100.000	The Travelers Companies, Inc.....	0107....

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**TRAVELERS CASUALTY AND SURETY COMPANY**

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	*
3548	The Travelers Companies, Inc.	00000					J. Malucelli Controle de Riscos Ltda.	BRA	DS	J. Malucelli Seguradora S.A.	O/B	99.990	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000					J. Malucelli Latam S.A.	BRA	DS	Travelers Brazil Acquisition LLC	O/B	49.500	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000	AA-2330036				JMalucelli Travelers Seguros S.A.	COL	IA	J. Malucelli Latam, S.A.	O/B/M	51.000	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000					Travelers Participações em Seguros Brasil S.A.	BRA	NIA	Travelers Brazil Acquisition LLC	O/B/M	95.000	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	00000	AA-2230022				Travelers Seguros Brasil S.A.	BRA	IA	Travelers Participações em Seguros Brasil S.A.	O/B/M	100.000	The Travelers Companies, Inc.	0107
3548	The Travelers Companies, Inc.	19046	06-0876835				Travelers Casualty Insurance Company of America	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	36170	06-1286266				Travelers Casualty Company of Connecticut	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-6033504				Travelers Casualty UK Investments LLC	DE	DS	Travelers Casualty and Surety Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	36137	06-1286268				Travelers Commercial Insurance Company	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	29696	06-1203698				Travelers Excess and Surplus Lines Company	CT	DS	Travelers Casualty and Surety Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	41564	75-1732040				Travelers Lloyds of Texas Insurance Company	TX	DS	Travelers Casualty and Surety Company	O/M/A	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25658	06-0566050				The Travelers Indemnity Company	CT	IA	Travelers Insurance Group Holdings Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Arch Street North LLC	DE	NIA	The Travelers Indemnity Company	O/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	25615	06-0291290				The Charter Oak Fire Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Travelers Real Estate, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	10647	59-3372141				First Floridian Auto and Home Insurance Company	FL	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	42811	56-1371361				Gulf Underwriters Insurance Company	CT	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	22233	75-6013697				Select Insurance Company	TX	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	AA-1120023				Travelers Casualty and Surety Company of Europe Limited	GBR	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	38385	75-1679830				Commercial Guaranty Insurance Company	DE	IA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Crystal Brook, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Durham Holding, LLC	DE	NIA	Crystal Brook, LLC	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Sutton Holdco, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Cadet Limited, LLC	DE	NIA	Sutton Holdco, LLC	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Arrowhead Company, LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Eastern Asset, LLC	DE	NIA	Arrowhead Company, LLC	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	41-1769846				Jupiter Holdings, Inc.	MN	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	43117	86-0703220				American Equity Insurance Company	AZ	IA	Jupiter Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	10819	86-0868106				American Equity Specialty Insurance Company	CT	IA	American Equity Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	24015	41-6009967				Northland Insurance Company	CT	IA	Jupiter Holdings, Inc.	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	27987	41-0983992				Northfield Insurance Company	IA	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	24031	94-6051964				Northland Casualty Company	CT	IA	Northland Insurance Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				Travelers Indemnity U.K. Investments LLC	CT	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	
3548	The Travelers Companies, Inc.	00000	06-0566050				TPC U.K. Investments LLC	DE	NIA	The Travelers Indemnity Company	O/B/M	100.000	The Travelers Companies, Inc.	

Q12.3

**SCHEDULE Y**

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

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

Q12.4

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

## TRAVELERS CASUALTY AND SURETY COMPANY PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	2,588,131	1,047,792	40.485	48.044
2. Allied lines.....	1,292,687	417,974	32.334	49.947
3. Farmowners multiple peril.....	.0	(1)	0.000	0.000
4. Homeowners multiple peril.....	26,220,856	11,624,137	44.332	47.582
5. Commercial multiple peril.....	26,210	2,177,490	8,307.885	2,929.247
6. Mortgage guaranty.....	.0	.0	0.000	0.000
8. Ocean marine.....	1,614	(48)	(2.973)	1.967
9. Inland marine.....	158,956	48,183	30.313	26.363
10. Financial guaranty.....	22,891	.0	0.000	0.000
11.1. Medical professional liability - occurrence.....	.0	(95,492)	0.000	0.000
11.2. Medical professional liability - claims-made.....	.0	.0	0.000	0.000
12. Earthquake.....	27,772	420	1.511	0.020
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.....	.0	.0	0.000	0.000
16. Workers' compensation.....	178,566,641	106,445,998	59.611	58.546
17.1. Other liability-occurrence.....	682,178	102,737,004	15,060.135	3,180.875
17.2. Other liability-claims made.....	696,920	(2,492,288)	(357.615)	(36.454)
17.3. Excess workers' compensation.....	.0	889,794	0.000	0.000
18.1. Products liability-occurrence.....	260,957	1,062,965	407.333	(337.996)
18.2. Products liability-claims made.....	.0	.0	0.000	0.000
19.1. 19.2 Private passenger auto liability.....	.0	(1,845,597)	0.000	0.000
19.3. 19.4 Commercial auto liability.....	.0	(1,260,282)	0.000	0.000
21. Auto physical damage.....	.0	(1,337)	0.000	0.000
22. Aircraft (all perils).....	.0	(45,772)	0.000	0.000
23. Fidelity.....	73,696	(60,207)	(81.697)	(72.318)
24. Surety.....	39,889,679	4,817,461	12.077	4.381
26. Burglary and theft.....	32,408	(1,428)	(4.405)	(44.001)
27. Boiler and machinery.....	.0	.0	0.000	0.000
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.....	250,541,595	225,466,766	89.992	63.710

### 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.....	926,209	2,695,608	2,698,417
2. Allied lines.....	437,786	1,297,956	1,235,368
3. Farmowners multiple peril.....	.0	.0	.0
4. Homeowners multiple peril.....	8,630,823	24,928,969	27,106,249
5. Commercial multiple peril.....	9,063	26,256	27,731
6. Mortgage guaranty.....	.0	.0	.0
8. Ocean marine.....	746	1,479	1,612
9. Inland marine.....	52,447	151,388	168,996
10. Financial guaranty.....	.0	.0	.0
11.1. Medical professional liability - occurrence.....	.0	.0	.0
11.2. Medical professional liability - claims made.....	.0	.0	.0
12. Earthquake.....	8,516	27,251	28,356
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.....	58,827,377	178,890,784	185,058,384
17.1. Other liability-occurrence.....	1,106,703	1,503,700	1,003,795
17.2. Other liability-claims made.....	26,989	989,932	1,131,527
17.3. Excess workers' compensation.....	.0	.0	.0
18.1. Products liability-occurrence.....	(76,091)	260,957	357,995
18.2. Products liability-claims made.....	.0	.0	.0
19.1. 19.2 Private passenger auto liability.....	.0	.0	.0
19.3. 19.4 Commercial auto liability.....	.0	.0	.0
21. Auto physical damage.....	.0	.0	.0
22. Aircraft (all perils).....	.0	.0	.0
23. Fidelity.....	21,321	58,864	88,997
24. Surety.....	12,432,278	37,583,994	38,125,844
26. Burglary and theft.....	2,643	9,726	31,882
27. Boiler and machinery.....	.0	.0	.0
28. Credit.....	.0	.0	.0
29. International.....	.0	.0	.0
30. Warranty.....	.0	.0	.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	.0	.0	.0
35. Totals.....	82,406,810	248,426,864	257,065,152

### DETAILS OF WRITE-INS

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



**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2016 Loss and LAE Payments on Claims Reported as of Prior Year-End	2016 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2016 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2013 + Prior.....	2,156,876	2,558,497	4,715,373	465,435	140,583	606,018	1,869,485	27,949	2,183,012	4,080,446	178,044	(206,952)	(28,908)
2. 2014.....	398,275	608,281	1,006,556	189,542	11,408	200,950	324,103	17,910	454,625	796,638	115,369	(124,338)	(8,969)
3. Subtotals 2014 + Prior.....	2,555,151	3,166,778	5,721,929	654,977	151,991	806,968	2,193,588	45,859	2,637,637	4,877,084	293,414	(331,291)	(37,877)
4. 2015.....	506,620	1,027,589	1,534,210	357,352	65,910	423,263	380,105	46,369	674,440	1,100,914	230,837	(240,870)	(10,033)
5. Subtotals 2015 + Prior.....	3,061,771	4,194,368	7,256,139	1,012,329	217,901	1,230,231	2,573,692	92,228	3,312,078	5,977,998	524,250	(572,160)	(47,910)
6. 2016.....	XXX	XXX	XXX	XXX	769,410	769,410	XXX	434,765	917,728	1,352,494	XXX	XXX	XXX
7. Totals.....	3,061,771	4,194,368	7,256,139	1,012,329	987,311	1,999,641	2,573,692	526,993	4,229,806	7,330,492	524,250	(572,160)	(47,910)
8. Prior Year-End's Surplus As Regards Policyholders	6,376,267										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....17.122 %	2. ....(13.641)%	3. ....(0.660)%
													Col. 13, Line 7 Line 8
													4. ....(0.751)%

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# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

**Explanation:**

1. The data for this supplement is not required to be filed.
- 2.
3. The data for this supplement is not required to be filed.
- 4.

**Bar Code:**



## TRAVELERS CASUALTY AND SURETY COMPANY Overflow Page for Write-Ins

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State surcharges receivable.....	9,727,031	0	9,727,031	9,219,891
2505. Other assets .....	839,185	0	839,185	1,273,782
2506. Other assets tri-party/tax credit bonds.....	661,520	0	661,520	0
2507. Deferred compensation funds.....	89,064	0	89,064	207,262
2508. Assumed reinsurance receivable and payable.....	(31,493)	0	(31,493)	(56,424)
2597. Summary of remaining write-ins for Line 25.....	11,285,307	0	11,285,307	10,644,511

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve ceded.....	(13,909,015)	(14,990,823)
2597. Summary of remaining write-ins for Line 25.....	(13,909,015)	(14,990,823)

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

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Retroactive reinsurance gain/loss.....	(568,396)	(346,985)	(787,511)
1497. Summary of remaining write-ins for Line 14.....	(568,396)	(346,985)	(787,511)

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

	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
States, Etc.							
58004. ISR Israel.....	XXX	0	(393,865)	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	0	(393,865)	0	0	0	0

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

Real Estate

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

NONE

**SCHEDULE B - VERIFICATION**

Mortgage Loans

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

NONE

**SCHEDULE BA - VERIFICATION**

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	849,242,816	859,747,419
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	45,676,566	57,504,455
2.2 Additional investment made after acquisition.....	105,827,851	84,093,331
3. Capitalized deferred interest and other.....	.0	.0
4. Accrual of discount.....	.0	.0
5. Unrealized valuation increase (decrease).....	(38,259,000)	(33,556,656)
6. Total gain (loss) on disposals.....	(108,008)	(4,955,817)
7. Deduct amounts received on disposals.....	129,572,433	97,128,880
8. Deduct amortization of premium and depreciation.....	.0	9,279
9. Total foreign exchange change in book/adjusted carrying value.....	2,000,033	(8,041,192)
10. Deduct current year's other-than-temporary impairment recognized.....	527,207	8,410,564
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	834,280,619	849,242,816
12. Deduct total nonadmitted amounts.....	21,536,105	30,337,878
13. Statement value at end of current period (Line 11 minus Line 12).....	812,744,514	818,904,938

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	12,946,858,930	13,127,148,500
2. Cost of bonds and stocks acquired.....	1,197,131,833	2,313,316,301
3. Accrual of discount.....	6,218,319	9,389,509
4. Unrealized valuation increase (decrease).....	567,634,973	(158,708,118)
5. Total gain (loss) on disposals.....	7,996,712	21,924,916
6. Deduct consideration for bonds and stocks disposed of.....	1,464,383,545	2,308,730,216
7. Deduct amortization of premium.....	50,288,034	53,111,194
8. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
9. Deduct current year's other-than-temporary impairment recognized.....	9,359,601	4,370,766
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	13,201,809,586	12,946,858,930
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	13,201,809,586	12,946,858,930

**SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	7,608,727,509	1,830,585,858	1,688,168,953	(48,380,269)	7,893,974,632	7,608,727,509	7,702,764,145	8,015,173,433
2. NAIC 2 (a).....	1,300,251,622	33,763,886	35,952,546	32,971,342	1,299,048,375	1,300,251,622	1,331,034,304	1,332,575,228
3. NAIC 3 (a).....	169,847,316	0	16,350,747	9,656,985	185,686,556	169,847,316	163,153,554	161,205,806
4. NAIC 4 (a).....	65,381,815	0	8,237,419	(5,408,052)	65,101,629	65,381,815	51,736,344	71,831,462
5. NAIC 5 (a).....	9,722,935	0	1,024,960	95,069	10,716,250	9,722,935	8,793,043	13,482,609
6. NAIC 6 (a).....	2,210,920	0	409,054	(16,140)	7,532,003	2,210,920	1,785,726	53,657
7. Total Bonds.....	9,156,142,118	1,864,349,744	1,750,143,680	(11,081,066)	9,462,059,446	9,156,142,118	9,259,267,116	9,594,322,196
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	134,650	0	0	(2,450)	134,500	134,650	132,200	136,000
9. NAIC 2.....	32,161,260	0	1,037,608	26,964	32,459,326	32,161,260	31,150,616	32,585,628
10. NAIC 3.....	1,160,000	0	0	0	1,160,000	1,160,000	1,160,000	1,160,000
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	33,455,909	0	1,037,608	24,514	33,753,826	33,455,909	32,442,815	33,881,628
15. Total Bonds and Preferred Stock.....	9,189,598,027	1,864,349,744	1,751,181,288	(11,056,552)	9,495,813,271	9,189,598,027	9,291,709,932	9,628,203,824

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

**SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	.....481,241,915	.....XXX.....	.....481,253,161	.....158,536	.....800

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.....531,266,995	.....541,934,038
2. Cost of short-term investments acquired.....	.....3,421,797,627	.....4,633,739,458
3. Accrual of discount.....	.....0	.....18
4. Unrealized valuation increase (decrease).....	.....0	.....0
5. Total gain (loss) on disposals.....	.....0	.....(18)
6. Deduct consideration received on disposals.....	.....3,471,811,460	.....4,644,406,502
7. Deduct amortization of premium.....	.....11,246	.....0
8. Total foreign exchange change in book/adjusted carrying value.....	.....0	.....0
9. Deduct current year's other-than-temporary impairment recognized.....	.....0	.....0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	.....481,241,915	.....531,266,995
11. Deduct total nonadmitted amounts.....	.....0	.....0
12. Statement value at end of current period (Line 10 minus Line 11).....	.....481,241,915	.....531,266,995

**TRAVELERS CASUALTY AND SURETY COMPANY**

**SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

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

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....		0
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....		0
3.1 Add:		
Change in variation margin on open contracts - Highly Effective Hedges:		
3.11 Section 1, Column 15, current year to date minus.....	0	
3.12 Section 1, Column 15, prior year.....	0	0
Change in variation margin on open contracts - All Other:		
3.13 Section 1, Column 18, current year to date minus.....	758,216	
3.14 Section 1, Column 18, prior year.....	1,046,492	(288,276) (288,276)
3.2 Add:		
Change in adjustment to basis of hedged item:		
3.21 Section 1, Column 17, current year to date minus.....	0	
3.22 Section 1, Column 17, prior year.....	0	0
Change in amount recognized:		
3.23 Section 1, Column 19, current year to date minus.....	758,216	
3.24 Section 1, Column 19, prior year.....	1,046,492	(288,276) (288,276)
3.3 Subtotal (Line 3.1 minus Line 3.2).....		0
4.1 Cumulative variation margin on terminated contracts during the year.....	(26,367,763)	
4.2 Less:		
4.21 Amount used to adjust basis of hedged item.....	0	
4.22 Amount recognized.....	(26,367,763)	(26,367,763)
4.3 Subtotal (Line 4.1 minus Line 4.2).....		0
5. Dispositions gains (losses) on contracts terminated in prior year:		
5.1 Total gain (loss) recognized for terminations in prior year.....		0
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....		0
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....		0
7. Deduct nonadmitted assets.....		0
8. Statement value at end of current period (Line 6 minus Line 7).....		0

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

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



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

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

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	0
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2).....	0
4.	Part D, Section 1, Column 5.....	0
5.	Part D, Section 1, Column 6.....	0
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	0
8.	Part B, Section 1, Column 13.....	758,216
9.	Total (Line 7 plus Line 8).....	758,216
10.	Part D, Section 1, Column 8.....	758,216
11.	Part D, Section 1, Column 9.....	0
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	0
14.	Part B, Section 1, Column 20.....	5,400,000
15.	Part D, Section 1, Column 11.....	5,400,000
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

**SCHEDULE E- VERIFICATION**

Cash Equivalents

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

**Sch. A - Pt. 2  
NONE**

**Sch. A - Pt. 3  
NONE**

**Sch. B - Pt. 2  
NONE**

**Sch. B - Pt. 3  
NONE**

**SCHEDULE BA - PART 2**

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

1	2	Location		5	6	7	8	9	10	11	12	13	
		3	4										
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership	
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>													
	Atlas Merchant Capital Fund LP	New York	NY	Atlas Merchant Capital		03/10/2016	.3	.0	922,072	.0	21,546,439	5.000	
	Bridgepoint Europe IV 'B' L.P.	London	GBR	Bridgepoint Capital		01/01/2010	.3	.0	110,048	.0	1,955,112	2.580	
	Brockway Moran & Partners Fund III, L.P.	Boca Raton	FL	Brockway Moran & Partners, Inc.		03/31/2006	.3	.0	12,143	.0	1,435,657	1.790	
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	The Carlyle Group		03/06/2015	.3	.0	429,720	.0	15,742,621	0.820	
	Catterton Partners VI, L.P.	Greenwich	CT	Catterton Partners		06/21/2006	.3	.0	90,487	.0	956,441	1.200	
	CIP Capital Fund, L.P.	New York	NY	CIP Capital		04/30/2014	.3	.0	2,314,772	.0	5,606,980	8.340	
	Crestview Partners II, L.P.	New York	NY	Crestview Partners		08/29/2008	.3	.0	10,607	.0	5,487,925	0.940	
	DFW Capital Partners V, L.P.	Teaneck	NJ	DFW Capital Partners		04/02/2016	.3	.0	1,008,744	.0	8,868,808	2.300	
	EQT V (No. 2) Limited Partnership	Stockholm	SWE	EQT Partners		01/01/2010	.3	.0	39,138	.0	319,684	0.290	
	Herkules Private Equity IV (Jersey-II) LP	Oslo	NOR	Herkules Capital		09/30/2014	.3	.0	134,358	.0	3,363,673	3.510	
	JFL Equity Investors IV, L.P.	New York	NY	J.F. Lehman & Company		10/23/2015	.3	.0	(2,414,474)	.0	15,636,628	3.040	
	JLL Partners Fund V, L.P.	New York	NY	Joseph Littlejohn & Levy		05/04/2005	.3	.0	24,738	.0	553,809	1.610	
	JLL Partners Fund VII, L.P.	New York	NY	Joseph Littlejohn & Levy		08/20/2014	.3	.0	(1,788,600)	.0	18,401,924	1.980	
	Lee Equity Partners Fund, L.P.	New York	NY	Lee Equity Partners		01/01/2010	.3	.0	91,655	.0	.0	2.690	
	NexPhase Capital Fund III, L.P.	New York	NY	NexPhase Capital		03/11/2016	.3	.0	3,200,907	.0	14,850,209	15.830	
	Providence Equity Partners VI, L.P.	Providence	RI	Providence Equity Partners		12/05/2006	.3	.0	481,451	.0	1,467,411	0.240	
	Public Pension Capital, LLC	New York	NY	Public Pension Capital		05/16/2014	.3	.0	997,959	.0	45,150,808	10.830	
	Shamrock Capital Growth Fund IV, L.P.	Los Angeles	CA	Shamrock Capital		12/11/2015	.3	.0	50,000	.0	9,789,809	1.480	
	Silverfleet Capital Partners Fund LP	London	GBR	Silverfleet Capital Partners		01/01/2010	.3	.0	154,836	.0	1,272,480	4.820	
	Silverfleet Capital Partners II LP	London	GBR	Silverfleet Capital Partners		10/31/2014	.3	.0	1,562,410	.0	13,589,398	2.640	
	Snow Phipps III, L.P.	New York	NY	Snow Phipps Group LLC		12/18/2015	.3	.0	200,000	.0	16,288,063	3.560	
	Spire Capital Partners III, L.P.	New York	NY	Spire Capital Management		03/29/2013	.3	.0	1,599,855	.0	7,873,643	4.500	
	Thompson Street Capital Partners IV, L.P.	St. Louis	MO	Thompson Street Capital Partners		12/10/2015	.3	.0	1,306,315	.0	12,142,961	2.340	
	VMG Partners III, L.P.	San Francisco	CA	VMG Equity Partners		07/10/2015	.3	.0	1,672,175	.0	10,363,994	4.720	
	NorthEdge Capital Fund II, L.P.	Manchester	GBR	NorthEdge Capital		12/18/2015	.3	1,433,927	.0	.0	11,554,948	6.170	
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								1,433,927	12,211,315	.0	244,219,426	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>													
	AEW Partners VII, LP	Boston	MA	AEW		08/29/2014	.0	.0	1,059,354	.0	5,206,197	2.040	
	PCCP Credit VI, LP	Los Angeles	CA	PCCP Credit VI GP, LLC		01/14/2015	.0	.0	3,437,277	.0	9,751,565	3.920	
	Rialto Mezzanine Partners Fund, LP	Miami	FL	Rialto Partners GP II, LLC		09/17/2014	.0	.0	(882)	.0	.0	6.690	
	Dermody Properties Industrial Fund L.P.	Reno	NV	Dermody GP, LLC		03/14/2016	.0	6,183,455	.0	.0	14,511,542	9.520	
	Prime Finance Partners V, LP	San Francisco	CA	Prime Finance GP V, LLC		08/02/2016	.0	878,000	.0	.0	19,122,000	2.350	
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								7,061,455	4,495,749	.0	48,591,304	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>													
	ArcLight Energy Partners Fund VI, L.P.	Boston	MA	ArcLight Capital Partners		04/15/2015	.0	.0	1,522,615	.0	11,531,895	0.360	
	Cerberus Institutional Partners VI, L.P.	New York	NY	Cerberus Partners		12/16/2015	.0	.0	98,204	.0	17,777,101	1.250	
	Cohesive Capital Partners II, L.P.	New York	NY	Cohesive Capital Partners		09/23/2014	.3	.0	1,085,251	.0	12,932,664	4.330	
	CVC European Equity Partners V (B) L.P.	London	GBR	CVC Capital Partners		01/01/2010	.0	.0	12,431	.0	3,724,909	0.540	
	Entertainment IP Fund, L.P.	Los Angeles	CA	Shamrock Capital		12/11/2015	.0	.0	77,784	.0	14,125,846	6.020	
	Excellere Capital Fund, L.P.	Denver	CO	Excellere Partners		02/02/2007	.3	.0	466,273	.0	1,662,889	4.530	
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Global Infrastructure Partners		12/15/2014	.2	.0	4,971,694	.0	12,389,648	2.730	
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Global Infrastructure Partners		04/15/2016	.0	.0	4,558,341	.0	20,543,344	0.510	
	Goldentree Distressed Fund 2014 LP	New York	NY	Goldentree Asset Management		07/15/2014	.0	.0	1,000,000	.0	8,700,000	12.480	
	Haddington Energy Partners III LP	Houston	TX	Haddington Ventures		01/01/2010	.0	.0	15,262	.0	7,069	4.770	

QE03

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		3 City	4 State									
	Herkules Private Equity III (Jersey-II) L.P.....	Oslo.....	NOR	Herkules Capital.....		01/01/2010.....	.....3	.....0	.....177,320	.....0	.....634,605	.....1.500
	Moelis Capital Partners Opportunity Fund I, LP.....	Los Angeles.....	CA	Moelis & Company.....		08/10/2007.....	.....3	.....0	.....38,241	.....0	.....4,406,862	.....7.220
	Monomoy Capital Partners, L.P.....	New York.....	NY	Monomoy Capital Partners.....		05/08/2006.....	.....0	.....0	.....(49,546)	.....0	.....760,029	.....5.020
	NGP Natural Resources XI, L.P.....	Irving.....	TX	Natural Gas Partners.....		06/30/2014.....	.....0	.....0	.....2,386,847	.....0	.....14,244,622	.....0.460
	Paine & Partners Capital Fund III, L.P.....	Foster City.....	CA	Paine & Partners.....		03/31/2006.....	.....3	.....0	.....174,767	.....0	.....400,171	.....1.840
	Riverwood Capital Partners II L.P.....	Menlo Park.....	CA	Riverwood Capital Managment.....		08/13/2014.....	.....0	.....0	.....384,600	.....0	.....10,740,186	.....1.520
	Sheridan Production Partners III-A, L.P.....	Houston.....	TX	Sheridan Production Partners.....		10/17/2014.....	.....0	.....0	.....4,050,000	.....0	.....9,847,500	.....4.080
	Staple Street Capital II, L.P.....	New York.....	NY	Staple Street Capital Partners.....		12/22/2014.....	.....0	.....0	.....910,300	.....0	.....13,029,427	.....5.770
	Transom Capital Fund II, LP.....	Los Angeles.....	CA	Transom.....		07/30/2015.....	.....0	.....0	.....101,819	.....0	.....7,514,562	.....8.340
	Aquiline Simply Business Co-Invest L.P.....	Grand Cayman.....	CYM	Aquiline Capital Partners.....		07/18/2016.....	.....0	.....5,100,000	.....0	.....0	.....0	.....33.310
	K3 Private Investors, L.P.....	El Segundo.....	CA	K1 Capital Advisors.....		04/14/2016.....	.....0	.....1,250,000	.....0	.....0	.....18,750,000	.....2.460
	OpenGate Capital Partners I, LP.....	Los Angeles.....	CA	OpenGate Capital Partners.....		07/15/2016.....	.....0	.....4,510,225	.....0	.....0	.....10,489,775	.....4.920
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								.....10,860,225	.....21,982,203	.....0	.....194,213,103	.....XXX.....
4499999. Subtotal - Unaffiliated.....								.....19,355,606	.....38,689,266	.....0	.....487,023,833	.....XXX.....
4699999. Totals.....								.....19,355,606	.....38,689,266	.....0	.....487,023,833	.....XXX.....

QE03.1

**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	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	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
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																			
	Atlas Merchant Capital Fund LP.....	New York.....	NY	Distribution.....	03/10/2016	08/25/2016	.....(706,928)	.....0	.....0	.....0	.....0	.....0	.....0	.....(706,928)	.....(706,928)	.....0	.....0	.....0	.....0
	Brevan Howard, L.P.....	George Town.....	CYM	Distribution.....	06/01/2006	08/31/2016	.....3,455,007	.....0	.....0	.....0	.....0	.....0	.....0	.....3,455,007	.....3,455,007	.....0	.....0	.....0	.....0
	Bridgepoint Europe IV 'B' L.P.....	London.....	GBR	Distribution.....	01/01/2010	07/07/2016	.....697,010	.....0	.....0	.....0	.....0	.....0	.....0	.....697,010	.....697,010	.....0	.....0	.....0	.....0
	Carlyle U.S. Equity Opportunity Fund II, L.P.....	Washington.....	DC	Distribution.....	03/06/2015	07/01/2016	.....29,470	.....0	.....0	.....0	.....0	.....0	.....0	.....29,470	.....29,470	.....0	.....0	.....0	.....0
	Catterton Partners VI, L.P.....	Greenwich.....	CT	Distribution.....	06/21/2006	08/31/2016	.....84,512	.....0	.....0	.....0	.....0	.....0	.....0	.....84,512	.....84,512	.....0	.....0	.....0	.....0
	Crestview Partners II, L.P.....	New York.....	NY	Distribution.....	08/29/2008	09/30/2016	.....611,306	.....0	.....0	.....0	.....0	.....0	.....0	.....611,306	.....611,306	.....0	.....0	.....0	.....0
	EQT V (No. 2) Limited Partnership.....	Stockholm.....	SWE	Distribution.....	01/01/2010	09/21/2016	.....1,349,915	.....0	.....0	.....0	.....0	.....0	.....0	.....1,349,915	.....1,349,915	.....0	.....0	.....0	.....0
	JFL Equity Investors IV, L.P.....	New York.....	NY	Distribution.....	10/23/2015	08/31/2016	.....(2,097,211)	.....0	.....0	.....0	.....0	.....0	.....0	.....(2,097,211)	.....(2,097,211)	.....0	.....0	.....0	.....0
	JLL Partners Fund V, L.P.....	New York.....	NY	Distribution.....	05/04/2005	07/26/2016	.....130,825	.....0	.....0	.....0	.....0	.....0	.....0	.....130,825	.....130,825	.....0	.....0	.....0	.....0
	JLL Partners Fund VII, L.P.....	New York.....	NY	Distribution.....	08/20/2014	08/24/2016	.....833,631	.....0	.....0	.....0	.....0	.....0	.....0	.....833,631	.....833,631	.....0	.....0	.....0	.....0
	Lee Equity Partners Fund, L.P.....	New York.....	NY	Distribution.....	01/01/2010	08/25/2016	.....1,262,497	.....0	.....0	.....0	.....0	.....0	.....0	.....1,262,497	.....1,262,497	.....0	.....0	.....0	.....0
	Mesirow Financial Capital Partners IX, L.P.....	St. Louis.....	MO	Distribution.....	06/13/2006	08/31/2016	.....50,000	.....0	.....0	.....0	.....0	.....0	.....0	.....50,000	.....50,000	.....0	.....0	.....0	.....0
	NexPhase Capital Fund III, LP.....	New York.....	NY	Distribution.....	03/11/2016	09/27/2016	.....2,131,798	.....0	.....0	.....0	.....0	.....0	.....0	.....2,131,798	.....2,131,798	.....0	.....0	.....0	.....0
	Providence Equity Partners VI, L.P.....	Providence.....	RI	Distribution.....	12/05/2006	09/20/2016	.....457,994	.....0	.....0	.....0	.....0	.....0	.....0	.....457,994	.....457,994	.....0	.....0	.....0	.....0
	Public Pension Capital, LLC.....	New York.....	NY	Distribution.....	05/16/2014	09/22/2016	.....47,994	.....0	.....0	.....0	.....0	.....0	.....0	.....47,994	.....47,994	.....0	.....0	.....0	.....0
	RRE Ventures II, L.P.....	New York.....	NY	Distribution.....	08/11/1999	09/20/2016	.....577,851	.....0	.....0	.....0	.....0	.....0	.....0	.....577,851	.....577,851	.....0	.....0	.....0	.....0
	Silverfleet Capital Partners Fund LP.....	London.....	GBR	Distribution.....	01/01/2010	09/15/2016	.....7,209,012	.....0	.....0	.....0	.....0	.....0	.....0	.....7,209,012	.....7,209,012	.....0	.....0	.....0	.....0

**SCHEDULE BA - PART 3**

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Snow Phipps III, L.P.....	New York.....	NY...	Distribution.....	12/18/2015	08/26/2016	.....1,341,589	.....0	.....0	.....0	.....0	.....0	.....0	.....1,341,589	.....1,341,589	.....0	.....0	.....0	.....0
	Spire Capital Partners II, L.P.....	New York.....	NY...	Distribution.....	11/27/2006	07/12/2016	.....1,529,086	.....0	.....0	.....0	.....0	.....0	.....0	.....1,529,086	.....1,529,086	.....0	.....0	.....0	.....0
	Spire Capital Partners III, L.P.....	New York.....	NY...	Distribution.....	03/29/2013	07/12/2016	.....459,058	.....0	.....0	.....0	.....0	.....0	.....0	.....459,058	.....459,058	.....0	.....0	.....0	.....0
	Thomas, McNehey & Partners II, L.P.....	Minneapolis.....	MN...	Distribution.....	06/29/2006	07/22/2016	.....1,566,391	.....0	.....0	.....0	.....0	.....0	.....0	.....1,566,391	.....1,566,391	.....0	.....0	.....0	.....0
	Trishield Special Situations Fund LLC.....	New York.....	NY...	Distribution.....	07/31/2014	08/09/2016	.....1,628,799	.....0	.....0	.....0	.....0	.....0	.....0	.....1,628,799	.....1,628,799	.....0	.....0	.....0	.....0
	VMG Partners III, L.P.....	San Francisco.....	CA...	Distribution.....	07/10/2015	07/15/2016	.....17,208	.....0	.....0	.....0	.....0	.....0	.....0	.....17,208	.....17,208	.....0	.....0	.....0	.....0
	Morgan Stanley Capital Partners III, L.P.....	New York.....	NY...	Liquidation.....	07/21/1994	09/14/2016	.....660,395	.....220	.....0	.....0	.....0	.....220	.....0	.....660,615	.....552,607	.....0	.....(108,008)	.....(108,008)	.....0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							.....23,327,210	.....220	.....0	.....0	.....0	.....220	.....0	.....23,327,430	.....23,219,422	.....0	.....(108,008)	.....(108,008)	.....0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																			
	AEW Partners VII, LP.....	Boston.....	MA...	Distribution.....	08/29/2014	08/22/2016	.....(2,593)	.....0	.....0	.....0	.....0	.....0	.....(2,593)	.....(2,593)	.....0	.....0	.....0	.....0	.....0
	Blackstone Real Estate Partners VI.....	New York.....	NY...	Distribution.....	03/29/2007	08/31/2016	.....1,519,877	.....0	.....0	.....0	.....0	.....0	.....0	.....1,519,877	.....1,519,877	.....0	.....0	.....0	.....0
	Buchanan Fund V, LLC.....	Newport Beach.....	CA...	Distribution.....	01/19/2007	07/29/2016	.....363,546	.....0	.....0	.....0	.....0	.....0	.....0	.....363,546	.....363,546	.....0	.....0	.....0	.....0
	Dermody Properties Industrial Fund L.P.....	Reno.....	NV...	Distribution.....	03/14/2016	08/05/2016	.....694,997	.....0	.....0	.....0	.....0	.....0	.....0	.....694,997	.....694,997	.....0	.....0	.....0	.....0
	Prime Finance Partners IV, LP.....	Wilmington.....	DE...	Distribution.....	10/03/2014	09/30/2016	.....2,079,639	.....0	.....0	.....0	.....0	.....0	.....0	.....2,079,639	.....2,079,639	.....0	.....0	.....0	.....0
	RCG Longview Equity Fund, L.P.....	New York.....	NY...	Distribution.....	04/26/2007	08/31/2016	.....1,836,588	.....0	.....0	.....0	.....0	.....0	.....0	.....1,836,588	.....1,836,588	.....0	.....0	.....0	.....0
	Rialto Mezzanine Partners Fund, LP.....	Miami.....	FL...	Distribution.....	09/17/2014	09/27/2016	.....540,159	.....0	.....0	.....0	.....0	.....0	.....0	.....540,159	.....540,159	.....0	.....0	.....0	.....0
	Taconic Property Fund, LP.....	New York.....	NY...	Distribution.....	04/22/2008	07/19/2016	.....949,127	.....0	.....0	.....0	.....0	.....0	.....0	.....949,127	.....949,127	.....0	.....0	.....0	.....0
	Tri Continental Capital VII Limited Partnership.....	Toronto.....	CAN.	Distribution.....	05/31/2005	08/12/2016	.....230,583	.....0	.....0	.....0	.....0	.....0	.....0	.....230,583	.....230,583	.....0	.....0	.....0	.....0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....8,211,923	.....0	.....0	.....0	.....0	.....0	.....0	.....8,211,923	.....8,211,923	.....0	.....0	.....0	.....0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																			
	Cerberus Institutional Partners VI, L.P.....	New York.....	NY...	Distribution.....	12/16/2015	09/21/2016	.....495,935	.....0	.....0	.....0	.....0	.....0	.....0	.....495,935	.....495,935	.....0	.....0	.....0	.....0
	Cohesive Capital Partners II, L.P.....	New York.....	NY...	Distribution.....	09/23/2014	07/21/2016	.....133,175	.....0	.....0	.....0	.....0	.....0	.....0	.....133,175	.....133,175	.....0	.....0	.....0	.....0
	Dyal II US Investors LP.....	New York.....	NY...	Distribution.....	09/30/2014	09/28/2016	.....307,145	.....0	.....0	.....0	.....0	.....0	.....0	.....307,145	.....307,145	.....0	.....0	.....0	.....0
	Entertainment IP Fund, L.P.....	Los Angeles.....	CA...	Distribution.....	12/11/2015	09/30/2016	.....77,784	.....0	.....0	.....0	.....0	.....0	.....0	.....77,784	.....77,784	.....0	.....0	.....0	.....0
	Excellere Capital Fund, L.P.....	Denver.....	CO...	Distribution.....	02/02/2007	08/30/2016	.....466,273	.....0	.....0	.....0	.....0	.....0	.....0	.....466,273	.....466,273	.....0	.....0	.....0	.....0
	Global Infrastructure Partners Capital Solutions Fund, L.P.....	New York.....	NY...	Distribution.....	12/15/2014	09/27/2016	.....30,033	.....0	.....0	.....0	.....0	.....0	.....0	.....30,033	.....30,033	.....0	.....0	.....0	.....0
	Global Infrastructure Partners III-A/B, L.P.....	New York.....	NY...	Distribution.....	04/15/2016	09/28/2016	.....3,841	.....0	.....0	.....0	.....0	.....0	.....0	.....3,841	.....3,841	.....0	.....0	.....0	.....0
	Goldentree Distressed Fund 2014 LP.....	New York.....	NY...	Distribution.....	07/15/2014	07/28/2016	.....7,490	.....0	.....0	.....0	.....0	.....0	.....0	.....7,490	.....7,490	.....0	.....0	.....0	.....0
	Herkules Private Equity III (Jersey-II) L.P.....	Oslo.....	NOR	Distribution.....	01/01/2010	07/21/2016	.....856,869	.....0	.....0	.....0	.....0	.....0	.....0	.....856,869	.....856,869	.....0	.....0	.....0	.....0
	K2 Private Investors, L.P.....	El Segundo.....	CA...	Distribution.....	06/16/2014	09/23/2016	.....4,178,607	.....0	.....0	.....0	.....0	.....0	.....0	.....4,178,607	.....4,178,607	.....0	.....0	.....0	.....0
	Madison Dearborn Capital Partners V-A, L.P.....	Chicago.....	IL...	Distribution.....	01/01/2010	09/12/2016	.....1,660,796	.....0	.....0	.....0	.....0	.....0	.....0	.....1,660,796	.....1,660,796	.....0	.....0	.....0	.....0
	Moelis Capital Partners Opportunity Fund I, LP.....	Los Angeles.....	CA...	Distribution.....	08/10/2007	08/18/2016	.....2,893,113	.....0	.....0	.....0	.....0	.....0	.....0	.....2,893,113	.....2,893,113	.....0	.....0	.....0	.....0
	Monomoy Capital Partners, L.P.....	New York.....	NY...	Distribution.....	05/08/2006	08/25/2016	.....28,149	.....0	.....0	.....0	.....0	.....0	.....0	.....28,149	.....28,149	.....0	.....0	.....0	.....0
	NGP Natural Resources XI, L.P.....	Irving.....	TX...	Distribution.....	06/30/2014	09/08/2016	.....957,704	.....0	.....0	.....0	.....0	.....0	.....0	.....957,704	.....957,704	.....0	.....0	.....0	.....0
	OCM Principal Opportunities Fund IV, L.P.....	Los Angeles.....	CA...	Distribution.....	01/01/2010	09/27/2016	.....1,119,315	.....0	.....0	.....0	.....0	.....0	.....0	.....1,119,315	.....1,119,315	.....0	.....0	.....0	.....0
	Overbrook Select Fund, LP.....	New York.....	NY...	Distribution.....	08/29/2014	07/12/2016	.....6,820,000	.....0	.....0	.....0	.....0	.....0	.....0	.....6,820,000	.....6,820,000	.....0	.....0	.....0	.....0
	Transom Capital Fund II, LP.....	Los Angeles.....	CA...	Distribution.....	07/30/2015	09/27/2016	.....645,953	.....0	.....0	.....0	.....0	.....0	.....0	.....645,953	.....645,953	.....0	.....0	.....0	.....0
	LiquidAlts Omega Fund.....	St. Helier.....	JEY.	Liquidation.....	01/30/2015	07/29/2016	.....437,392	.....3,378	.....0	.....0	.....0	.....3,378	.....0	.....440,770	.....440,770	.....0	.....0	.....0	.....0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....21,119,574	.....3,378	.....0	.....0	.....0	.....3,378	.....0	.....21,122,952	.....21,122,952	.....0	.....0	.....0	.....0
4499999. Subtotal - Unaffiliated.....							.....52,658,707	.....3,598	.....0	.....0	.....0	.....3,598	.....0	.....52,662,305	.....52,554,297	.....0	.....(108,008)	.....(108,008)	.....0
4699999. Totals.....							.....52,658,707	.....3,598	.....0	.....0	.....0	.....3,598	.....0	.....52,662,305	.....52,554,297	.....0	.....(108,008)	.....(108,008)	.....0

QE032

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>									
912828 N7 1	TSY INFL IX N/B .625 2026 01.....		09/16/2016....	BAS-MERRILL LYNCH.....		5,259,563	5,067,150	5,680	1.....
38375B SH 6	GNR 2012-H11 CA CMO 1.750 2062 04.....		09/20/2016....	PAR WRITE-UP.....		107,604	107,604	0	1.....
38375B B7 6	GNR 2012-H30 VA CMO 1.750 2062 12.....		09/20/2016....	PAR WRITE-UP.....		45,630	45,630	0	1.....
0599999	Total Bonds - U.S. Government.....					5,412,797	5,220,384	5,680	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>									
83710R RS 8	SOUTH CAROLINA GEN OBLIG 2.625 2033 06.....		09/22/2016....	PIPER JAFFRAY.....		3,283,321	3,290,000	0	1FE.....
880541 WY 9	TENNESSEE GENERAL OBLIGA 5.000 2032 08.....		07/26/2016....	CITIGROUP GLOBAL MARKETS.....		4,924,915	3,840,000	0	1FE.....
1799999	Total Bonds - U.S. States, Territories and Possessions.....					8,208,237	7,130,000	0	XXX
<b>Bonds - U.S. Political Subdivisions of States, Territories and Possessions</b>									
015302 3E 0	ALEXANDRIA GENERAL OBLIG 3.000 2034 07.....		07/26/2016....	CITIGROUP GLOBAL MARKETS.....		4,137,582	3,995,000	0	1FE.....
090874 MJ 4	BIRDVILLE ISD GO S2016 ( 5.000 2034 02.....		08/17/2016....	HILLTOP SECURITIES.....		929,535	750,000	0	1FE.....
131537 E4 0	CALVERT CO GENERAL OBLIG 2.750 2030 07.....		07/19/2016....	CITIGROUP GLOBAL MARKETS.....		2,575,423	2,460,000	0	1FE.....
345102 MT 1	FOOTHILL-DE ANZA CCD GO 4.000 2035 08.....		09/28/2016....	MORGAN STANLEY.....		2,268,160	2,000,000	0	1FE.....
395460 3Y 2	GREENSBORO GENERAL OBLIG 3.000 2031 02.....		09/22/2016....	WELLS FARGO SECURITIES.....		1,052,000	1,000,000	0	1FE.....
454272 JQ 9	INDIAN HILL EXEMPT SD GO 2.500 2026 12.....		08/23/2016....	RBC CAPITAL MARKETS.....		1,646,521	1,575,000	0	1FE.....
463813 F7 5	IRVING ISD GO REF S2016A 5.000 2032 02.....		09/20/2016....	CITIGROUP GLOBAL MARKETS.....		4,452,678	3,585,000	0	1FE.....
47844P HV 0	JOHNSON CO GENERAL OBLIG 2.875 2034 09.....		09/28/2016....	BAS-MERRILL LYNCH.....		2,338,815	2,320,000	0	1FE.....
478740 TL 7	JOHNSON CO USD #512 GO R 3.000 2037 10.....		09/20/2016....	GEORGE K BAUM & CO.....		7,940,000	8,000,000	0	1FE.....
483862 MV 7	KANE CO FOREST PRESERVE 3.000 2026 12.....		09/29/2016....	BAS-MERRILL LYNCH.....		7,856,285	7,360,000	0	1FE.....
52908E H2 2	LEXINGTON-FAYETTE URBAN 3.000 2034 09.....		09/08/2016....	PIPER JAFFRAY.....		1,199,399	1,180,000	0	1FE.....
545540 EQ 5	LOS GATOS-SARATOGA JOINT 4.000 2033 08.....		09/19/2016....	BARCLAYS CAPITAL INC.....		1,714,440	1,500,000	0	1FE.....
546585 QQ 6	LOUISVILLE -JEFFERSON CO 3.250 2034 12.....		09/13/2016....	J P MORGAN CHASE SECURITIES INC.....		1,047,348	1,015,000	0	1FE.....
584002 UY 3	MECKLENBURG CO GENERAL O 3.000 2034 12.....		09/29/2016....	CITIGROUP GLOBAL MARKETS.....		20,707,400	20,000,000	0	1FE.....
587839 F3 0	MERCER CO GENERAL OBLIGA 2.000 2027 07.....		08/24/2016....	MESIROW FINANCIAL.....		5,055,260	5,080,000	0	1FE.....
674736 BU 6	OCEAN CO GENERAL OBLIGAT 2.750 2032 10.....		09/20/2016....	MESIROW FINANCIAL.....		1,936,800	1,920,000	0	1FE.....
690275 4W 9	OVERLAND PARK GENERAL OB 2.500 2028 09.....		08/15/2016....	J P MORGAN CHASE SECURITIES INC.....		3,017,604	2,870,000	0	1FE.....
787758 XA 4	SAINT CHARLES GEN OBLIG 5.000 2028 12.....		08/30/2016....	ROBERT W BAIRD & CO.....		514,127	405,000	0	1FE.....
791319 KN 5	SAINT LOUIS CO SD C-2 PA 3.000 2036 03.....		09/28/2016....	CITIGROUP GLOBAL MARKETS.....		17,269,847	16,950,000	0	1FE.....
799017 SB 5	SAN MATEO UHSD GO REF S2 4.000 2034 09.....		08/23/2016....	STIFEL NICOLAUS & CO INC.....		2,895,100	2,500,000	0	1FE.....
802498 QR 9	SANTA MONICA-MALIBU USD 4.000 2035 07.....		09/13/2016....	STIFEL NICOLAUS & CO INC.....		2,557,756	2,255,000	0	1FE.....
2499999	Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions.....					93,112,080	88,720,000	0	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
158855 DK 9	CHANDLER EXCISE TAX REV 5.000 2027 07.....		08/25/2016....	RBC CAPITAL MARKETS.....		1,245,209	940,000	0	1FE.....
382512 EB 3	GOODYEAR PUB IMPT CORP F 5.000 2029 07.....		09/29/2016....	J P MORGAN CHASE SECURITIES INC.....		3,119,775	2,500,000	0	1FE.....
45204E JQ 2	ILLINOIS FIN AUTH REV CL 4.000 2033 07.....		08/30/2016....	BAS-MERRILL LYNCH.....		3,849,798	3,415,000	0	1FE.....
45204E KK 3	ILLINOIS FIN AUTH REV CL 4.000 2033 01.....		08/30/2016....	BAS-MERRILL LYNCH.....		4,740,381	4,205,000	0	1FE.....
45506D YU 3	INDIANA FINANCE AUTH REV 5.000 2033 08.....		09/22/2016....	RBC CAPITAL MARKETS.....		10,822,232	8,695,000	0	1FE.....
495289 4P 2	KING CO SEWER REV REF S2 5.000 2035 07.....		09/12/2016....	CITIGROUP GLOBAL MARKETS.....		4,964,298	4,020,000	0	1FE.....
58616P AS 7	MEMPHIS GAS SYS REV S201 4.000 2033 12.....		08/16/2016....	RAYMOND JAMES & ASSOC.....		1,512,277	1,310,000	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)
662835 VY 0	NORTH TEXAS WATER REGL W 5.000 2033 06.....		08/25/2016....	RAYMOND JAMES & ASSOC.....		2,217,244	1,770,000	0	1FE.....
662842 LX 9	NORTH TEXAS WATER UPPER 5.000 2036 06.....		08/25/2016....	CITIGROUP GLOBAL MARKETS.....		1,022,043	825,000	0	1FE.....
682001 EZ 1	OMAHA PUBLIC PWR DIST EL 5.000 2028 02.....		08/02/2016....	CITIGROUP GLOBAL MARKETS.....		3,814,710	3,000,000	0	1FE.....
682001 FA 5	OMAHA PUBLIC PWR DIST EL 5.000 2029 02.....		08/02/2016....	CITIGROUP GLOBAL MARKETS.....		7,050,424	5,575,000	0	1FE.....
790420 NT 6	SAINT JOHNS CO WATER & S 5.000 2036 06.....		09/29/2016....	RBC CAPITAL MARKETS.....		1,346,389	1,100,000	0	1FE.....
896575 GB 7	TRINITY RIVER AUTH RED O 3.000 2037 02.....		08/31/2016....	WELLS FARGO SECURITIES.....		123,680	125,000	0	1FE.....
896576 PW 9	TRINITY RIVER AUTH TEN M 4.000 2035 08.....		08/31/2016....	RBC CAPITAL MARKETS.....		1,119,000	1,000,000	0	1FE.....
896576 PX 7	TRINITY RIVER AUTH TEN M 4.000 2036 08.....		09/09/2016....	RBC CAPITAL MARKETS.....		810,183	730,000	0	1FE.....
91514A FT 7	UNIV OF TEXAS REV REF S 4.000 2034 08.....		09/29/2016....	BARCLAYS CAPITAL INC.....		4,664,674	4,125,000	0	1FE.....
3199999. Total Bonds - U.S. Special Revenue and Special Assessment.....						52,422,315	43,335,000	0	XXX
<b>Bonds - Industrial and Miscellaneous</b>									
00507V AJ 8	ACTIVISION BLIZZARD (144 3.400 2026 09.....		09/14/2016....	BAS-MERRILL LYNCH.....		996,140	1,000,000	0	2FE.....
02079K AC 1	ALPHABET INC 1.998 2026 08.....		08/02/2016....	MORGAN STANLEY.....		1,958,380	2,000,000	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 BN 9	AMGEN INC 3.625 2022 05.....		07/13/2016....	RBC CAPITAL MARKETS.....		1,082,790	1,000,000	6,344	2FE.....
031162 CJ 7	AMGEN INC 2.600 2026 08.....		08/10/2016....	GOLDMAN SACHS & CO.....		999,390	1,000,000	0	2FE.....
053332 AR 3	AUTOZONE INC 3.250 2025 04.....		07/18/2016....	SUNTRUST.....		1,264,357	1,218,000	10,556	2FE.....
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.....		08/10/2016....	CITIGROUP GLOBAL MARKETS.....		1,998,080	2,000,000	0	2FE.....
081437 AJ 4	BEMIS COMPANY INC 3.100 2026 09.....		09/08/2016....	BNP PARIBAS.....		998,290	1,000,000	0	2FE.....
090572 AP 3	BIO-RAD LABORATORIES INC 4.875 2020 12.....		08/24/2016....	CANTOR FITZGERALD.....		303,897	275,000	2,756	2FE.....
10112R AW 4	BOSTON PROPERTIES LP 3.800 2024 02.....		07/27/2016....	VARIOUS.....		1,356,864	1,257,000	4,720	2FE.....
10112R AY 0	BOSTON PROPERTIES LP 2.750 2026 10.....		08/08/2016....	J P MORGAN CHASE SECURITIES INC.....		992,710	1,000,000	0	2FE.....
127055 AK 7	CABOT CORP 3.400 2026 09.....		09/06/2016....	CITIGROUP GLOBAL MARKETS.....		998,490	1,000,000	0	2FE.....
15189X AQ 1	CENTERPOINT ENERGY HOUST 2.400 2026 09.....		08/08/2016....	DEUTSCHE BANC.....		998,840	1,000,000	0	1FE.....
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.....
20030N BW 0	COMCAST CORP 2.350 2027 01.....		07/12/2016....	CITIGROUP GLOBAL MARKETS.....		998,800	1,000,000	0	1FE.....
219350 AS 4	CORNING INC 6.625 2019 05.....		08/16/2016....	ROBERT W BAIRD & CO.....		1,158,781	1,030,000	17,818	2FE.....
224044 CG 0	COX COMMUNICATIONS INC ( 3.350 2026 09.....		09/08/2016....	WELLS FARGO SECURITIES.....		998,310	1,000,000	0	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 AK 9	DIAMOND 1 FIN/DIAMOND 2 6.020 2026 06.....		09/09/2016....	J P MORGAN CHASE SECURITIES INC.....		2,146,580	2,000,000	34,448	2FE.....
23331A BH 1	DR HORTON 5.750 2023 08.....		09/28/2016....	BARCLAYS CAPITAL INC.....		1,137,500	1,000,000	0	2FE.....
34959J AC 2	FORTIVE CORPORATION (144 3.150 2026 06.....		08/23/2016....	CITIGROUP GLOBAL MARKETS.....		1,046,170	1,000,000	5,775	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.....
36962G 6F 6	GENERAL ELECTRIC COMPANY 3.150 2022 09.....		07/26/2016....	HSBC.....		373,853	350,000	4,349	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)
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.....
460146 CP 6	INTERNATIONAL PAPER CO 3.000 2027 02.....		08/02/2016....	J P MORGAN CHASE SECURITIES INC.....		1,992,480	2,000,000	0	2FE.....
46623E KG 3	JP MORGAN CHASE 2.295 2021 08.....		08/03/2016....	J P MORGAN CHASE SECURITIES INC.....		1,000,000	1,000,000	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.....
50587K AA 9	LAFARGEHOLCIM FINANCE US 3.500 2026 09.....	R.....	09/15/2016....	J P MORGAN CHASE SECURITIES INC.....		999,160	1,000,000	0	2FE.....
594918 BR 4	MICROSOFT CORP 2.400 2026 08.....		08/02/2016....	J P MORGAN CHASE SECURITIES INC.....		998,060	1,000,000	0	1FE.....
595620 AK 1	MIDAMERICAN ENERGY CO 3.700 2023 09.....		08/15/2016....	SUNTRUST.....		1,325,040	1,200,000	18,870	1FE.....
61761J 3R 8	MORGAN STANLEY 3.125 2026 07.....		07/20/2016....	MORGAN STANLEY.....		993,200	1,000,000	0	1FE.....
690742 AF 8	OWENS CORNING INC 3.400 2026 08.....		08/04/2016....	WELLS FARGO SECURITIES.....		1,004,820	1,000,000	94	2FE.....
74340X AY 7	PROLOGIS LP 3.350 2021 02.....		08/24/2016....	U S BANCORP.....		307,097	289,000	753	2FE.....
74456Q BR 6	PUBLIC SERVICE ELECTRIC 2.250 2026 09.....		09/07/2016....	WELLS FARGO SECURITIES.....		996,710	1,000,000	0	1FE.....
773903 AG 4	ROCKWELL AUTOMATION 2.875 2025 03.....		08/16/2016....	JEFFERIES & CO INC.....		833,544	800,000	10,733	1FE.....
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.....
872540 AQ 2	TJX COS INC 2.250 2026 09.....		09/07/2016....	DEUTSCHE BANC.....		992,540	1,000,000	0	1FE.....
91159H HN 3	US BANCORP 2.375 2026 07.....		07/19/2016....	U S BANCORP.....		992,680	1,000,000	0	1FE.....
960413 AH 5	WESTLAKE CHEMICAL (144A) 3.600 2026 08.....		08/08/2016....	STIFEL NICOLAUS & CO INC.....		1,001,660	1,000,000	100	2FE.....
88579Y AV 3	3M COMPANY 2.250 2026 09.....		09/14/2016....	MORGAN STANLEY.....		989,200	1,000,000	0	1FE.....
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.....
26824K AA 2	AIRBUS GROUP FINANCE (14 2.700 2023 04.....	F.....	08/01/2016....	MUFG SECURITIES AMERICAS INC.....		322,107	307,000	2,464	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 AV 5	DEUTSCHE TELEKOM INT FIN 2.485 2023 09.....	F.....	09/13/2016....	RBC CAPITAL MARKETS.....		999,940	1,000,000	0	2FE.....
404280 BF 5	HSBC HOLDINGS PLC 2.650 2022 01.....	F.....	09/28/2016....	HSBC.....		999,060	1,000,000	0	1FE.....
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.....		997,130	1,000,000	0	1FE.....
88167A AE 1	TEVA PHARMACEUTICALS NE 3.150 2026 10.....	F.....	07/18/2016....	BARCLAYS CAPITAL INC.....		997,340	1,000,000	0	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.....
05582Q AA 5	BMWOT 2016-A A1 .620 2017 07.....		07/12/2016....	J P MORGAN CHASE SECURITIES INC.....		40,000,000	40,000,000	0	1FE.....
438124 AA 7	HAROT 2016-3 A1 .640 2017 08.....		08/15/2016....	CITIGROUP GLOBAL MARKETS.....		28,000,000	28,000,000	0	1FE.....
44891E AA 7	HART 2016-B A1 .700 2017 09.....		09/14/2016....	J P MORGAN CHASE SECURITIES INC.....		27,500,000	27,500,000	0	1FE.....
50116W AA 3	KCOT 2016-1A A1 (144A) .630 2017 08.....		07/26/2016....	J P MORGAN CHASE SECURITIES INC.....		20,500,000	20,500,000	0	1FE.....
65478W AA 3	NAROT 2016-C A1 .620 2017 08.....		08/02/2016....	WELLS FARGO SECURITIES.....		39,000,000	39,000,000	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)
872295 AA 8	TCFAT 2016-1A A1 (144A) .770 2017 09.....		09/14/2016....	CREDIT SUISSE FIRST BOSTON.....		18,000,000	18,000,000	0	1FE.....
98161P AA 1	WOART 2016-B A1 .700 2017 09.....		09/07/2016....	J P MORGAN CHASE SECURITIES INC.....		43,000,000	43,000,000	0	1FE.....
3899999	Total Bonds - Industrial and Miscellaneous.....					286,614,240	285,726,000	133,939	XXX
8399997	Total Bonds - Part 3.....					445,769,669	430,131,384	139,619	XXX
8399999	Total Bonds.....					445,769,669	430,131,384	139,619	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>									
75700L 10 8	RED ROCK RESORTS INC.....		04/26/2016....	DIRECT WITH COMPANY.....		3,022,000	0	0	L.....
9099999	Total Common Stocks - Industrial and Miscellaneous.....					0	0	0	XXX
9799997	Total Common Stocks - Part 3.....					0	0	0	XXX
9799999	Total Common Stocks.....					0	0	0	XXX
9899999	Total Preferred and Common Stocks.....					0	0	0	XXX
9999999	Total Bonds, Preferred and Common Stocks.....					445,769,669	430,131,384	139,619	XXX

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

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)

**Bonds - U.S. Government**

797224	AA 0		08/27/2016	REDEEMED		106,676	106,676	106,676	106,675	.0	.0	.0	.0	.0	106,676	.0	.0	.0	2,868	08/27/2021	1
09751W	AA 9	E	07/19/2016	REDEEMED		50,000	50,000	50,000	50,000	.0	.0	.0	.0	.0	50,000	.0	.0	.0	1,800	07/19/2035	1
36202F	2L 9		09/20/2016	PAID ON PRINCIPAL		801,854	801,854	834,304	832,316	.0	(30,461)	.0	(30,461)	.0	801,854	.0	.0	.0	18,794	01/20/2042	1
36202F	3M 6		09/20/2016	PAID ON PRINCIPAL		829,081	829,081	874,032	872,286	.0	(43,205)	.0	(43,205)	.0	829,081	.0	.0	.0	19,411	02/20/2042	1
36202F	4Q 6		09/20/2016	PAID ON PRINCIPAL		827,515	827,515	868,632	867,180	.0	(39,665)	.0	(39,665)	.0	827,515	.0	.0	.0	19,325	03/20/2042	1
36202D	6D 8		09/20/2016	PAID ON PRINCIPAL		172,743	172,743	165,796	167,687	.0	5,056	.0	5,056	.0	172,743	.0	.0	.0	5,777	06/20/2034	1
36202E	CM 9		09/20/2016	PAID ON PRINCIPAL		144,633	144,633	137,288	138,778	.0	5,855	.0	5,855	.0	144,633	.0	.0	.0	4,776	02/20/2035	1
36202E	EU 9		09/20/2016	PAID ON PRINCIPAL		177,986	177,986	172,980	174,144	.0	3,842	.0	3,842	.0	177,986	.0	.0	.0	5,905	08/20/2035	1
36202E	FM 6		09/20/2016	PAID ON PRINCIPAL		134,889	134,889	131,918	132,593	.0	2,297	.0	2,297	.0	134,889	.0	.0	.0	4,520	10/20/2035	1
36213C	YY 0		09/15/2016	PAID ON PRINCIPAL		80,613	80,613	79,353	79,621	.0	992	.0	992	.0	80,613	.0	.0	.0	2,757	11/15/2035	1
36290R	U6 8		09/15/2016	PAID ON PRINCIPAL		48,876	48,876	47,394	47,672	.0	1,204	.0	1,204	.0	48,876	.0	.0	.0	1,424	08/15/2033	1
36291A	DH 9		09/15/2016	PAID ON PRINCIPAL		50,499	50,499	48,968	49,305	.0	1,193	.0	1,193	.0	50,499	.0	.0	.0	1,513	09/15/2033	1
36292F	H6 7		09/15/2016	PAID ON PRINCIPAL		190,433	190,433	187,457	188,235	.0	2,197	.0	2,197	.0	190,433	.0	.0	.0	7,077	10/15/2035	1
36225A	ER 7		09/15/2016	PAID ON PRINCIPAL		17,013	17,013	16,231	16,527	.0	485	.0	485	.0	17,013	.0	.0	.0	800	07/15/2024	1
38373R	SY 6		09/20/2016	PAID ON PRINCIPAL		79,243	79,243	69,243	75,398	.0	3,845	.0	3,845	.0	79,243	.0	.0	.0	3,140	08/20/2031	1
38375B	SH 6		09/20/2016	PAID ON PRINCIPAL		1,782,552	1,782,552	1,822,938	1,798,849	.0	(16,298)	.0	(16,298)	.0	1,782,552	.0	.0	.0	20,323	04/20/2062	1
38375B	B7 6		09/20/2016	PAID ON PRINCIPAL		611,595	611,595	607,008	607,574	.0	4,021	.0	4,021	.0	611,595	.0	.0	.0	6,809	12/20/2062	1
36225C	BX 3		09/20/2016	PAID ON PRINCIPAL		67	67	68	67	.0	.0	.0	.0	.0	67	.0	.0	.0	1	03/20/2027	1
36225C	CN 4		09/20/2016	PAID ON PRINCIPAL		112	112	113	111	.0	1	.0	1	.0	112	.0	.0	.0	1	05/20/2027	1
000000	00 0		07/25/2016	PAID ON PRINCIPAL		137,285	137,285	127,675	136,100	.0	1,185	.0	1,185	.0	137,285	.0	.0	.0	8,636	11/25/2016	1
52517#	AD 5		09/25/2016	PAID ON PRINCIPAL		3,338	3,338	3,131	3,327	.0	11	.0	11	.0	3,338	.0	.0	.0	157	07/25/2017	1
000000	00 0		09/25/2016	PAID ON PRINCIPAL		38,373	38,373	34,536	37,499	.0	874	.0	874	.0	38,373	.0	.0	.0	1,670	10/25/2018	1
38378X	P6 2		09/16/2016	PAID ON PRINCIPAL		548,300	548,300	547,958	547,935	.0	366	.0	366	.0	548,300	.0	.0	.0	9,762	05/16/2055	1
83162C	UP 6		08/01/2016	PAID ON PRINCIPAL		367,690	367,690	368,538	368,679	.0	(989)	.0	(989)	.0	367,690	.0	.0	.0	9,655	02/01/2032	1
83162C	WA 7		07/01/2016	PAID ON PRINCIPAL		456,959	456,959	456,959	457,528	.0	(569)	.0	(569)	.0	456,959	.0	.0	.0	16,868	01/01/2034	1
						0	0	0	0	.0	.0	.0	.0	.0	0	.0	.0	.0	0		
0599999	Total Bonds - U.S. Government					7,658,322	7,658,322	7,759,196	7,756,086	.0	(97,763)	.0	(97,763)	.0	7,658,322	.0	.0	.0	173,768	XXX	XXX

**Bonds - All Other Government**

91086Q	AU 2	F	09/09/2016	REDEEMED		3,053,070	3,000,000	2,973,630	2,996,647	.0	1,733	.0	1,733	.0	2,998,380	.0	54,690	54,690	194,063	01/15/2017	2FE
1099999	Total Bonds - All Other Government					3,053,070	3,000,000	2,973,630	2,996,647	.0	1,733	.0	1,733	.0	2,998,380	.0	54,690	54,690	194,063	XXX	XXX

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

452150	Y4 1		08/01/2016	MATURED		5,000,000	5,000,000	5,403,450	5,021,387	.0	(21,387)	.0	(21,387)	.0	5,000,000	.0	.0	.0	275,000	08/01/2016	1FE
57582N	7N 9		08/01/2016	REDEEMED		10,000,000	10,000,000	10,560,200	10,039,533	.0	(39,533)	.0	(39,533)	.0	10,000,000	.0	.0	.0	500,000	08/01/2023	1FE
917542	MJ 8		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					19,000,000	19,000,000	20,461,890	19,085,836	.0	(85,836)	.0	(85,836)	.0	19,000,000	.0	.0	.0	975,000	XXX	XXX

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**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)

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

041826	M4	7	08/31/2016	REDEEMED		1,070,000	1,070,000	1,139,036	1,070,938	0	(938)	0	(938)	0	1,070,000	0	0	0	55,878	02/15/2024	1FE
213183	8M	1	07/15/2016	REDEEMED		10,000,000	10,000,000	10,064,800	10,002,498	0	(2,498)	0	(2,498)	0	10,000,000	0	0	0	308,333	11/15/2027	1FE
249164	HL	1	08/01/2016	REDEEMED		10,540,000	10,540,000	11,354,215	10,597,998	0	(57,998)	0	(57,998)	0	10,540,000	0	0	0	527,000	08/01/2025	1FE
54438C	GL	0	08/01/2016	REDEEMED		5,000,000	5,000,000	5,240,350	5,023,752	0	(23,752)	0	(23,752)	0	5,000,000	0	0	0	250,000	08/01/2026	1FE
566897	SP	0	07/01/2016	REDEEMED		5,000,000	5,000,000	5,274,350	5,016,169	0	(16,169)	0	(16,169)	0	5,000,000	0	0	0	237,500	07/01/2018	1FE
566897	SQ	8	07/01/2016	REDEEMED		4,500,000	4,500,000	4,731,435	4,513,668	0	(13,668)	0	(13,668)	0	4,500,000	0	0	0	213,750	07/01/2019	1FE
690275	M5	8	09/16/2016	REDEEMED		2,400,000	2,400,000	2,416,032	2,401,203	0	(1,203)	0	(1,203)	0	2,400,000	0	0	0	109,375	09/01/2021	1FE
690275	M6	6	09/16/2016	REDEEMED		2,510,000	2,510,000	2,547,625	2,512,967	0	(2,967)	0	(2,967)	0	2,510,000	0	0	0	117,656	09/01/2022	1FE
690275	M7	4	09/16/2016	REDEEMED		2,630,000	2,630,000	2,661,034	2,632,423	0	(2,423)	0	(2,423)	0	2,630,000	0	0	0	123,281	09/01/2023	1FE
690275	M8	2	09/16/2016	REDEEMED		2,745,000	2,745,000	2,768,662	2,746,814	0	(1,814)	0	(1,814)	0	2,745,000	0	0	0	128,672	09/01/2024	1FE
690275	M9	0	09/16/2016	REDEEMED		2,875,000	2,875,000	2,888,398	2,875,963	0	(963)	0	(963)	0	2,875,000	0	0	0	134,766	09/01/2025	1FE
690275	N2	4	09/16/2016	REDEEMED		3,010,000	3,010,000	3,016,893	3,010,420	0	(420)	0	(420)	0	3,010,000	0	0	0	141,094	09/01/2026	1FE
690275	N3	2	09/16/2016	REDEEMED		3,145,000	3,145,000	3,144,780	3,145,000	0	0	0	0	0	3,145,000	0	0	0	147,422	09/01/2027	1FE
712838	MB	4	07/01/2016	MATURED		3,735,000	3,735,000	3,792,967	3,738,665	0	(3,665)	0	(3,665)	0	3,735,000	0	0	0	149,400	07/01/2016	1FE
718814	C7	9	07/01/2016	MATURED		8,945,000	8,945,000	9,069,425	8,955,146	0	(10,146)	0	(10,146)	0	8,945,000	0	0	0	268,350	07/01/2016	1FE
796720	DT	4	08/01/2016	REDEEMED		8,700,000	8,700,000	9,221,391	8,751,324	0	(51,324)	0	(51,324)	0	8,700,000	0	0	0	435,000	08/01/2024	1FE
796720	DV	9	08/01/2016	REDEEMED		5,690,000	5,690,000	5,997,146	5,720,297	0	(30,297)	0	(30,297)	0	5,690,000	0	0	0	284,500	08/01/2026	1FE
799038	FR	0	09/01/2016	REDEEMED		5,000,000	5,000,000	5,333,150	5,036,831	0	(36,831)	0	(36,831)	0	5,000,000	0	0	0	250,000	09/01/2026	1FE
815323	HK	9	08/01/2016	MATURED		1,690,000	1,690,000	1,836,067	1,703,776	0	(13,776)	0	(13,776)	0	1,690,000	0	0	0	67,600	08/01/2016	1FE
95640H	DR	6	08/01/2016	REDEEMED		4,320,000	4,320,000	4,527,662	4,340,522	0	(20,522)	0	(20,522)	0	4,320,000	0	0	0	216,000	08/01/2024	1FE
2499999 - Total Bonds - U.S. Political Subdivisions of States, Territories and Possessions						93,505,000	93,505,000	97,025,418	93,796,373	0	(291,373)	0	(291,373)	0	93,505,000	0	0	0	4,165,577	XXX	XXX

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

05053*	AA	3	09/15/2016	REDEEMED		13,105	13,105	13,105	13,105	0	0	0	0	0	13,105	0	0	0	647	04/15/2021	5*
222642	HX	1	07/01/2016	REDEEMED		4,545,000	4,545,000	4,874,785	4,565,936	0	(20,936)	0	(20,936)	0	4,545,000	0	0	0	227,250	07/01/2023	1FE
222642	HZ	6	07/01/2016	REDEEMED		5,315,000	5,315,000	5,687,847	5,338,699	0	(23,699)	0	(23,699)	0	5,315,000	0	0	0	265,750	07/01/2025	1FE
222642	JP	6	07/01/2016	REDEEMED		675,000	675,000	723,438	678,076	0	(3,076)	0	(3,076)	0	675,000	0	0	0	33,750	07/01/2024	1FE
222642	JQ	4	07/01/2016	REDEEMED		4,380,000	4,380,000	4,694,309	4,399,961	0	(19,961)	0	(19,961)	0	4,380,000	0	0	0	219,000	07/01/2024	1FE
414004	S2	8	08/15/2016	REDEEMED		5,000,000	5,000,000	5,365,650	5,027,748	0	(27,748)	0	(27,748)	0	5,000,000	0	0	0	250,000	08/15/2024	1FE
414004	S5	1	08/15/2016	REDEEMED		8,200,000	8,200,000	8,642,718	8,233,468	0	(33,468)	0	(33,468)	0	8,200,000	0	0	0	410,000	08/15/2027	1FE
45203H	B8	4	07/01/2016	MATURED		475,000	475,000	503,562	477,188	0	(2,188)	0	(2,188)	0	475,000	0	0	0	23,750	07/01/2016	1
45203H	C3	4	07/01/2016	MATURED		2,525,000	2,525,000	2,676,828	2,536,631	0	(11,631)	0	(11,631)	0	2,525,000	0	0	0	126,250	07/01/2016	1FE
534272	E8	8	09/01/2016	REDEEMED		3,225,000	3,225,000	3,475,679	3,246,043	0	(21,043)	0	(21,043)	0	3,225,000	0	0	0	161,250	09/01/2019	1FE
534272	F2	0	09/02/2016	REDEEMED		6,775,000	6,775,000	7,301,621	6,819,207	0	(44,207)	0	(44,207)	0	6,775,000	0	0	0	339,691	09/01/2019	1FE
54811G	MW	7	07/25/2016	REDEEMED		130,000	130,000	136,523	130,000	0	0	0	0	0	130,000	0	0	0	4,852	05/15/2018	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

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	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)
575579	EZ 6 MASSACHUSETTS BAY TRAN 5.250		07/01/2016	MATURED		20,000,000	20,000,000	23,149,400	20,157,033	0	(157,033)	0	(157,033)	0	20,000,000	0	0	0	1,050,000	07/01/2016	1FE
57586E	D3 2 MASSACHUSETTS H/E (WIL 5.000		07/01/2016	REDEEMED		2,440,000	2,440,000	2,643,154	2,452,682	0	(12,682)	0	(12,682)	0	2,440,000	0	0	0	122,000	07/01/2023	1
57586E	D4 0 MASSACHUSETTS H/E (WIL 5.000		07/01/2016	REDEEMED		2,570,000	2,570,000	2,779,738	2,583,105	0	(13,105)	0	(13,105)	0	2,570,000	0	0	0	128,500	07/01/2024	1
57586E	D5 7 MASSACHUSETTS H/E (WIL 5.000		07/01/2016	REDEEMED		2,700,000	2,700,000	2,918,133	2,713,634	0	(13,634)	0	(13,634)	0	2,700,000	0	0	0	135,000	07/01/2025	1
57586E	E4 9 MASSACHUSETTS H/E (WIL 5.000		08/15/2016	REDEEMED		365,000	365,000	395,390	366,897	0	(1,897)	0	(1,897)	0	365,000	0	0	0	20,481	07/01/2023	1FE
57586E	E5 6 MASSACHUSETTS H/E (WIL 5.000		08/15/2016	REDEEMED		380,000	380,000	411,012	381,938	0	(1,938)	0	(1,938)	0	380,000	0	0	0	21,322	07/01/2024	1FE
57586E	E6 4 MASSACHUSETTS H/E (WIL 5.000		08/15/2016	REDEEMED		400,000	400,000	432,316	402,020	0	(2,020)	0	(2,020)	0	400,000	0	0	0	22,444	07/01/2025	1FE
57604P	ZS 6 MASSACHUSETTS WATER PO 4.750		08/01/2016	REDEEMED		7,810,000	7,810,000	8,248,375	7,841,395	0	(31,395)	0	(31,395)	0	7,810,000	0	0	0	370,975	08/01/2024	1FE
576047	XH 2 MASSACHUSETTS WATER PO 5.250		08/01/2016	MATURED		280,000	280,000	276,581	279,798	0	202	0	202	0	280,000	0	0	0	14,700	08/01/2016	1FE
662903	DN 0 NORTH TEXAS MUNI WTR S 5.000		09/01/2016	REDEEMED		6,835,000	6,835,000	7,198,759	6,863,476	0	(28,476)	0	(28,476)	0	6,835,000	0	0	0	341,750	09/01/2017	1FE
662903	PC 1 NORTH TEXAS MUNI WTR S 5.000		09/01/2016	REDEEMED		660,000	660,000	681,773	662,448	0	(2,448)	0	(2,448)	0	660,000	0	0	0	33,000	09/01/2031	1FE
662903	PD 9 NORTH TEXAS MUNI WTR S 5.000		09/01/2016	REDEEMED		1,915,000	1,915,000	1,978,176	1,922,102	0	(7,102)	0	(7,102)	0	1,915,000	0	0	0	95,750	09/01/2031	1FE
662903	GA 5 NORTH TEXAS MUNI WTR S 5.000		09/01/2016	REDEEMED		4,230,000	4,230,000	4,531,768	4,254,548	0	(24,548)	0	(24,548)	0	4,230,000	0	0	0	211,500	09/01/2024	1FE
662903	GB 3 NORTH TEXAS MUNI WTR S 5.000		09/01/2016	REDEEMED		4,440,000	4,440,000	4,749,379	4,465,184	0	(25,184)	0	(25,184)	0	4,440,000	0	0	0	222,000	09/01/2025	1FE
662903	GC 1 NORTH TEXAS MUNI WTR S 5.000		09/01/2016	REDEEMED		4,665,000	4,665,000	4,982,407	4,690,849	0	(25,849)	0	(25,849)	0	4,665,000	0	0	0	233,250	09/01/2026	1FE
684517	KF 1 ORANGE CO SCH BRD COP 5.000		08/01/2016	REDEEMED		8,670,000	8,670,000	8,930,100	8,695,788	0	(25,788)	0	(25,788)	0	8,670,000	0	0	0	433,500	08/01/2024	1FE
81533P	HH 6 SEDGWICK CO PUB BLDG T 5.000		08/01/2016	MATURED		1,840,000	1,840,000	1,977,246	1,851,924	0	(11,924)	0	(11,924)	0	1,840,000	0	0	0	92,000	08/01/2016	1FE
938865	BM 3 WASHINGTON HSG DEV COR 7.250		09/01/2016	REDEEMED		37,209	37,209	37,209	37,209	0	0	0	0	0	37,209	0	0	0	1,799	03/01/2020	1
3128QG	CC 4 FH (3/1 ARM) #1N0067 3.015		09/15/2016	PAID ON PRINCIPAL		13,344	13,344	13,392	13,283	0	61	0	61	0	13,344	0	0	0	233	12/15/2035	1
3128JR	G4 2 FH (3/1 ARM) #847419 2.962		09/15/2016	PAID ON PRINCIPAL		118,137	118,137	117,620	117,306	0	831	0	831	0	118,137	0	0	0	2,124	03/15/2035	1
3128JR	KQ 8 FH (5/1 ARM) #847503 2.890		09/15/2016	PAID ON PRINCIPAL		68,833	68,833	67,602	67,629	0	1,204	0	1,204	0	68,833	0	0	0	1,093	12/15/2035	1
31296S	DY 9 FHLMC GOLD PASSTHRU 5.000		09/15/2016	PAID ON PRINCIPAL		17,741	17,741	17,686	17,690	0	51	0	51	0	17,741	0	0	0	554	01/15/2034	1
31292H	AK 0 FHLMC GOLD PASSTHRU 7.500		09/15/2016	PAID ON PRINCIPAL		658	658	690	735	0	(77)	0	(77)	0	658	0	0	0	34	01/15/2030	1
31292H	NH 3 FHLMC GOLD PASSTHRU 6.000		09/15/2016	PAID ON PRINCIPAL		783	783	804	811	0	(27)	0	(27)	0	783	0	0	0	32	02/15/2032	1
31293J	ZX 0 FHLMC GOLD PASSTHRU 6.000		09/15/2016	PAID ON PRINCIPAL		5,935	5,935	6,070	6,125	0	(190)	0	(190)	0	5,935	0	0	0	214	04/15/2029	1
31298S	UJ 1 FHLMC GOLD PASSTHRU 7.500		09/15/2016	PAID ON PRINCIPAL		8,497	8,497	8,890	9,147	0	(650)	0	(650)	0	8,497	0	0	0	373	08/15/2031	1
31298V	FC 6 FHLMC GOLD PASSTHRU 7.500		09/15/2016	PAID ON PRINCIPAL		417	417	436	454	0	(37)	0	(37)	0	417	0	0	0	21	09/15/2031	1
31287S	GA 9 FHLMC GOLD PASSTHRU 6.000		09/15/2016	PAID ON PRINCIPAL		8,329	8,329	8,518	8,645	0	(316)	0	(316)	0	8,329	0	0	0	294	04/15/2032	1
31287X	PZ 3 FHLMC GOLD PASSTHRU 6.000		09/15/2016	PAID ON PRINCIPAL		6,751	6,751	6,930	6,968	0	(216)	0	(216)	0	6,751	0	0	0	280	09/15/2032	1
31288A	K7 9 FHLMC GOLD PASSTHRU 6.000		09/15/2016	PAID ON PRINCIPAL		3,095	3,095	3,183	3,259	0	(164)	0	(164)	0	3,095	0	0	0	110	10/15/2032	1
31288E	6E 2 FHLMC GOLD PASSTHRU 6.000		09/15/2016	PAID ON PRINCIPAL		374	374	385	388	0	(14)	0	(14)	0	374	0	0	0	15	02/15/2033	1
31288H	RC 6 FHLMC GOLD PASSTHRU 6.000		09/15/2016	PAID ON PRINCIPAL		202	202	207	208	0	(6)	0	(6)	0	202	0	0	0	8	03/15/2033	1
31335H	TT 0 FHLMC GOLD PASSTHRU 6.000		09/15/2016	PAID ON PRINCIPAL		5,225	5,225	5,353	5,357	0	(132)	0	(132)	0	5,225	0	0	0	213	07/15/2022	1
3128H4	H9 3 FHLMC GOLD PASSTHRU 5.000		09/15/2016	PAID ON PRINCIPAL		8,296	8,296	8,424	8,317	0	(21)	0	(21)	0	8,296	0	0	0	274	05/15/2018	1
3128H4	UX 5 FHLMC GOLD PASSTHRU 5.000		09/15/2016	PAID ON PRINCIPAL		366	366	371	367	0	(1)	0	(1)	0	366	0	0	0	12	06/15/2018	1
3128H4	5W 5 FHLMC GOLD PASSTHRU 5.000		09/15/2016	PAID ON PRINCIPAL		417	417	424	419	0	(1)	0	(1)	0	417	0	0	0	14	06/15/2018	1

**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	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)
3128H5 AQ 9	FHLMC GOLD PASSTHRU 5.000		09/15/2016	PAID ON PRINCIPAL		542	542	550	544	0	(2)	0	(2)	0	542	0	0	0	18	06/15/2018	1
3128H6 BH 6	FHLMC GOLD PASSTHRU 5.000		09/15/2016	PAID ON PRINCIPAL		20,789	20,789	21,108	20,849	0	(60)	0	(60)	0	20,789	0	0	0	726	07/15/2018	1
3128H6 BP 8	FHLMC GOLD PASSTHRU 5.000		09/15/2016	PAID ON PRINCIPAL		10,874	10,874	11,040	10,895	0	(21)	0	(21)	0	10,874	0	0	0	359	07/15/2018	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		09/15/2016	PAID ON PRINCIPAL		352,781	352,781	351,939	351,919	0	862	0	862	0	352,781	0	0	0	12,915	06/15/2033	1
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000		09/15/2016	PAID ON PRINCIPAL		40,389	40,389	41,428	41,439	0	(1,049)	0	(1,049)	0	40,389	0	0	0	1,605	04/15/2033	1
31283H W9 2	FHLMC GOLD PASSTHRU 6.000		09/15/2016	PAID ON PRINCIPAL		5,319	5,319	5,439	5,479	0	(160)	0	(160)	0	5,319	0	0	0	224	05/15/2033	1
31283H Z2 4	FHLMC GOLD PASSTHRU 6.000		09/15/2016	PAID ON PRINCIPAL		58,081	58,081	59,505	59,507	0	(1,426)	0	(1,426)	0	58,081	0	0	0	2,320	11/15/2033	1
31283H Z5 7	FHLMC GOLD PASSTHRU 6.000		09/15/2016	PAID ON PRINCIPAL		58,885	58,885	60,326	60,380	0	(1,494)	0	(1,494)	0	58,885	0	0	0	2,350	02/15/2034	1
3128MJ SY 7	FHLMC GOLD PASSTHRU 3.000		09/15/2016	PAID ON PRINCIPAL		153,660	153,660	145,850	146,516	0	7,144	0	7,144	0	153,660	0	0	0	3,100	06/15/2043	1
3128MJ S3 5	FHLMC GOLD PASSTHRU 3.000		09/15/2016	PAID ON PRINCIPAL		160,251	160,251	153,722	154,475	0	5,776	0	5,776	0	160,251	0	0	0	3,232	07/15/2043	1
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000		09/15/2016	PAID ON PRINCIPAL		427,463	427,463	405,818	408,286	0	19,177	0	19,177	0	427,463	0	0	0	8,541	08/15/2043	1
3133TG NU 9	FHR 2093 Z CMO 6.000		09/15/2016	PAID ON PRINCIPAL		95,742	95,742	87,595	91,720	0	4,022	0	4,022	0	95,742	0	0	0	3,813	11/15/2028	1
3133TK SJ 0	FHR 2151 JZ CMO 6.000		09/15/2016	PAID ON PRINCIPAL		186,593	186,593	170,587	180,479	0	6,115	0	6,115	0	186,593	0	0	0	7,617	05/15/2029	1
3133TM 7G 5	FHR 2182 ZC CMO 7.500		09/15/2016	PAID ON PRINCIPAL		40,526	40,526	41,681	40,415	0	111	0	111	0	40,526	0	0	0	2,011	09/15/2029	1
3133TN JY 1	FHR 2223 Z CMO 8.000		09/15/2016	PAID ON PRINCIPAL		9,085	9,085	8,874	8,941	0	144	0	144	0	9,085	0	0	0	453	03/15/2030	1
3133TO ZU 4	FHR 2274 KC CMO 6.500		09/15/2016	PAID ON PRINCIPAL		12,949	12,949	12,921	12,916	0	33	0	33	0	12,949	0	0	0	542	01/15/2031	1
3133TR LB 9	FHR 2284 Z CMO 6.500		09/15/2016	PAID ON PRINCIPAL		42,496	42,496	40,173	41,314	0	1,182	0	1,182	0	42,496	0	0	0	1,854	02/15/2031	1
3133TR GX 7	FHR 2288 Z CMO 6.500		09/15/2016	PAID ON PRINCIPAL		90,067	90,067	84,586	87,426	0	2,641	0	2,641	0	90,067	0	0	0	3,796	02/15/2031	1
3133TR SR 7	FHR 2297 KZ CMO 6.000		09/15/2016	PAID ON PRINCIPAL		73,240	73,240	66,037	70,711	0	2,529	0	2,529	0	73,240	0	0	0	2,929	03/15/2031	1
31339W Q2 5	FHR 2433 NH CMO 6.500		09/15/2016	PAID ON PRINCIPAL		252,103	252,103	253,521	251,502	0	601	0	601	0	252,103	0	0	0	10,576	04/15/2032	1
31392K FP 6	FHR 2451 JH CMO 6.500		09/15/2016	PAID ON PRINCIPAL		51,858	51,858	51,482	51,585	0	273	0	273	0	51,858	0	0	0	2,185	05/15/2032	1
31392K AA 4	FHR 2454 BK CMO 6.500		09/15/2016	PAID ON PRINCIPAL		122,049	122,049	122,983	121,746	0	303	0	303	0	122,049	0	0	0	5,238	05/15/2032	1
31394K NK 6	FHR 2686 NY CMO 5.000		09/15/2016	PAID ON PRINCIPAL		279,109	279,109	269,733	275,809	0	3,300	0	3,300	0	279,109	0	0	0	9,374	10/15/2023	1
31394M SG 6	FHR 2719 WC CMO 4.500		09/15/2016	PAID ON PRINCIPAL		119,133	119,133	109,770	116,015	0	3,118	0	3,118	0	119,133	0	0	0	3,674	12/15/2023	1
31394N L3 0	FHR 2729 CE CMO 4.500		09/15/2016	PAID ON PRINCIPAL		478,381	478,381	445,167	467,007	0	11,374	0	11,374	0	478,381	0	0	0	14,407	01/15/2024	1
3137BB DA 2	FHR 4302 CA 3.000		09/15/2016	PAID ON PRINCIPAL		208,212	208,212	209,968	209,717	0	(1,506)	0	(1,506)	0	208,212	0	0	0	4,175	06/15/2040	1
3137BB QB 9	FHR 4351 LC CMO 3.000		09/15/2016	PAID ON PRINCIPAL		327,422	327,422	331,579	331,025	0	(3,603)	0	(3,603)	0	327,422	0	0	0	6,353	11/15/2040	1
31282X A8 4	FHS 146 75 CMO 7.500		09/15/2016	PAID ON PRINCIPAL		5,921	5,921	5,970	5,942	0	(21)	0	(21)	0	5,921	0	0	0	300	01/15/2023	1
31403D AC 3	FN (5/1 ARM) #745303 2.775		09/25/2016	PAID ON PRINCIPAL		124,687	124,687	123,450	124,385	0	302	0	302	0	124,687	0	0	0	2,132	01/25/2036	1
3138A1 V5 7	FNMA PASS TH #AH0635 3.500		09/25/2016	PAID ON PRINCIPAL		62,725	62,725	62,521	62,517	0	208	0	208	0	62,725	0	0	0	1,453	01/25/2026	1
3138A6 ZA 1	FNMA PASS TH #AH5236 3.500		09/25/2016	PAID ON PRINCIPAL		123,785	123,785	123,384	123,406	0	379	0	379	0	123,785	0	0	0	2,693	01/25/2026	1
3138X5 PC 5	FNMA PASS TH #AU5818 2.500		09/25/2016	PAID ON PRINCIPAL		169,573	169,573	168,235	168,448	0	1,125	0	1,125	0	169,573	0	0	0	2,829	08/25/2028	1
31417A P8 6	FNMA PASS TH #00AB4046 3.500		09/25/2016	PAID ON PRINCIPAL		508,897	508,897	524,999	524,288	0	(15,391)	0	(15,391)	0	508,897	0	0	0	11,594	12/25/2041	1
31371K RC 7	FNMA PASS TH #254383 7.500		09/25/2016	PAID ON PRINCIPAL		6,124	6,124	6,402	6,677	0	(553)	0	(553)	0	6,124	0	0	0	306	06/25/2032	1
31371K 2V 2	FNMA PASS TH #254688 5.500		09/25/2016	PAID ON PRINCIPAL		37,339	37,339	38,290	37,870	0	(531)	0	(531)	0	37,339	0	0	0	1,373	03/25/2023	1

**SCHEDULE D - PART 4**

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

QE054

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Forfeiture	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31371K 2X 8	FNMA PASS TH #254690 5.500		09/25/2016	PAID ON PRINCIPAL		57,929	57,929	59,169	58,603	0	(674)	0	(674)	0	57,929	0	0	0	2,124	04/25/2023	1
31371K 5X 5	FNMA PASS TH #254762 5.000		09/25/2016	PAID ON PRINCIPAL		15,231	15,231	15,198	15,190	0	41	0	41	0	15,231	0	0	0	502	05/25/2023	1
31371L A8 2	FNMA PASS TH #254831 5.000		09/25/2016	PAID ON PRINCIPAL		16,554	16,554	16,518	16,509	0	45	0	45	0	16,554	0	0	0	552	08/25/2023	1
31371L A9 0	FNMA PASS TH #254832 5.500		09/25/2016	PAID ON PRINCIPAL		143,426	143,426	146,654	145,158	0	(1,732)	0	(1,732)	0	143,426	0	0	0	5,201	08/25/2023	1
31371L DM 8	FNMA PASS TH #254908 5.000		09/25/2016	PAID ON PRINCIPAL		48,266	48,266	48,582	48,362	0	(96)	0	(96)	0	48,266	0	0	0	1,609	09/25/2023	1
31371L EZ 8	FNMA PASS TH #254952 4.500		09/25/2016	PAID ON PRINCIPAL		15,279	15,279	15,312	15,253	0	26	0	26	0	15,279	0	0	0	454	11/25/2018	1
31371L F3 8	FNMA PASS TH #254986 5.500		09/25/2016	PAID ON PRINCIPAL		51,122	51,122	52,208	51,706	0	(584)	0	(584)	0	51,122	0	0	0	1,873	11/25/2023	1
31371L HY 8	FNMA PASS TH #255047 5.500		09/25/2016	PAID ON PRINCIPAL		47,030	47,030	48,030	47,546	0	(516)	0	(516)	0	47,030	0	0	0	1,760	01/25/2024	1
31371L JU 4	FNMA PASS TH #255075 5.500		09/25/2016	PAID ON PRINCIPAL		73,862	73,862	75,743	74,852	0	(990)	0	(990)	0	73,862	0	0	0	2,632	02/25/2024	1
31372Q CQ 8	FNMA PASS TH #279179 7.000		09/25/2016	PAID ON PRINCIPAL		2,137	2,137	2,011	2,077	0	59	0	59	0	2,137	0	0	0	100	05/25/2024	1
31372R LH 6	FNMA PASS TH #280328 7.000		09/25/2016	PAID ON PRINCIPAL		895	895	855	871	0	25	0	25	0	895	0	0	0	42	04/25/2024	1
31373U F3 6	FNMA PASS TH #303586 6.500		09/25/2016	PAID ON PRINCIPAL		3,616	3,616	3,389	3,475	0	141	0	141	0	3,616	0	0	0	168	09/25/2025	1
31375F 4Z 8	FNMA PASS TH #333940 6.500		09/25/2016	PAID ON PRINCIPAL		1,719	1,719	1,646	1,678	0	41	0	41	0	1,719	0	0	0	75	06/25/2024	1
31376R 6H 9	FNMA PASS TH #363672 7.500		09/25/2016	PAID ON PRINCIPAL		2,531	2,531	2,443	2,413	0	118	0	118	0	2,531	0	0	0	127	11/25/2026	1
31376U MV 3	FNMA PASS TH #365872 7.500		09/25/2016	PAID ON PRINCIPAL		506	506	488	483	0	22	0	22	0	506	0	0	0	25	12/25/2026	1
31378R S5 9	FNMA PASS TH #406540 6.500		09/25/2016	PAID ON PRINCIPAL		74	74	75	75	0	(0)	0	(0)	0	74	0	0	0	3	12/25/2027	1
31378R S8 3	FNMA PASS TH #406543 6.500		09/25/2016	PAID ON PRINCIPAL		772	772	774	775	0	(3)	0	(3)	0	772	0	0	0	33	12/25/2027	1
31379F J3 9	FNMA PASS TH #417982 7.000		09/25/2016	PAID ON PRINCIPAL		782	782	794	798	0	(16)	0	(16)	0	782	0	0	0	36	03/25/2028	1
31379T G5 7	FNMA PASS TH #428720 6.500		09/25/2016	PAID ON PRINCIPAL		1,007	1,007	1,003	1,003	0	4	0	4	0	1,007	0	0	0	44	06/25/2028	1
313615 L4 6	FNMA PASS TH #50747 7.000		09/25/2016	PAID ON PRINCIPAL		1,236	1,236	1,154	1,193	0	42	0	42	0	1,236	0	0	0	58	06/25/2023	1
31384V L7 5	FNMA PASS TH #535050 7.500		09/25/2016	PAID ON PRINCIPAL		3,769	3,769	3,934	4,136	0	(367)	0	(367)	0	3,769	0	0	0	185	12/25/2029	1
31385H YA 4	FNMA PASS TH #545305 6.000		09/25/2016	PAID ON PRINCIPAL		283	283	294	283	0	(1)	0	(1)	0	283	0	0	0	11	11/25/2016	1
31385H 5H 1	FNMA PASS TH #545448 7.500		09/25/2016	PAID ON PRINCIPAL		718	718	747	793	0	(76)	0	(76)	0	718	0	0	0	35	02/25/2032	1
31385X M8 7	FNMA PASS TH #555783 4.500		09/25/2016	PAID ON PRINCIPAL		118,916	118,916	117,295	117,677	0	1,239	0	1,239	0	118,916	0	0	0	3,581	10/25/2033	1
31387X JK 2	FNMA PASS TH #597066 5.500		08/25/2016	PAID ON PRINCIPAL		2,105	2,105	2,104	2,098	0	7	0	7	0	2,105	0	0	0	71	09/25/2016	1
31387X UC 7	FNMA PASS TH #597379 6.000		09/25/2016	VARIOUS		1,688	1,688	1,761	1,696	0	(7)	0	(7)	0	1,688	0	0	0	66	09/25/2016	1
31388D ZE 1	FNMA PASS TH #602041 5.500		08/25/2016	VARIOUS		960	960	960	957	0	3	0	3	0	960	0	0	0	33	08/25/2016	1
31388D 5H 7	FNMA PASS TH #602148 5.500		09/25/2016	VARIOUS		1,036	1,036	1,028	1,032	0	4	0	4	0	1,036	0	0	0	37	09/25/2016	1
31388K CJ 9	FNMA PASS TH #606773 5.500		09/25/2016	PAID ON PRINCIPAL		6,431	6,431	6,429	6,410	0	21	0	21	0	6,431	0	0	0	230	10/25/2016	1
31388M J2 5	FNMA PASS TH #608781 5.500		09/25/2016	PAID ON PRINCIPAL		14,825	14,825	14,700	14,762	0	63	0	63	0	14,825	0	0	0	525	10/25/2016	1
31388M KG 2	FNMA PASS TH #608795 5.500		09/25/2016	PAID ON PRINCIPAL		4,656	4,656	4,628	4,638	0	18	0	18	0	4,656	0	0	0	167	10/25/2016	1
31388M T5 7	FNMA PASS TH #609072 6.000		09/25/2016	VARIOUS		148	148	155	149	0	(1)	0	(1)	0	148	0	0	0	6	09/25/2016	1
31388N CT 1	FNMA PASS TH #609482 5.500		09/25/2016	PAID ON PRINCIPAL		4,997	4,997	4,997	4,982	0	16	0	16	0	4,997	0	0	0	183	10/25/2016	1
31388N EK 8	FNMA PASS TH #609538 5.500		09/25/2016	PAID ON PRINCIPAL		1,272	1,272	1,262	1,266	0	6	0	6	0	1,272	0	0	0	47	10/25/2016	1
31388N ET 9	FNMA PASS TH #609546 5.500		09/25/2016	PAID ON PRINCIPAL		7,762	7,762	7,739	7,734	0	28	0	28	0	7,762	0	0	0	282	10/25/2016	1

**SCHEDULE D - PART 4**

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

QE055

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31388N	EU 6 FNMA PASS TH #609547 6.000		09/25/2016	PAID ON PRINCIPAL		2,935	2,935	3,056	2,944	0	(9)	0	(9)	0	2,935	0	0	0	114	10/25/2016	1
31388P	XP 1 FNMA PASS TH #610986 5.500		09/25/2016	PAID ON PRINCIPAL		1,821	1,821	1,811	1,814	0	7	0	7	0	1,821	0	0	0	66	10/25/2016	1
31388Q	HX 0 FNMA PASS TH #611446 5.500		09/25/2016	PAID ON PRINCIPAL		6,259	6,259	6,222	6,234	0	25	0	25	0	6,259	0	0	0	213	11/25/2016	1
31388R	4L 8 FNMA PASS TH #612927 5.500		09/25/2016	PAID ON PRINCIPAL		524	524	530	524	0	0	0	0	0	524	0	0	0	19	12/25/2016	1
31388T	KX 0 FNMA PASS TH #614210 5.500		09/25/2016	PAID ON PRINCIPAL		1,008	1,008	1,019	1,007	0	2	0	2	0	1,008	0	0	0	35	12/25/2016	1
31388T	KY 8 FNMA PASS TH #614211 5.500		09/25/2016	PAID ON PRINCIPAL		21,045	21,045	21,270	21,010	0	35	0	35	0	21,045	0	0	0	749	12/25/2016	1
31388U	S2 7 FNMA PASS TH #615337 5.500		09/25/2016	PAID ON PRINCIPAL		1,646	1,646	1,664	1,644	0	2	0	2	0	1,646	0	0	0	58	12/25/2016	1
31388V	V4 7 FNMA PASS TH #616335 5.500		09/25/2016	PAID ON PRINCIPAL		1,415	1,415	1,430	1,413	0	2	0	2	0	1,415	0	0	0	52	12/25/2016	1
31388V	XR 4 FNMA PASS TH #616388 5.500		09/25/2016	PAID ON PRINCIPAL		8,609	8,609	8,701	8,599	0	10	0	10	0	8,609	0	0	0	315	12/25/2016	1
31388V	5C 8 FNMA PASS TH #616543 5.000		09/25/2016	PAID ON PRINCIPAL		7,686	7,686	7,479	7,641	0	44	0	44	0	7,686	0	0	0	256	12/25/2016	1
31389E	FJ 9 FNMA PASS TH #623069 6.000		09/25/2016	PAID ON PRINCIPAL		2,130	2,130	2,221	2,141	0	(11)	0	(11)	0	2,130	0	0	0	87	12/25/2016	1
31389J	B7 8 FNMA PASS TH #626562 6.000		09/25/2016	PAID ON PRINCIPAL		6,812	6,812	7,091	6,852	0	(41)	0	(41)	0	6,812	0	0	0	270	02/25/2017	1
31389Y	M7 3 FNMA PASS TH #639482 7.500		09/25/2016	PAID ON PRINCIPAL		328	328	343	365	0	(37)	0	(37)	0	328	0	0	0	16	01/25/2032	1
31390K	RG 5 FNMA PASS TH #648587 7.500		09/25/2016	PAID ON PRINCIPAL		128	128	134	143	0	(15)	0	(15)	0	128	0	0	0	6	05/25/2032	1
31391E	HS 3 FNMA PASS TH #664541 6.000		09/25/2016	PAID ON PRINCIPAL		6,739	6,739	7,030	6,831	0	(92)	0	(92)	0	6,739	0	0	0	270	10/25/2017	1
31391F	DW 5 FNMA PASS TH #665317 6.000		09/25/2016	PAID ON PRINCIPAL		13,004	13,004	13,562	13,118	0	(114)	0	(114)	0	13,004	0	0	0	520	10/25/2017	1
31400E	QQ 6 FNMA PASS TH #685463 5.000		09/25/2016	PAID ON PRINCIPAL		9,969	9,969	10,214	10,001	0	(33)	0	(33)	0	9,969	0	0	0	333	03/25/2018	1
31401B	QB 4 FNMA PASS TH #703450 5.000		09/25/2016	PAID ON PRINCIPAL		81,658	81,658	83,662	82,039	0	(382)	0	(382)	0	81,658	0	0	0	2,689	06/25/2018	1
31401C	KL 6 FNMA PASS TH #704199 5.000		09/25/2016	PAID ON PRINCIPAL		46,142	46,142	47,274	46,363	0	(221)	0	(221)	0	46,142	0	0	0	1,579	06/25/2018	1
31401H	NK 4 FNMA PASS TH #708794 5.000		09/25/2016	PAID ON PRINCIPAL		8,794	8,794	9,009	8,829	0	(35)	0	(35)	0	8,794	0	0	0	293	06/25/2018	1
31401M	BR 1 FNMA PASS TH #712048 5.500		09/25/2016	PAID ON PRINCIPAL		358	358	366	365	0	(7)	0	(7)	0	358	0	0	0	13	07/25/2033	1
31401X	LS 4 FNMA PASS TH #721337 5.000		09/25/2016	PAID ON PRINCIPAL		230,046	230,046	235,647	230,847	0	(801)	0	(801)	0	230,046	0	0	0	7,647	06/25/2018	1
31402C	QM 7 FNMA PASS TH #725060 6.000		09/25/2016	PAID ON PRINCIPAL		407	407	416	418	0	(11)	0	(11)	0	407	0	0	0	17	01/25/2034	1
31402D	VH 0 FNMA PASS TH #726116 5.000		09/25/2016	PAID ON PRINCIPAL		41,811	41,811	42,832	41,975	0	(164)	0	(164)	0	41,811	0	0	0	1,385	08/25/2018	1
31402J	ER 4 FNMA PASS TH #730144 5.000		09/25/2016	PAID ON PRINCIPAL		12,949	12,949	12,873	12,885	0	64	0	64	0	12,949	0	0	0	434	07/25/2033	1
31402J	2D 8 FNMA PASS TH #730772 5.000		09/25/2016	PAID ON PRINCIPAL		33,490	33,490	34,312	33,660	0	(170)	0	(170)	0	33,490	0	0	0	1,108	08/25/2018	1
31402N	D5 4 FNMA PASS TH #733724 5.000		09/25/2016	PAID ON PRINCIPAL		16,124	16,124	16,520	16,196	0	(72)	0	(72)	0	16,124	0	0	0	538	08/25/2018	1
31402Q	LF 6 FNMA PASS TH #734826 4.500		09/25/2016	PAID ON PRINCIPAL		32,034	32,034	30,873	31,221	0	813	0	813	0	32,034	0	0	0	933	08/25/2033	1
31403F	Q6 4 FNMA PASS TH #747577 5.000		09/25/2016	PAID ON PRINCIPAL		29,887	29,887	29,733	29,747	0	140	0	140	0	29,887	0	0	0	986	11/25/2033	1
31403G	RL 8 FNMA PASS TH #748491 5.000		09/25/2016	PAID ON PRINCIPAL		21,688	21,688	21,576	21,586	0	102	0	102	0	21,688	0	0	0	725	10/25/2033	1
31403L	LR 0 FNMA PASS TH #751936 5.500		09/25/2016	PAID ON PRINCIPAL		8,206	8,206	8,381	8,289	0	(84)	0	(84)	0	8,206	0	0	0	296	11/25/2023	1
31403N	CD 7 FNMA PASS TH #753468 4.500		09/25/2016	PAID ON PRINCIPAL		5,371	5,371	5,388	5,364	0	6	0	6	0	5,371	0	0	0	168	11/25/2018	1
31404B	SY 9 FNMA PASS TH #763835 5.000		09/25/2016	PAID ON PRINCIPAL		276	276	275	275	0	1	0	1	0	276	0	0	0	9	01/25/2034	1
31404J	MA 0 FNMA PASS TH #769953 5.000		09/25/2016	PAID ON PRINCIPAL		25,937	25,937	25,920	25,904	0	33	0	33	0	25,937	0	0	0	828	03/25/2034	1
31404J	YQ 2 FNMA PASS TH #770319 5.000		09/25/2016	PAID ON PRINCIPAL		12,132	12,132	12,061	12,070	0	63	0	63	0	12,132	0	0	0	404	04/25/2034	1
31404N	2P 0 FNMA PASS TH #773982 5.000		09/25/2016	PAID ON PRINCIPAL		9,678	9,678	9,621	9,629	0	48	0	48	0	9,678	0	0	0	322	03/25/2034	1



**SCHEDULE D - PART 4**

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

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	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)	
31404N 2S 4	FNMA PASS TH #773985 5.000	09/25/2016	PAID ON PRINCIPAL		89,621	89,621	89,096	89,165	0	457	0	457	0	89,621	0	0	0	3,346	03/25/2034	1	
31404W GW 0	FNMA PASS TH #780613 5.000	09/25/2016	PAID ON PRINCIPAL		48,881	48,881	46,689	47,013	0	1,868	0	1,868	0	48,881	0	0	0	1,427	05/25/2034	1	
31404W R9 9	FNMA PASS TH #780912 5.000	09/25/2016	PAID ON PRINCIPAL		15,535	15,535	14,899	15,082	0	453	0	453	0	15,535	0	0	0	517	06/25/2029	1	
31406V 2P 0	FNMA PASS TH #821682 5.000	09/25/2016	PAID ON PRINCIPAL		75,846	75,846	75,427	75,457	0	389	0	389	0	75,846	0	0	0	2,612	06/25/2035	1	
31407X A8 4	FNMA PASS TH #843431 5.000	09/25/2016	PAID ON PRINCIPAL		158,161	158,161	151,291	153,242	0	4,919	0	4,919	0	158,161	0	0	0	5,053	07/25/2035	1	
31358F 3N 7	FNR G-5 Z CMO 8.250	09/25/2016	PAID ON PRINCIPAL		7,892	7,892	8,011	7,903	0	(10)	0	(10)	0	7,892	0	0	0	440	03/25/2021	1	
31358T 3G 2	FNR G93-10 J CMO 5.000	09/25/2016	PAID ON PRINCIPAL		32,987	32,987	28,762	31,344	0	1,643	0	1,643	0	32,987	0	0	0	1,083	03/25/2023	1	
31359U 2Q 7	FNR 1998-64 ZB CMO 6.500	09/25/2016	PAID ON PRINCIPAL		149,784	149,784	143,106	146,794	0	2,990	0	2,990	0	149,784	0	0	0	6,460	09/25/2028	1	
31359W AW 1	FNR 1999-28 ZB CMO 6.500	09/25/2016	PAID ON PRINCIPAL		56,574	56,574	53,665	55,083	0	1,491	0	1,491	0	56,574	0	0	0	2,457	06/25/2029	1	
31359V S5 3	FNR 1999-29 ZB CMO 6.500	09/25/2016	PAID ON PRINCIPAL		19,999	19,999	19,021	19,315	0	684	0	684	0	19,999	0	0	0	875	06/25/2029	1	
31392D NT 5	FNR 2002-40 MG CMO 6.500	09/25/2016	PAID ON PRINCIPAL		121,889	121,889	120,804	121,081	0	808	0	808	0	121,889	0	0	0	4,908	06/25/2032	1	
31392G EK 7	FNR 2002-90 A1 CMO 6.500	09/25/2016	PAID ON PRINCIPAL		16,128	16,128	16,781	16,657	0	(529)	0	(529)	0	16,128	0	0	0	667	06/25/2042	1	
31393U LU 5	FNR 2003-122 TG CMO 5.000	09/25/2016	PAID ON PRINCIPAL		329,997	329,997	317,365	325,864	0	4,134	0	4,134	0	329,997	0	0	0	11,108	12/25/2023	1	
3136AJ G4 2	FNR 2014-26 W 3.000	09/25/2016	PAID ON PRINCIPAL		391,386	391,386	396,034	395,287	0	(3,901)	0	(3,901)	0	391,386	0	0	0	7,890	04/25/2040	1	
3136AJ 6A 9	FNR 2014-27 NA CMO 3.000	09/25/2016	PAID ON PRINCIPAL		368,671	368,671	374,086	373,227	0	(4,556)	0	(4,556)	0	368,671	0	0	0	7,375	04/25/2040	1	
319999	Total Bonds - U.S. Special Revenue and Special Assessment				119,725,701	119,725,701	128,536,228	120,266,440	0	(540,740)	0	(540,740)	0	119,725,701	0	0	0	5,857,980	XXX	XXX	

**Bonds - Industrial and Miscellaneous**

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
0258M0 DC 0	AMERICAN EXPRESS CREDI 2.800	09/19/2016	MATURED		2,000,000	2,000,000	1,999,510	1,999,882	0	118	0	118	0	2,000,000	0	0	0	56,000	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
030981 AG 9	AMERIGAS PARTNER 6.250	08/22/2016	REDEEMED		5,078,150	5,000,000	5,330,000	4,850,000	262,912	(34,762)	0	228,150	0	5,078,150	0	0	0	314,236	08/20/2019	3FE
038521 AM 2	ARAMARK CORP 5.750	06/28/2016	WELLS FARGO SECURITIES		0	0	0	0	0	(2)	0	(2)	0	(2)	0	2	2	10,278	03/15/2020	4FE
05348E AL 3	AVALON BAY COMMUNITIES 5.750	09/15/2016	MATURED		3,000,000	3,000,000	2,984,340	2,998,289	0	1,711	0	1,711	0	3,000,000	0	0	0	172,500	09/15/2016	1FE
060505 CL 6	BANK OF AMERICA CORP 5.750	08/15/2016	MATURED		1,000,000	1,000,000	995,720	999,580	0	420	0	420	0	1,000,000	0	0	0	57,500	08/15/2016	2FE
06406H BX 6	BANK OF NEW YORK MELLO 2.300	07/28/2016	MATURED		3,000,000	3,000,000	2,997,450	2,999,668	0	332	0	332	0	3,000,000	0	0	0	69,000	07/28/2016	1FE
05530Q AB 6	BAT INTL FINANCE (144A 9.500	08/18/2016	REDEEMED		3,604,238	3,051,000	4,031,576	3,507,827	0	(96,431)	0	(96,431)	0	3,411,395	0	192,843	192,843	219,799	11/15/2018	1FE
83614K AA 7	BLACK HILLS GAS LLC (1 5.900	09/12/2016	REDEEMED		5,141,100	5,000,000	4,984,250	4,997,488	0	1,288	0	1,288	0	4,998,776	0	142,324	142,324	279,431	04/01/2017	2FE
127055 AG 6	CABOT CORP 5.000	09/27/2016	REDEEMED		1,000,508	1,000,000	993,220	999,078	0	895	0	895	0	999,973	0	535	535	49,444	10/01/2016	2FE
142339 AC 4	CARLISLE COMPANIES 6.125	08/15/2016	MATURED		1,000,000	1,000,000	992,500	999,300	0	700	0	700	0	1,000,000	0	0	0	61,250	08/15/2016	2FE
14912L 4X 6	CATERPILLAR FINANCIAL 2.050	08/01/2016	MATURED		2,000,000	2,000,000	2,013,088	2,001,603	0	(1,603)	0	(1,603)	0	2,000,000	0	0	0	41,000	08/01/2016	1FE
14987B AD 5	CC HOLDINGS GS V LLC 2.381	09/21/2016	REDEEMED		1,016,943	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	16,943	16,943	18,254	12/15/2017	2FE
15200D AD 9	CENTERPOINT ENERGY 200 5.170	08/01/2016	REDEEMED		439,481	439,481	439,369	439,441	0	40	0	40	0	439,481	0	0	0	22,721	08/01/2019	1FE
19122T AD 1	COCA-COLA ENTERPRISES 2.000	08/19/2016	MATURED		1,350,000	1,350,000	1,350,891	1,350,105	0	(105)	0	(105)	0	1,350,000	0	0	0	27,000	08/19/2016	2FE
12543D AL 4	COMMUNITY HEALTH SYSTE 8.000	09/20/2016	RBC CAPITAL MARKETS		966,250	1,000,000	1,047,500	1,010,939	8,102	(7,187)	0	916	0	1,011,855	0	(45,605)	(45,605)	68,444	11/15/2019	5FE
126410 LM 9	CSX TRANS 6.251	07/15/2016	REDEEMED		110,496	110,496	113,411	112,952	0	(2,456)	0	(2,456)	0	110,496	0	0	0	6,907	01/15/2023	1FE

**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)
126650 BC 3	CVS LEASE PASS THRU CE 5.880		09/10/2016	REDEEMED		55,759	55,759	49,849	51,030	0	4,729	0	4,729	0	55,759	0	0	0	2,187	01/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		09/10/2016	REDEEMED		21,825	21,825	20,464	20,705	0	1,120	0	1,120	0	21,825	0	0	0	1,011	01/10/2030	2FE
12665U AA 2	CVS LEASE PASS THRU CE 4.704		09/10/2016	REDEEMED		21,930	21,930	21,930	21,930	0	(0)	0	(0)	0	21,930	0	0	0	688	01/10/2036	2FE
235851 AG 7	DANAHER CORP 5.625		08/15/2016	REDEEMED		1,066,090	1,000,000	1,029,910	1,007,462	0	(2,226)	0	(2,226)	0	1,005,236	0	60,854	60,854	60,938	01/15/2018	1FE
235851 AH 5	DANAHER CORP 5.400		08/15/2016	REDEEMED		2,173,192	1,965,000	2,280,264	2,115,295	0	(28,497)	0	(28,497)	0	2,086,797	0	86,395	86,395	101,394	03/01/2019	1FE
235851 AM 4	DANAHER CORP 3.900		08/15/2016	REDEEMED		4,504,080	4,000,000	4,008,090	4,004,691	0	(634)	0	(634)	0	4,004,057	0	500,023	500,023	100,533	06/23/2021	1FE
249030 AB 3	DENTSPLY INTERNATIONAL 2.750		08/15/2016	MATURED		1,500,000	1,500,000	1,497,855	1,499,689	0	311	0	311	0	1,500,000	0	0	0	41,250	08/15/2016	2FE
26441Y AM 9	DUKE REALTY LP 5.950		07/23/2016	REDEEMED		2,059,502	2,000,000	1,992,500	1,998,810	0	573	0	573	0	1,999,383	0	60,119	60,119	111,728	02/15/2017	2FE
28932M AG 0	ELM RD GENERATING STAT 4.673		07/19/2016	REDEEMED		79,805	79,805	80,171	80,104	0	(299)	0	(299)	0	79,805	0	0	0	3,729	01/19/2031	1FE
268648 AN 2	EMC CORP 3.375		09/01/2016	VARIOUS		3,909,688	4,000,000	3,997,000	3,997,578	0	128	0	128	0	3,997,706	0	(88,018)	(88,018)	102,797	06/01/2023	3FE
29266R AB 4	ENERGIZER HOLDINGS INC 4.700		09/21/2016	CANTOR FITZGERALD		1,053,750	1,000,000	999,920	999,904	0	(2)	0	(2)	0	999,902	0	53,848	53,848	40,081	05/19/2021	3FE
303250 B# 0	FAIR ISAAC 4.720		07/14/2016	MATURED		10,000,000	10,000,000	10,000,000	0	10,000,000	0	0	10,000,000	0	10,000,000	0	0	0	472,000	07/14/2016	2FE
361448 AK 9	GATX CORP 3.500		07/15/2016	MATURED		571,000	571,000	572,439	571,169	0	(169)	0	(169)	0	571,000	0	0	0	19,985	07/15/2016	2FE
369550 AQ 1	GENERAL DYNAMICS CORP 2.250		07/15/2016	MATURED		1,000,000	1,000,000	1,046,720	1,006,295	0	(6,295)	0	(6,295)	0	1,000,000	0	0	0	22,500	07/15/2016	1FE
402629 AG 4	GULFMARK OFFSHORE 6.375		09/29/2016	BAS-MERRILL LYNCH		425,000	1,000,000	412,500	515,000	254,178	38,128	398,252	(105,946)	0	409,054	0	15,946	15,946	63,750	03/15/2022	6FE
427866 AP 3	HERSHEY COMPANY 5.450		09/01/2016	MATURED		1,000,000	1,000,000	996,870	999,653	0	347	0	347	0	1,000,000	0	0	0	54,500	09/01/2016	1FE
460146 CA 9	INTERNATIONAL PAPER CO 7.950		09/09/2016	REDEEMED		459,712	412,000	502,269	445,908	0	(9,185)	0	(9,185)	0	436,723	0	22,989	22,989	24,020	06/15/2018	2FE
464592 AN 4	ISLE OF CAPRI CASINOS 8.875		09/19/2016	WELLS FARGO SECURITIES		1,060,000	1,000,000	1,072,500	1,057,500	11,031	(27,379)	0	(16,348)	0	1,041,152	0	18,848	18,848	68,288	06/15/2020	4FE
464592 AQ 7	ISLE OF CAPRI CASINOS 5.875		09/20/2016	VARIOUS		2,092,500	2,000,000	1,997,500	1,998,171	0	297	0	297	0	1,998,467	0	94,033	94,033	119,948	03/15/2021	4FE
46625H JA 9	JP MORGAN CHASE 3.150		07/05/2016	MATURED		1,000,000	1,000,000	997,600	999,736	0	264	0	264	0	1,000,000	0	0	0	31,500	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
521615 AA 2	LEA POWER PARTNERS (14 6.595		09/15/2016	REDEEMED		12,643	12,643	12,643	12,643	0	0	0	0	0	12,643	0	0	0	625	06/15/2033	3FE
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
693476 BM 4	PNC FUNDING CORP 2.700		08/22/2016	REDEEMED		1,000,000	1,000,000	998,790	999,794	0	163	0	163	0	999,957	0	43	43	24,975	09/19/2016	1FE
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
742741 AA 9	PROCTER & GAMBLE CO 9.360		07/01/2016	REDEEMED		119,520	119,520	149,741	132,783	0	(13,263)	0	(13,263)	0	119,520	0	0	0	11,187	01/01/2021	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		2,000,000	2,000,000	2,003,720	2,000,144	0	(144)	0	(144)	0	2,000,000	0	0	0	119,000	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
78401F AG 2	SBA TELECOM INC 5.750		09/15/2016	REDEEMED		1,028,750	1,000,000	1,047,500	1,022,862	0	5,888	0	5,888	0	1,028,750	0	0	0	65,786	07/15/2020	4FE
85207U AF 2	SPRINT CORP 7.875		09/07/2016	NOMURA SECURITIES INTL		1,945,000	2,000,000	2,215,000	1,512,000	672,200	(13,008)	0	659,192	0	2,171,192	0	(226,192)	(226,192)	156,188	09/15/2023	4FE
85207U AH 8	SPRINT CORP 7.125		09/06/2016	J P MORGAN CHASE SECURITI		941,250	1,000,000	1,000,000	722,500	277,500	0	0	277,500	0	1,000,000	0	(58,750)	(58,750)	52,250	06/15/2024	4FE
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		3,000,000	3,000,000	2,998,860	2,999,830	0	170	0	170	0	3,000,000	0	0	0	176,250	07/15/2016	1FE
89233P SE 2	TOYOTA MOTOR CREDIT 2.000		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

**TRAVELERS CASUALTY AND SURETY COMPANY**

**SCHEDULE D - PART 4**

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

QE058

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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)	
90261X	BY	7	R	UBS AG STAMFORD	5.875	2,000,000	2,000,000	1,996,760	1,999,719	0	281	0	281	0	2,000,000	0	0	0	117,500	07/15/2016	2FE	
90783W	AA	1		UNION PACIFIC PASS THR	5.866	56,001	56,001	56,001	56,000	0	0	0	0	0	56,001	0	0	0	3,285	07/02/2030	1FE	
25468P	CM	6		WALT DISNEY COMPANY	1.350	1,000,000	1,000,000	992,060	998,966	0	1,034	0	1,034	0	1,000,000	0	0	0	13,500	08/16/2016	1FE	
94106L	AX	7		WASTE MANAGEMENT INC	2.600	2,000,000	2,000,000	2,007,540	2,001,022	0	(1,022)	0	(1,022)	0	2,000,000	0	0	0	52,000	09/01/2016	2FE	
978097	AC	7		WOLVERINE WORLD	6.125	4,336,903	4,191,000	4,375,179	4,284,727	0	(22,380)	0	(22,380)	0	4,262,346	0	74,557	74,557	235,307	10/15/2020	3FE	
988498	AH	4		YUM! BRANDS INC	3.750	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	
06415C	AA	7	A	BANK OF NOVA SCOTIA (1	2.150	1,000,000	1,000,000	999,530	999,933	0	67	0	67	0	1,000,000	0	0	0	21,500	08/03/2016	1FE	
78008T	LB	8	A	ROYAL BANK OF CANADA	2.300	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	
891145	RB	2	A	TORONTO DOMINION BANK	1.625	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	F	AMERICA MOVIL SA	2.375	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	
049255	AG	7	F	ATLAS COPCO AB (144A)	5.600	1,330,571	1,285,000	1,401,545	1,313,932	0	(13,778)	0	(13,778)	0	1,300,155	0	30,416	30,416	55,969	05/22/2017	1FE	
25243Y	AJ	8	F	DIAGEO CAPITAL PLC	5.500	3,000,000	3,000,000	2,992,230	2,998,979	0	1,021	0	1,021	0	3,000,000	0	0	0	165,000	09/30/2016	1FE	
411349	AA	1	F	HANSON PLC	6.125	2,000,000	2,000,000	1,982,640	1,998,407	0	1,593	0	1,593	0	2,000,000	0	0	0	122,500	08/15/2016	3FE	
6325C0	CE	9	F	NATIONAL AUSTRALIA BAN	3.000	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	
87020L	AC	0	F	SWEDBANK HYPOTEK AB (1	2.125	2,000,000	2,000,000	1,996,500	1,999,566	0	434	0	434	0	2,000,000	0	0	0	42,382	08/31/2016	1FE	
05949Q	AW	5		BAFC 2006-2 2A15 CMO	5.750	21,041	21,041	20,921	19,505	0	1,536	0	1,537	0	21,041	0	0	0	785	03/25/2036	1FM	
07386H	NQ	0		BALTA 2004-12 1A1 CMO	1.225	283,759	283,759	221,332	222,153	0	61,607	0	61,607	0	283,759	0	0	0	2,138	01/25/2035	1FM	
05948X	BV	2		BOAMS 2003-D 2A4 CMO	3.374	89,877	89,877	87,216	87,246	0	2,631	0	2,631	0	89,877	0	0	0	1,930	05/25/2033	1FM	
05948X	EB	3		BOAMS 2003-E 2A1 CMO	3.275	6,440	6,440	6,206	6,201	0	239	0	239	0	6,440	0	0	0	129	06/25/2033	1FM	
17315M	AJ	4		CMLTI 2009-7 5A1 CMO (	5.500	506,310	506,310	512,797	471,333	0	34,977	0	34,977	0	506,310	0	0	0	18,260	12/25/2035	1FM	
22541Q	4A	7		CSFB 2003-29 4A1 CMO	6.000	307,830	307,830	319,335	317,647	(0)	(9,817)	0	(9,817)	0	307,830	0	0	0	13,556	12/25/2033	1FM	
2254W0	JY	2		CSFB 2004-7 3A1 CMO	5.000	226,520	226,520	228,609	226,219	0	301	0	301	0	226,520	0	0	0	7,117	10/25/2019	1FM	
12646X	AJ	1		CSMC 2013-IVR3 A2 CMO	3.000	314,896	314,896	297,183	299,964	0	14,932	0	14,932	0	314,896	0	0	0	6,178	05/25/2043	1FM	
12647M	AM	7		CSMC 2013-6 1A1 CMO	2.500	339,865	339,865	331,900	333,233	0	6,632	0	6,632	0	339,865	0	0	0	5,695	07/25/2028	1FM	
12667F	A4	7		CWALT 2004-33 3A1 CMO	2.682	14,490	14,490	10,396	8,099	0	6,390	0	6,390	0	14,490	0	0	0	262	12/25/2034	1FM	
36242D	KV	4		GSR 2004-12 2A2 CMO	2.935	3,118	3,118	1,497	1,497	0	1,621	0	1,621	0	3,118	0	0	0	55	12/25/2034	1FM	
46640M	AX	8		JPMIT 2013-3 A10 CMO (	3.433	615,888	615,888	601,068	602,034	0	13,854	0	13,854	0	615,888	0	0	0	13,372	07/25/2043	1FM	
576455	AC	3		MABS 2006-HE5 A3	685	260,284	260,284	129,481	110,428	0	149,857	0	149,857	0	260,284	0	0	0	1,046	11/25/2036	1FM	
55275R	AD	4		MABS 2006-NC3 A4	685	216,333	216,333	96,311	81,425	0	134,908	0	134,908	0	216,333	0	0	0	876	10/25/2036	1FM	
55265K	A7	4		MASTR 2003-7 2A3 CMO	5.000	34,117	34,117	34,458	34,012	0	105	0	105	0	34,117	0	0	0	1,127	08/25/2018	1FM	
55265K	K2	4		MASTR 2003-8 2A1 CMO	4.500	5,895	5,895	5,918	5,878	0	17	0	17	0	5,895	0	0	0	177	09/25/2018	1FM	
55265K	M6	3		MASTR 2003-8 8A1 CMO	5.500	363,664	363,664	355,367	357,011	0	6,653	0	6,653	0	363,664	0	0	0	13,494	09/25/2033	1FM	
55265K	P3	7		MASTR 2003-9 1A1 CMO	5.000	63,788	63,788	63,459	63,532	0	256	0	256	0	63,788	0	0	0	2,195	10/25/2018	1FM	
61744C	BD	7		MSAC 2004-SD1 A	1.325	219,362	219,362	196,911	195,181	0	24,181	0	24,181	0	219,362	0	0	0	1,877	08/25/2034	1FM	
76110H	M6	3		RALI 2005-QA1 A1 CMO	825	381,272	381,272	318,362	333,513	0	47,759	0	47,759	0	381,272	0	0	0	2,004	01/25/2035	1FM	
76112B	WV	8		RAMP 2005-RS7 A3	895	280,405	280,405	196,984	221,453	0	58,952	0	58,952	0	280,405	0	0	0	1,577	07/25/2035	1FM	

SCHEDULE D - PART 4

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

QE059

Table with 22 columns: 1-10 (CUSIP, Description, Disposal Date, Name of Purchaser, Number of Shares, Consideration, Par Value, Actual Cost, Prior Year Book/Adjusted Carrying Value), 11-15 (Change in Book/Adjusted Carrying Value), 16-19 (Book/Adjusted Carrying Value, Foreign Exchange Gain, Realized Gain, Total Gain), 20-22 (Bond Interest/Stock Dividends, Stated Contractual Maturity Date, NAIC Designation or Market Indicator).

**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)
8399999	Total Bonds					579,649,632	578,267,357	593,377,221	567,971,531	11,582,494	(557,149)	398,252	10,627,094	0	578,598,625	0	1,051,007	1,051,007	16,393,938	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	10,311,000	1,031,100	100.00	1,037,608	1,056,878	(19,270)	0	0	(19,270)	0	1,037,608	0	(6,508)	(6,508)	66,589	XXX	P2UFE..
8499999	Total Preferred Stocks - Industrial and Miscellaneous					1,031,100	XXX	1,037,608	1,056,878	(19,270)	0	0	(19,270)	0	1,037,608	0	(6,508)	(6,508)	66,589	XXX	XXX
8999997	Total Preferred Stocks - Part 4					1,031,100	XXX	1,037,608	1,056,878	(19,270)	0	0	(19,270)	0	1,037,608	0	(6,508)	(6,508)	66,589	XXX	XXX
8999999	Total Preferred Stocks					1,031,100	XXX	1,037,608	1,056,878	(19,270)	0	0	(19,270)	0	1,037,608	0	(6,508)	(6,508)	66,589	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
12514G	10 8 CDW CORP		07/28/2016	VARIOUS	16,716,000	712,358	XXX	712,391	0	0	42,413	(42,413)	0	669,978	0	42,382	42,382	0	XXX	L.....	
38173M	10 2 GOLUB CAPITAL BDC INC		08/30/2016	CITIGROUP GLOBAL MKTS	24,822,000	466,018	XXX	395,911	412,790	(16,878)	0	0	(16,878)	0	395,911	0	70,108	70,108	15,886	XXX	L.....
62913F	50 8 NII HOLDINGS INC CL B		09/08/2016	VARIOUS	12,112,998	37,322	XXX	61,171	61,170	0	0	22,652	(22,652)	0	38,519	0	(1,198)	(1,198)	0	XXX	L.....
9099999	Total Common Stocks - Industrial and Miscellaneous					1,215,698	XXX	1,169,472	473,960	(16,878)	0	65,065	(81,943)	0	1,104,408	0	111,292	111,292	15,886	XXX	XXX
9799997	Total Common Stocks - Part 4					1,215,698	XXX	1,169,472	473,960	(16,878)	0	65,065	(81,943)	0	1,104,408	0	111,292	111,292	15,886	XXX	XXX
9799999	Total Common Stocks					1,215,698	XXX	1,169,472	473,960	(16,878)	0	65,065	(81,943)	0	1,104,408	0	111,292	111,292	15,886	XXX	XXX
9899999	Total Preferred and Common Stocks					2,246,798	XXX	2,207,080	1,530,838	(36,148)	0	65,065	(101,213)	0	2,142,016	0	104,784	104,784	82,475	XXX	XXX
9999999	Total Bonds, Preferred and Common Stocks					581,896,430	XXX	595,584,301	569,502,369	11,546,346	(557,149)	463,317	10,525,881	0	580,740,641	0	1,155,791	1,155,791	16,476,413	XXX	XXX

QE05.10

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

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

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

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

**NONE**

**SCHEDULE DB - PART B - SECTION 1**

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
<b>Short Futures</b>																					
<b>Hedging Other</b>																					
TYZ6.....	.....(4,000)	(4,000,000)	US 10YR NOTE (CBT) DEC16....	Portfolio Hedge.....	D-1.....	Interest...	12/31/2016	CBT.....	08/26/2016	....131.3146	....131.1250	.....758,216	.....0	.....0	.....0	.....0	.....758,216	.....758,216	.....5,400,000	.....0001	.....(1,000)
13429999. Total-Short Futures-Hedging Other.....													758,216	0	0	0	758,216	758,216	5,400,000	XXX	XXX
13899999. Total-Short Futures.....													758,216	0	0	0	758,216	758,216	5,400,000	XXX	XXX
14099999. Total-Hedging Other.....													758,216	0	0	0	758,216	758,216	5,400,000	XXX	XXX
14499999. TOTAL.....													758,216	0	0	0	758,216	758,216	5,400,000	XXX	XXX

QE07

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

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
<b>Exchange Traded Derivatives</b>											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	.....0	.....0	.....0	.....758,216	.....0	.....0	.....5,400,000	.....0
0999999. Gross Totals.....				.....0	.....0	.....0	.....758,216	.....0	.....0	.....5,400,000	.....0
1. Offset per SSAP No. 64.....				.....0	.....0						
2. Net after right of offset per SSAP No. 64.....				.....0	.....0						

QE08



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

Collateral for Derivative Instruments Open as of Current Statement Date

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

**NONE**

QE09

**TRAVELERS CASUALTY AND SURETY 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.....	.....152,754	.....152,754	10/03/2016...
	REPO - CREDIT A TREASURY.....	.....	1.....	.....20,415,509	.....20,415,509	10/03/2016...
	REPO - DAIWA A TREASURY.....	.....	1.....	.....20,415,509	.....20,415,509	10/03/2016...
	REPO - HSBC A TREASURY.....	.....	1.....	.....20,415,509	.....20,415,509	10/03/2016...
0199999.	U.S. Government - Issuer Obligations.....			.....61,399,281	.....61,399,281	XXX
0599999.	Total - U.S. Government.....			.....61,399,281	.....61,399,281	XXX
6199999.	Total - Issuer Obligations.....			.....61,399,281	.....61,399,281	XXX
6599999.	Subtotal - Bonds.....			.....61,399,281	.....61,399,281	XXX
9999999.	Totals.....			.....61,399,281	.....61,399,281	XXX

General Interrogatories:

- Total activity for the year: Fair Value \$.....9,422,635 Book/Adjusted Carrying Value \$.....9,422,635
- Average balance for the year: Fair Value \$.....62,874,267 Book/Adjusted Carrying Value \$.....62,874,267
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....61,399,281 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

**NONE**

# TRAVELERS CASUALTY AND SURETY 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..... Hartford,CT.....		.....0.000	.....0	.....0	.....102,048	.....(152,084)	.....201,562	XXX
Citibank, N.A. - China..... Shanghai,CH.....		.....0.000	.....0	.....0	.....61,156	.....52,181	.....47,579	XXX
Citibank, N.A..... New Castle,DE.....		.....0.000	.....0	.....0	.....0	.....0	.....0	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....163,205	.....(99,903)	.....249,141	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....163,205	.....(99,903)	.....249,141	XXX
0499999. Cash in Company's Office.....	XXX	XXX	XXX	XXX	.....177	.....167	.....132	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....163,382	.....(99,735)	.....249,273	XXX

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

Show Investments Owned End of Current Quarter

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

**NONE**

QE13



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

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

**Physicians - Including Surgeons and Osteopaths**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(4,411)	0	0	17,123
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(4,411)	0	0	17,123

**DETAILS OF WRITE-INS**

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



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

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

**Hospitals**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(3,151)	0	0	12,231
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	(82,888)	0	0	322,262
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(86,039)	0	0	334,493

**DETAILS OF WRITE-INS**

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



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

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

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	(5,042)	0	0	19,569
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(5,042)	0	0	19,569

**DETAILS OF WRITE-INS**

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



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

**Overflow Page  
NONE**



**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For the Period Ended September 30, 2016

NAIC Group Code.....3548

NAIC Company Code.....19038

Company Name: TRAVELERS CASUALTY AND SURETY COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....955,512	.....624,798	.....(39,236)

2. Commercial Multiple Peril (CMP) Packaged Policies

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