

QUARTERLY STATEMENT
AS OF JUNE 30, 2017
OF THE CONDITION AND AFFAIRS OF THE
TRAVELERS CASUALTY AND SURETY COMPANY

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

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

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

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

OFFICERS

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

DIRECTORS

JAY STEVEN BENET BRIAN WILLIAM MacLEAN 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 July, 2017
Sandra M. Bachman Notary Public
My Commission Expires September 30, 2017



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

ASSETS

| | Current Statement Date | | | 4 December 31 Prior Year Net Admitted Assets |
|--|------------------------|----------------------------|--|---|
| | 1 Assets | 2 Nonadmitted Assets | 3 Net Admitted Assets (Cols. 1 - 2) | |
| 1. Bonds..... | 9,289,419,787 | 0 | 9,289,419,787 | 9,132,252,013 |
| 2. Stocks: | | | | |
| 2.1 Preferred stocks..... | 32,111,605 | 0 | 32,111,605 | 30,957,660 |
| 2.2 Common stocks..... | 4,152,503,200 | 0 | 4,152,503,200 | 3,847,377,924 |
| 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 (\$.....(372,738)), cash equivalents (\$.....0) and short-term investments (\$.....282,278,470)..... | 281,905,732 | 0 | 281,905,732 | 722,305,385 |
| 6. Contract loans (including \$.....0 premium notes)..... | 0 | 0 | 0 | 0 |
| 7. Derivatives..... | 0 | 0 | 0 | 0 |
| 8. Other invested assets..... | 928,346,206 | 26,035,822 | 902,310,385 | 847,125,360 |
| 9. Receivables for securities..... | 209,833 | 0 | 209,833 | 13,092 |
| 10. Securities lending reinvested collateral assets..... | 54,197,416 | 0 | 54,197,416 | 36,370,716 |
| 11. Aggregate write-ins for invested assets..... | 0 | 0 | 0 | 0 |
| 12. Subtotals, cash and invested assets (Lines 1 to 11)..... | 14,738,693,780 | 26,035,822 | 14,712,657,958 | 14,616,402,150 |
| 13. Title plants less \$.....0 charged off (for Title insurers only)..... | 0 | 0 | 0 | 0 |
| 14. Investment income due and accrued..... | 93,216,888 | 0 | 93,216,888 | 95,528,872 |
| 15. Premiums and considerations: | | | | |
| 15.1 Uncollected premiums and agents' balances in the course of collection..... | 582,113,284 | 34,006,464 | 548,106,820 | 523,166,370 |
| 15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....24,336,992 earned but unbilled premiums)..... | 1,025,931,647 | 4,899,078 | 1,021,032,569 | 931,600,506 |
| 15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0)..... | 17,943,492 | 1,374,748 | 16,568,743 | 13,015,128 |
| 16. Reinsurance: | | | | |
| 16.1 Amounts recoverable from reinsurers..... | 17,906,866 | 0 | 17,906,866 | (2,706,342) |
| 16.2 Funds held by or deposited with reinsured companies..... | 1,257,193 | 0 | 1,257,193 | 1,310,660 |
| 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..... | 1,867,691 | 0 | 1,867,691 | 0 |
| 18.2 Net deferred tax asset..... | 314,349,824 | 58,690,108 | 255,659,716 | 250,496,668 |
| 19. Guaranty funds receivable or on deposit..... | 902,170 | 0 | 902,170 | 1,031,247 |
| 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..... | 62,115,139 | 0 | 62,115,139 | 64,500,432 |
| 24. Health care (\$.....0) and other amounts receivable..... | 0 | 0 | 0 | 0 |
| 25. Aggregate write-ins for other than invested assets..... | 54,826,432 | 1,218,650 | 53,607,782 | 69,994,451 |
| 26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25)..... | 16,911,124,405 | 126,224,869 | 16,784,899,536 | 16,564,340,144 |
| 27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts..... | 0 | 0 | 0 | 0 |
| 28. Total (Lines 26 and 27)..... | 16,911,124,405 | 126,224,869 | 16,784,899,536 | 16,564,340,144 |

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..... | 17,823,088 | 0 | 17,823,088 | 36,070,747 |
| 2502. Equities and deposits in pools and associations..... | 13,520,138 | 0 | 13,520,138 | 11,507,430 |
| 2503. Amounts receivable under high deductible policies..... | 12,182,224 | 1,218,650 | 10,963,574 | 11,674,173 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | 11,300,982 | 0 | 11,300,982 | 10,742,102 |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)..... | 54,826,432 | 1,218,650 | 53,607,782 | 69,994,451 |

LIABILITIES, SURPLUS AND OTHER FUNDS

| | 1 Current Statement Date | 2 December 31 Prior Year |
|--|--------------------------------|--------------------------------|
| 1. Losses (current accident year \$.....906,979,983)..... | 6,087,420,373 | 5,954,948,262 |
| 2. Reinsurance payable on paid losses and loss adjustment expenses..... | 252,556,276 | 230,726,982 |
| 3. Loss adjustment expenses..... | 1,397,414,158 | 1,400,869,800 |
| 4. Commissions payable, contingent commissions and other similar charges..... | 96,407,323 | 137,287,831 |
| 5. Other expenses (excluding taxes, licenses and fees)..... | 97,809,167 | 131,989,621 |
| 6. Taxes, licenses and fees (excluding federal and foreign income taxes)..... | 65,406,268 | 74,025,606 |
| 7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses))..... | 0 | 29,630,434 |
| 7.2 Net deferred tax liability..... | 0 | 0 |
| 8. Borrowed money \$.....59,387 and interest thereon \$.....5,121..... | 64,509 | 86,613 |
| 9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....166,575,984 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)..... | 2,122,714,996 | 2,015,473,092 |
| 10. Advance premium..... | 3,979 | 1,000 |
| 11. Dividends declared and unpaid: | | |
| 11.1 Stockholders..... | 0 | 0 |
| 11.2 Policyholders..... | 12,353,114 | 10,768,449 |
| 12. Ceded reinsurance premiums payable (net of ceding commissions)..... | 54,272,000 | 40,418,953 |
| 13. Funds held by company under reinsurance treaties..... | 0 | 0 |
| 14. Amounts withheld or retained by company for account of others..... | 9,295,814 | 11,461,687 |
| 15. Remittances and items not allocated..... | 2,813,951 | 3,050,107 |
| 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..... | 8,956,519 | 13,730,581 |
| 22. Payable for securities lending..... | 54,197,416 | 36,370,716 |
| 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..... | (11,561,918) | (12,343,030) |
| 26. Total liabilities excluding protected cell liabilities (Lines 1 through 25)..... | 10,250,123,943 | 10,078,496,703 |
| 27. Protected cell liabilities..... | 0 | 0 |
| 28. Total liabilities (Lines 26 and 27)..... | 10,250,123,943 | 10,078,496,703 |
| 29. Aggregate write-ins for special surplus funds..... | 12,776,598 | 13,582,113 |
| 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)..... | 3,867,174,409 | 3,817,436,742 |
| 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)..... | 6,534,775,593 | 6,485,843,440 |
| 38. Totals (Page 2, Line 28, Col. 3)..... | 16,784,899,536 | 16,564,340,144 |

DETAILS OF WRITE-INS

| | | |
|--|--------------|--------------|
| 2501. Escheat liability..... | 543,316 | 581,666 |
| 2502. Special reserve fund..... | 500,000 | 500,000 |
| 2503. Retroactive reinsurance reserve assumed..... | 246,724 | 247,036 |
| 2598. Summary of remaining write-ins for Line 25 from overflow page..... | (12,851,958) | (13,671,731) |
| 2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above)..... | (11,561,918) | (12,343,030) |
| 2901. Special surplus from retroactive reinsurance..... | 12,776,598 | 13,582,113 |
| 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)..... | 12,776,598 | 13,582,113 |
| 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 |
|---|------------------------------|----------------------------|--------------------------------------|
| UNDERWRITING INCOME | | | |
| 1. Premiums earned: | | | |
| 1.1 Direct..... (written \$.... 151,303,578)..... | 154,014,727 | 164,567,663 | 323,998,097 |
| 1.2 Assumed..... (written \$.... 2,335,395,033)..... | 2,231,912,533 | 2,137,925,222 | 4,354,002,586 |
| 1.3 Ceded..... (written \$.... 155,150,966)..... | 158,803,566 | 169,418,934 | 332,742,543 |
| 1.4 Net..... (written \$.... 2,331,547,645)..... | 2,227,123,694 | 2,133,073,950 | 4,345,258,140 |
| DEDUCTIONS: | | | |
| 2. Losses incurred (current accident year \$.... 1,319,068,003): | | | |
| 2.1 Direct..... | 46,978,606 | 76,856,102 | 259,479,756 |
| 2.2 Assumed..... | 1,278,323,053 | 1,139,198,329 | 2,256,603,754 |
| 2.3 Ceded..... | 53,937,541 | 80,597,628 | 269,984,822 |
| 2.4 Net..... | 1,271,364,117 | 1,135,456,802 | 2,246,098,688 |
| 3. Loss adjustment expenses incurred..... | 241,295,516 | 234,294,029 | 508,448,067 |
| 4. Other underwriting expenses incurred..... | 680,413,368 | 664,667,984 | 1,333,412,970 |
| 5. Aggregate write-ins for underwriting deductions..... | 0 | 0 | 0 |
| 6. Total underwriting deductions (Lines 2 through 5)..... | 2,193,073,000 | 2,034,418,815 | 4,087,959,725 |
| 7. Net income of protected cells..... | 0 | 0 | 0 |
| 8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7)..... | 34,050,694 | 98,655,135 | 257,298,415 |
| INVESTMENT INCOME | | | |
| 9. Net investment income earned..... | 190,006,631 | 176,312,271 | 1,114,470,935 |
| 10. Net realized capital gains (losses) less capital gains tax of \$.... (1,957,701)..... | (8,640,128) | (18,303,365) | (12,613,173) |
| 11. Net investment gain (loss) (Lines 9 + 10)..... | 181,366,503 | 158,008,906 | 1,101,857,761 |
| OTHER INCOME | | | |
| 12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.... 1,044,460 amount charged off \$.... 4,997,755)..... | (3,953,296) | (3,430,572) | (7,858,731) |
| 13. Finance and service charges not included in premiums..... | 7,969,371 | 7,597,288 | 15,362,704 |
| 14. Aggregate write-ins for miscellaneous income..... | (442,347) | (626,256) | (1,092,895) |
| 15. Total other income (Lines 12 through 14)..... | 3,573,728 | 3,540,460 | 6,411,078 |
| 16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)..... | 218,990,924 | 260,204,501 | 1,365,567,254 |
| 17. Dividends to policyholders..... | 4,710,556 | 3,706,554 | 8,771,355 |
| 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)..... | 214,280,369 | 256,497,947 | 1,356,795,899 |
| 19. Federal and foreign income taxes incurred..... | 46,086,715 | 68,180,735 | 172,879,327 |
| 20. Net income (Line 18 minus Line 19) (to Line 22)..... | 168,193,653 | 188,317,212 | 1,183,916,572 |
| CAPITAL AND SURPLUS ACCOUNT | | | |
| 21. Surplus as regards policyholders, December 31 prior year..... | 6,485,843,440 | 6,376,266,631 | 6,376,266,631 |
| 22. Net income (from Line 20)..... | 168,193,653 | 188,317,212 | 1,183,916,572 |
| 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 \$.... 8,293,516..... | 320,650,463 | 371,697,992 | (23,063,228) |
| 25. Change in net unrealized foreign exchange capital gain (loss)..... | 3,134,107 | 976,693 | (1,232,123) |
| 26. Change in net deferred income tax..... | 4,341,300 | 5,417,057 | 2,125,803 |
| 27. Change in nonadmitted assets..... | (4,387,371) | (14,144,674) | 22,829,784 |
| 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..... | (443,000,000) | (553,000,000) | (1,075,000,000) |
| 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)..... | 48,932,153 | (735,721) | 109,576,809 |
| 39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38)..... | 6,534,775,593 | 6,375,530,910 | 6,485,843,440 |

DETAILS OF WRITE-INS

| | | | |
|--|-----------|-----------|-------------|
| 0501. | 0 | 0 | 0 |
| 0502. | 0 | 0 | 0 |
| 0503. | 0 | 0 | 0 |
| 0598. Summary of remaining write-ins for Line 5 from overflow page..... | 0 | 0 | 0 |
| 0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above)..... | 0 | 0 | 0 |
| 1401. Fines and penalties of regulatory authorities..... | 47,993 | (46,478) | (77,403) |
| 1402. Other assets tri-party/tax credit bond income..... | 23,361 | 18,930 | 42,083 |
| 1403. Profit and loss, miscellaneous..... | (82,114) | (166,861) | (338,357) |
| 1498. Summary of remaining write-ins for Line 14 from overflow page..... | (431,587) | (431,847) | (719,219) |
| 1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above)..... | (442,347) | (626,256) | (1,092,895) |
| 3701. | 0 | 0 | 0 |
| 3702. | 0 | 0 | 0 |
| 3703. | 0 | 0 | 0 |
| 3798. Summary of remaining write-ins for Line 37 from overflow page..... | 0 | 0 | 0 |
| 3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above)..... | 0 | 0 | 0 |

TRAVELERS CASUALTY AND SURETY COMPANY

CASH FLOW

| | 1 Current Year to Date | 2 Prior Year To Date | 3 Prior Year Ended December 31 |
|---|------------------------------|----------------------------|--------------------------------------|
| CASH FROM OPERATIONS | | | |
| 1. Premiums collected net of reinsurance..... | 2,226,676,183 | 2,135,275,309 | 4,365,656,346 |
| 2. Net investment income..... | 222,841,202 | 192,446,136 | 1,175,960,966 |
| 3. Miscellaneous income..... | 3,573,728 | 3,540,460 | 6,411,078 |
| 4. Total (Lines 1 through 3)..... | 2,453,091,112 | 2,331,261,904 | 5,548,028,390 |
| 5. Benefit and loss related payments..... | 1,137,622,454 | 1,233,685,314 | 2,170,911,276 |
| 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..... | 1,007,511,547 | 970,167,155 | 1,785,275,123 |
| 8. Dividends paid to policyholders..... | 3,125,891 | 2,743,179 | 7,804,536 |
| 9. Federal and foreign income taxes paid (recovered) net of \$..... 1,964,138 tax on capital gains (losses)..... | 75,627,140 | 77,221,081 | 163,650,675 |
| 10. Total (Lines 5 through 9)..... | 2,223,887,031 | 2,283,816,730 | 4,127,641,611 |
| 11. Net cash from operations (Line 4 minus Line 10)..... | 229,204,081 | 47,445,175 | 1,420,386,779 |
| CASH FROM INVESTMENTS | | | |
| 12. Proceeds from investments sold, matured or repaid: | | | |
| 12.1 Bonds..... | 927,011,369 | 867,098,849 | 1,900,676,610 |
| 12.2 Stocks..... | 1,034,412 | 1,357,766 | 3,751,092 |
| 12.3 Mortgage loans..... | 0 | 0 | 0 |
| 12.4 Real estate..... | 0 | 0 | 0 |
| 12.5 Other invested assets..... | 87,129,016 | 75,603,273 | 153,646,401 |
| 12.6 Net gains or (losses) on cash, cash equivalents and short-term investments..... | 0 | 0 | 0 |
| 12.7 Miscellaneous proceeds..... | (8,129,633) | 37,946,903 | 31,073,346 |
| 12.8 Total investment proceeds (Lines 12.1 to 12.7)..... | 1,007,045,164 | 982,006,791 | 2,089,147,450 |
| 13. Cost of investments acquired (long-term only): | | | |
| 13.1 Bonds..... | 1,112,496,524 | 735,591,634 | 2,001,105,497 |
| 13.2 Stocks..... | 0 | 0 | 0 |
| 13.3 Mortgage loans..... | 0 | 0 | 0 |
| 13.4 Real estate..... | 0 | 0 | 0 |
| 13.5 Other invested assets..... | 133,389,166 | 93,459,545 | 221,156,447 |
| 13.6 Miscellaneous applications..... | 22,797,503 | 9,074,953 | 6,498,634 |
| 13.7 Total investments acquired (Lines 13.1 to 13.6)..... | 1,268,683,192 | 838,126,132 | 2,228,760,578 |
| 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)..... | (261,638,027) | 143,880,659 | (139,613,128) |
| CASH FROM FINANCING AND MISCELLANEOUS SOURCES | | | |
| 16. Cash provided (applied): | | | |
| 16.1 Surplus notes, capital notes..... | 0 | 0 | 0 |
| 16.2 Capital and paid in surplus, less treasury stock..... | 0 | 0 | 0 |
| 16.3 Borrowed funds..... | (22,367) | (20,885) | (42,498) |
| 16.4 Net deposits on deposit-type contracts and other insurance liabilities..... | 0 | 0 | 0 |
| 16.5 Dividends to stockholders..... | 443,000,000 | 553,000,000 | 1,075,000,000 |
| 16.6 Other cash provided (applied)..... | 35,056,660 | 64,975,057 | (14,444,519) |
| 17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6)..... | (407,965,707) | (488,045,829) | (1,089,487,017) |
| RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS | | | |
| 18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17)..... | (440,399,653) | (296,719,995) | 191,286,633 |
| 19. Cash, cash equivalents and short-term investments: | | | |
| 19.1 Beginning of year..... | 722,305,385 | 531,018,752 | 531,018,752 |
| 19.2 End of period (Line 18 plus Line 19.1)..... | 281,905,732 | 234,298,757 | 722,305,385 |
| Note: Supplemental disclosures of cash flow information for non-cash transactions: | | | |
| 20.0001 Exchange of bonds..... | 7,173,900 | 14,030,500 | 35,043,323 |
| 20.0002 Stock distribution from limited partnership..... | 1,015,882 | 1,414,863 | 1,414,863 |
| 20.0003 Interest payment received in securities..... | 274,040 | 325,167 | 624,052 |
| 20.0004 Bonds exchanged for stock..... | 0 | 0 | 73,269 |

NOTES TO FINANCIAL STATEMENTS**Note 1 – Summary of Significant Accounting Policies and Going Concern**

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 does not apply any statutory accounting practices that would be considered a permitted practice in its financial statements.

| <u>Net Income</u> | <u>SSAP #</u> | <u>F/S Page</u> | <u>F/S Line #</u> | <u>June 30, 2017</u> | <u>December 31, 2016</u> |
|--|-------------------|---------------------|-----------------------|-------------------------|--------------------------|
| 1. Travelers Casualty and Surety Company state basis | XXX | XXX | XXX | \$ 168,193,653 | \$ 1,183,916,572 |
| 2. State Prescribed Practices that is an increase/(decrease) from NAIC SAP | | | | - | - |
| 3. State Permitted Practices that is an increase/(decrease) from NAIC SAP | | | | - | - |
| 4. NAIC SAP (1-2-3=4) | XXX | XXX | XXX | <u>\$ 168,193,653</u> | <u>\$ 1,183,916,572</u> |
| <u>Surplus</u> | | | | | |
| 5. Travelers Casualty and Surety Company state basis | XXX | XXX | XXX | \$ 6,534,775,593 | \$ 6,485,843,440 |
| 6. State Prescribed Practices that is an increase/(decrease) from NAIC SAP | | | | - | - |
| 7. State Permitted Practices that is an increase/(decrease) from NAIC SAP | | | | - | - |
| 8. NAIC SAP (5-6-7=8) | XXX | XXX | XXX | <u>\$ 6,534,775,593</u> | <u>\$ 6,485,843,440</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.

D. Going Concern:

Not applicable.

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) The Company had no loan-backed or structured securities with other-than-temporary impairments recognized in 2017.

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 | \$ | 708,952 |
| | 2. 12 Months or Longer | \$ | 136,220 |
| | | | |
| b. The aggregate related fair value of securities with unrealized losses: | | | |
| | 1. Less than 12 Months | \$ | 88,913,589 |
| | 2. 12 Months or Longer | \$ | 20,249,473 |

(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.

L. 5* Securities:

No significant change.

M. Short Sales:

No significant change.

N. Prepayment Penalty and Acceleration Fees:

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.

NOTES TO FINANCIAL STATEMENTS

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

Through June 30, 2017, the Company sold \$370.4 million of securities to the Travelers Money Market Liquidity Pool as follows:

| (in millions) | <u>Proceeds</u> |
|-------------------|-----------------|
| February 17, 2017 | \$ 94.6 |
| April 26, 2017 | 261.6 |
| June 21, 2017 | 14.2 |

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 June 30, 2017, the Company paid ordinary dividends totaling \$443 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

| (in millions) | <u>Ordinary</u> | <u>Extraordinary</u> | <u>Total</u> |
|----------------|-----------------|----------------------|--------------|
| March 20, 2017 | \$ 262 | \$ - | \$ 262 |
| June 20, 2017 | 181 | - | 181 |

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) Not applicable.

(4) Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

A. (1) Securities measured and reported at fair value as of June 30, 2017:

| <u>Description</u> | <u>Level 1</u> | <u>Level 2</u> | <u>Level 3</u> | <u>Total</u> |
|--------------------------------|----------------|----------------|----------------|---------------|
| Bonds | | | | |
| Industrial and miscellaneous | \$ - | \$ 34,488,854 | \$ - | \$ 34,488,854 |
| Preferred stock | | | | |
| Redeemable | - | 29,054,675 | - | 29,054,675 |
| Nonredeemable | 129,530 | 1,767,400 | - | 1,896,930 |
| Total preferred stock | 129,530 | 30,822,075 | - | 30,951,605 |
| Common stock | | | | |
| Industrial and miscellaneous | 7,845,641 | - | - | 7,845,641 |
| Total securities at fair value | \$ 7,975,171 | \$ 65,310,929 | \$ - | \$ 73,286,100 |

At June 30, 2017, the Company also holds Level 3 nonredeemable preferred stock and Level 3 industrial and miscellaneous common stock, both measured and reported at their fair value of \$0.

Nonredeemable preferred stock in the amount of \$1,767,400 transferred from Level 1 to Level 2 due to the absence of any quoted market price at the end of the quarter. Transfers between Levels are recognized at the end of the period.

(2) Not applicable.

(3) Not applicable.

(4) The fair values of the Level 2 bonds and Level 3 preferred stock in part 1 above are determined by the Company in accordance with NAIC guidelines. These securities are generally priced by the SVO or by a third party organization.

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

(5) Not applicable.

B. Not applicable.

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

| (At June 30, 2017) | Aggregate Fair Value | Admitted Assets | Level 1 | Level 2 | Level 3 | Not Practicable (Carrying Value) |
|------------------------|-------------------------|--------------------|----------------|----------------|-----------|---|
| <u>Description</u> | | | | | | |
| Short term bonds | \$ 282,278,470 | \$ 282,278,470 | \$ 57,606,655 | \$ 224,671,815 | \$ - | \$ - |
| Long term bonds | 9,552,784,495 | 9,289,419,787 | 299,615,389 | 9,252,595,840 | 573,266 | - |
| Preferred stock | 32,726,605 | 32,111,605 | 1,904,530 | 30,822,075 | - | - |
| Common stock | 7,845,641 | 7,845,641 | 7,845,641 | - | - | - |
| (At December 31, 2016) | Aggregate Fair Value | Admitted Assets | Level 1 | Level 2 | Level 3 | Not Practicable (Carrying Value) |
| <u>Description</u> | | | | | | |
| Short term bonds | \$ 721,597,101 | \$ 721,598,932 | \$ 174,060,637 | \$ 547,536,464 | \$ - | \$ - |
| Long term bonds | 9,296,176,378 | 9,132,252,013 | 298,664,572 | 8,991,832,736 | 5,679,070 | - |
| Preferred stock | 30,957,660 | 30,957,660 | - | 30,957,660 | - | - |
| Common stock | 6,846,003 | 6,846,003 | 6,846,003 | - | - | - |

D. Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

The Company had no material subsequent events through August 9, 2017.

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 December 31, 2016 to June 30, 2017, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$52,353,000, resulting from better than expected loss and defense and cost containment development primarily in the workers' compensation, commercial multiple peril, other liability – occurrence and products liability – occurrence lines (excluding environmental reserves). This favorable development was partially offset by unfavorable development for environmental reserves, primarily in the other liability – occurrence line.

The improvement was driven by better than expected loss experience in (i) the workers' compensation line for multiple accident years, (ii) the commercial multiple peril line for liability coverages for multiple accident years, (iii) the other liability – occurrence line for both primary and excess coverages for multiple accident years and (iv) the products liability – occurrence line across multiple accident years. Environmental reserves developed unfavorably, primarily in the other liability – occurrence line for "Prior" accident years.

Excluding environmental reserves and other runoff exposures, favorable development in adjusting and other expense reserves was primarily driven by the allocation of adjusting and other expense reserves by year. This favorable development was fully offset by unfavorable development for environmental and other runoff exposures, primarily in "Prior" accident years.

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

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

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes No N/A
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 6.2 State 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?
Insurance Department of Connecticut
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes No N/A
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes No N/A
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes No
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes No
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

- 9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes No
- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.
- 9.11 If the response to 9.1 is No, please explain:
- 9.2 Has the code of ethics for senior managers been amended? Yes No
- 9.21 If the response to 9.2 is Yes, provide information related to amendment(s).
- 9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes No
- 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

TRAVELERS CASUALTY AND SURETY COMPANY

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 11,485,059

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

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

14.2 If yes, please complete the following:

| | 1 Prior Year End Book/Adjusted Carrying Value | 2 Current Quarter Book/Adjusted Carrying Value |
|---|---|--|
| 14.21 Bonds | \$ 0 | \$ 0 |
| 14.22 Preferred Stock | 0 | 0 |
| 14.23 Common Stock | 3,840,531,921 | 4,144,657,559 |
| 14.24 Short-Term Investments | 0 | 0 |
| 14.25 Mortgage Loans on Real Estate | 0 | 0 |
| 14.26 All Other | 14,684,643 | 26,945,495 |
| 14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26) | \$ 3,855,216,564 | \$ 4,171,603,054 |
| 14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above | \$ 0 | \$ 0 |

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 54,197,416

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 54,197,416

16.3 Total payable for securities lending reported on the liability page: \$ 54,197,416

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

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

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

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

| 1 Name(s) | 2 Location(s) | 3 Complete Explanation(s) |
|------------------|---|------------------------------|
| Citibank Futures | 1 South Wacker, 10th Floor 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 [X]

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

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

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such ["...that have access to the investment accounts", "handle securities"].

| 1 Name of Firm or Individual | 2 Affiliation |
|---------------------------------|------------------|
| The Travelers Indemnity Company | A |

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") manage more than 10% of the reporting entity's assets? Yes [] No []

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e., designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [] No []

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

| 1 | 2 | 3 | 4 | 5 |
|---|---------------------------------|-------------------------------|--|---|
| Central Registration Depository Number | Name of Firm or Individual | Legal Entity Identifier (LEI) | Registered With | Investment Management Agreement (IMA) Filed |
| | The Travelers Indemnity Company | | Not a registered investment advisor | DS |

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & 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 | 30,521,472 | 30,521,472 | 0 | 0 | 181,000 | 181,000 |
| Total | XXX | XXX | 0 | 0 | 30,521,472 | 30,521,472 | 0 | 0 | 181,000 | 181,000 |

5.1 Operating Percentages:

| | |
|---|--------|
| 5.1 A&H loss percent | 0.000% |
| 5.2 A&H cost containment percent | 0.000% |
| 5.3 A&H expense percent excluding cost containment expenses | 0.000% |

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

NONE

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

| States, Etc. | 1 Active Status | Direct Premiums Written | | Direct Losses Paid (Deducting Salvage) | | Direct Losses Unpaid | |
|--|--------------------|---------------------------|-------------------------|--|-------------------------|---------------------------|-------------------------|
| | | 2 Current Year to Date | 3 Prior Year to Date | 4 Current Year to Date | 5 Prior Year to Date | 6 Current Year to Date | 7 Prior Year to Date |
| 1. Alabama.....AL.....L..... | | 2,994,962 | 1,924,214 | 1,848,167 | 2,158,806 | 46,422,142 | 45,804,743 |
| 2. Alaska.....AK.....L..... | | 52,920 | 335,701 | 12,517 | 39,317 | 546,018 | 534,159 |
| 3. Arizona.....AZ.....L..... | | 3,978,229 | 2,958,804 | 1,871,506 | 943,438 | 11,274,051 | 12,378,257 |
| 4. Arkansas.....AR.....L..... | | 1,929,705 | 1,999,790 | 337,930 | 480,953 | 9,499,716 | 9,541,776 |
| 5. California.....CA.....L..... | | 4,750,014 | 2,892,088 | 6,710,826 | 6,867,798 | 87,187,343 | 98,893,813 |
| 6. Colorado.....CO.....L..... | | 1,099,549 | 769,952 | 111,349 | 231,398 | 8,557,974 | 8,703,946 |
| 7. Connecticut.....CT.....L..... | | 4,820,505 | 6,783,119 | 11,594,215 | 6,452,430 | 150,761,190 | 149,012,452 |
| 8. Delaware.....DE.....L..... | | 95,283 | 191,770 | 531,398 | 62,341 | 12,600,703 | 11,966,232 |
| 9. District of Columbia.....DC.....L..... | | 860,494 | 2,355,054 | 744,959 | 496,075 | 18,664,846 | 18,075,724 |
| 10. Florida.....FL.....L..... | | 7,704,164 | 10,812,693 | 4,981,606 | 6,012,195 | 100,473,520 | 98,331,416 |
| 11. Georgia.....GA.....L..... | | 1,953,403 | 3,125,286 | 2,588,544 | 1,998,550 | 36,848,551 | 39,336,697 |
| 12. Hawaii.....HI.....L..... | | 220,455 | 97,737 | 57,033 | 88,400 | 1,327,663 | 1,459,207 |
| 13. Idaho.....ID.....L..... | | 468,147 | 534,356 | 188,796 | 250,312 | 4,325,679 | 4,456,485 |
| 14. Illinois.....IL.....L..... | | 9,447,149 | 9,892,486 | 3,839,672 | 4,189,206 | 56,203,029 | 49,559,729 |
| 15. Indiana.....IN.....L..... | | 1,883,124 | 2,222,956 | 1,275,500 | 903,781 | 9,994,530 | 9,788,886 |
| 16. Iowa.....IA.....L..... | | 2,034,140 | 2,526,613 | 1,220,912 | 1,200,520 | 11,612,534 | 11,508,142 |
| 17. Kansas.....KS.....L..... | | 3,253,739 | 3,188,328 | 1,564,641 | 1,658,355 | 18,387,138 | 18,660,346 |
| 18. Kentucky.....KY.....L..... | | 1,063,651 | 1,150,851 | 684,364 | 761,393 | 22,450,896 | 21,931,493 |
| 19. Louisiana.....LA.....L..... | | 3,770,599 | 3,609,197 | 1,773,466 | 1,101,554 | 41,025,943 | 39,892,763 |
| 20. Maine.....ME.....L..... | | 297,379 | 305,456 | 228,464 | 145,668 | 12,629,606 | 13,725,351 |
| 21. Maryland.....MD.....L..... | | 3,079,892 | 2,870,800 | 2,274,213 | 2,577,908 | 71,165,748 | 71,002,297 |
| 22. Massachusetts.....MA.....L..... | | 4,582,776 | 6,896,765 | 6,681,267 | 9,255,616 | 95,102,498 | 116,192,394 |
| 23. Michigan.....MI.....L..... | | 2,894,181 | 2,416,180 | 5,053,970 | 4,275,686 | 225,702,817 | 205,318,847 |
| 24. Minnesota.....MN.....L..... | | 4,262,896 | 2,510,183 | 2,238,815 | 2,254,491 | 32,740,448 | 34,535,041 |
| 25. Mississippi.....MS.....L..... | | 3,027,831 | 2,474,991 | 824,639 | 951,955 | 20,676,705 | 19,575,566 |
| 26. Missouri.....MO.....L..... | | 1,681,558 | 2,136,649 | 3,289,957 | 2,426,088 | 29,990,513 | 30,635,086 |
| 27. Montana.....MT.....L..... | | 214,970 | 365,329 | 122,876 | 154,573 | 1,430,387 | 1,542,297 |
| 28. Nebraska.....NE.....L..... | | 309,684 | 488,568 | 334,329 | 693,728 | 11,411,913 | 11,626,736 |
| 29. Nevada.....NV.....L..... | | 1,119,042 | 1,335,207 | 377,219 | 162,339 | 3,449,989 | 3,304,492 |
| 30. New Hampshire.....NH.....L..... | | 79,352 | 263,424 | 348,203 | 511,037 | 16,285,463 | 17,251,638 |
| 31. New Jersey.....NJ.....L..... | | 495,850 | 1,241,150 | 3,582,803 | 3,663,692 | 165,982,019 | 178,548,096 |
| 32. New Mexico.....NM.....L..... | | 857,129 | 764,962 | 357,992 | 231,470 | 3,937,880 | 3,860,167 |
| 33. New York.....NY.....L..... | | 13,015,546 | 12,224,998 | 17,861,449 | 15,090,306 | 202,859,166 | 193,244,284 |
| 34. North Carolina.....NC.....L..... | | 4,400,481 | 5,785,674 | 1,588,920 | 2,177,862 | 30,646,627 | 33,658,479 |
| 35. North Dakota.....ND.....L..... | | 63,288 | 48,400 | (871) | (143) | 91,552 | 93,351 |
| 36. Ohio.....OH.....L..... | | 376,553 | 326,415 | 1,750,828 | 980,849 | 53,088,132 | 45,733,573 |
| 37. Oklahoma.....OK.....L..... | | 445,856 | 458,441 | 114,893 | 106,235 | 7,912,575 | 8,130,166 |
| 38. Oregon.....OR.....L..... | | 3,721,673 | 3,075,539 | 1,023,390 | 861,216 | 9,367,152 | 8,737,391 |
| 39. Pennsylvania.....PA.....L..... | | 6,072,847 | 6,304,341 | 11,794,286 | 234,111,757 | 159,098,144 | 174,022,573 |
| 40. Rhode Island.....RI.....L..... | | 192,769 | 336,428 | 527,799 | 826,922 | 24,869,745 | 27,043,042 |
| 41. South Carolina.....SC.....L..... | | 1,145,862 | 971,271 | 605,020 | 375,414 | 13,722,119 | 13,582,855 |
| 42. South Dakota.....SD.....L..... | | 142,595 | 211,489 | 76,675 | 193,698 | 1,561,469 | 1,053,686 |
| 43. Tennessee.....TN.....L..... | | 8,704,317 | 9,050,307 | 3,261,881 | 2,795,368 | 60,514,436 | 60,254,234 |
| 44. Texas.....TX.....L..... | | 21,363,207 | 24,575,591 | 5,766,133 | 6,373,232 | 111,295,794 | 91,069,948 |
| 45. Utah.....UT.....L..... | | 805,124 | 786,445 | 189,125 | 397,914 | 3,638,689 | 4,892,884 |
| 46. Vermont.....VT.....L..... | | 304,075 | 46,795 | 174,778 | 276,800 | 4,880,355 | 4,762,615 |
| 47. Virginia.....VA.....L..... | | 10,728,365 | 15,573,432 | 7,352,410 | 6,084,590 | 44,407,539 | 43,902,719 |
| 48. Washington.....WA.....L..... | | 1,794,371 | 197,042 | 393,990 | 299,265 | 8,731,582 | 8,642,334 |
| 49. West Virginia.....WV.....L..... | | 574,043 | 480,628 | 1,047,978 | 537,539 | 7,583,138 | 5,963,521 |
| 50. Wisconsin.....WI.....L..... | | 1,111,377 | 1,613,019 | 2,485,403 | 2,078,634 | 31,127,294 | 33,505,085 |
| 51. Wyoming.....WY.....L..... | | 12,676 | 16,248 | 7,330 | 7,294 | 219,163 | 229,464 |
| 52. American Samoa.....AS.....N..... | | 750 | 0 | 0 | 0 | 0 | 0 |
| 53. Guam.....GU.....L..... | | 27,751 | 34,178 | 0 | 0 | 0 | 0 |
| 54. Puerto Rico.....PR.....L..... | | 110,519 | 1,390,246 | (1,059,545) | 1,571,815 | 1,184,611 | 6,151,827 |
| 55. US Virgin Islands.....VI.....L..... | | 185,699 | 108,268 | 0 | 0 | 155,000 | 155,000 |
| 56. Northern Mariana Islands.....MP.....N..... | | 0 | 0 | 0 | 0 | 0 | 0 |
| 57. Canada.....CAN.....N..... | | 0 | 0 | 0 | 0 | 0 | 0 |
| 58. Aggregate Other Alien.....OT.....XXX..... | | 721,063 | 964,200 | 0 | 0 | 0 | 0 |
| 59. Totals.....(a).....54..... | | 151,303,578 | 166,020,054 | 122,614,017 | 338,347,638 | 2,115,623,734 | 2,121,783,303 |

DETAILS OF WRITE-INS

| | | | | | | | |
|---|--|----------|---------|---|---|---|---|
| 58001. BMU Bermuda.....XXX..... | | 574,146 | 954,099 | 0 | 0 | 0 | 0 |
| 58002. ISR Israel.....XXX..... | | 144,321 | 0 | 0 | 0 | 0 | 0 |
| 58003. GBR United Kingdom.....XXX..... | | 13,820 | 50 | 0 | 0 | 0 | 0 |
| 58998. Summary of remaining write-ins for Line 58 from overflow page....XXX..... | | (11,224) | 10,051 | 0 | 0 | 0 | 0 |
| 58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX..... | | 721,063 | 964,200 | 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 (other than their state of domicile see DSLI); (D) - DSLI - Domestic Surplus Lines Insurer

(DSLII) - Reporting entities authorized to write Surplus Lines in the state of domicile; (N) - None of the above - Not allowed to write business in the state.

(a) Insert the number of D and 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 | Minnesota | 41-2007089 |
| ... St. Paul Fire and Marine Insurance Company (24767) * | Connecticut | 41-0406690 | ... Camperdown Corporation | Delaware | 41-1762781 |
| St. Paul Mercury Insurance Company (24791) * | Connecticut | 41-0881659 | ... SPC Insurance Agency, Inc. | Minnesota | 41-1888760 |
| St. Paul Guardian Insurance Company (24775) * | Connecticut | 41-0963301 | ... Aprilgrange Limited | United Kingdom | |
| St. Paul Surplus Lines Insurance Company (30481) * | Delaware | 41-1230819 | ... F&G U.K. Underwriters Limited | United Kingdom | |
| The Travelers Casualty Company (41769) * | Connecticut | 41-1435765 | ... Travelers Underwriting Agency Limited | United Kingdom | |
| Travelers Constitution State Insurance Company (41750) * | Connecticut | 41-1435766 | ... Travelers Syndicate Management Limited | United Kingdom | |
| Northbrook Holdings, Inc. | Delaware | 51-0375653 | Travelers Asia Pte. Ltd. | Singapore | |
| Discover Property & Casualty Insurance Company (36463) * | Connecticut | 36-2999370 | ... St. Paul Surety Europe Limited | United Kingdom | |
| St. Paul Protective Insurance Company (19224) * | Connecticut | 36-2542404 | ... Travelers Corporate Trustee Ltd. | United Kingdom | |
| Discover Specialty Insurance Company (10213) * | Connecticut | 52-1925132 | ... Travelers London Limited | United Kingdom | |
| United States Fidelity and Guaranty Company (25887) * | Connecticut | 52-0515280 | ... TCI Global Services, Inc. | Delaware | 52-1965525 |
| Fidelity and Guaranty Insurance Underwriters, Inc. (25879) * | Wisconsin | 52-0616768 | ... Travelers Management Limited | United Kingdom | |
| Fidelity and Guaranty Insurance Company (35386) * | Iowa | 42-1091525 | ... Travelers Insurance Company Limited * | United Kingdom | AA-1121375 |
| Laurel Village Fidelity Realty, Inc. | Maryland | 52-1551225 | Travelers Professional Risks Limited | United Kingdom | |
| Laurel Village Joint Venture Partnership (50%) | Minnesota | 41-1616702 | ... Travelers Property Casualty Corp. | Connecticut | 06-1008174 |
| Laurel Village I Limited Partnership (99%) | Minnesota | 41-1542260 | Travelers Insurance Group Holdings Inc. | Delaware | 06-1445591 |
| Laurel Village II Limited Partnership (99%) | Minnesota | 41-1542261 | The Standard Fire Insurance Company (19070) * | Connecticut | 06-6033509 |
| Laurel Village III Limited Partnership (99%) | Minnesota | 41-1542263 | Standard Fire Properties, LLC | Delaware | 06-6033509 |
| Laurel Village IV Limited Partnership (99%) | Minnesota | 41-1542264 | Bayhill Restaurant II Associates (50%) | California | 94-3097171 |
| Laurel Village Tower A Limited Partnership (99%) | Minnesota | 41-1542266 | Standard Fire UK Investments, LLC | Delaware | 06-6033509 |
| Laurel Village Tower B Limited Partnership (99%) | Minnesota | 41-1593312 | The Automobile Insurance Company of Hartford, Connecticut (19062) * | Connecticut | 06-0848755 |
| Laurel Village Tower C Limited Partnership (99%) | Minnesota | 41-1542267 | Auto Hartford Investments, LLC | Delaware | 06-0848755 |
| Laurel Village Swinford Limited Partnership (99%) | Minnesota | 41-1542255 | Travelers Personal Security Insurance Company (36145) * | Connecticut | 06-1286264 |
| USF&G Retail Associates GP, Inc. | Maryland | 52-1704255 | Travelers Property Casualty Insurance Company (36161) * | Connecticut | 06-1286274 |
| USF&G/Fidelity Retail Associates Limited Partnership (1%) | Maryland | 52-1704256 | Travelers Personal Insurance Company (38130) * | Connecticut | 36-3703200 |
| USF&G/Fidelity Retail Associates Limited Partnership (83.95%) | Maryland | 52-1704256 | Travelers Texas MGA, Inc. | Texas | 27-4469564 |
| BMR Sports Properties, Inc. | Maryland | 52-1852190 | Oregon Evergreen Investor I, LLC | Delaware | 06-6033509 |
| Black Mountain Ranch Limited Partnership (1%) | Maryland | 52-1573778 | Lone Rock Timber Investments I, LLC (75%) | Delaware | 61-1639956 |
| Black Mountain Ranch Limited Partnership (85%) | Maryland | 52-1573778 | Lone Rock Timber Investments II, LLC (90%) | Delaware | 32-0447309 |
| MMI Capital Trust I | Delaware | 52-2073764 | Travelers (Bermuda) Limited * | Bermuda | AA-3194119 |
| Promenade Partners, LLC | Delaware | 41-0406690 | Travelers Lloyds Management Company | Texas | 20-4312440 |
| USF&G Capital I | Delaware | 52-1953822 | TPC Investments Inc. | Connecticut | 06-1534005 |
| USF&G Capital III | Delaware | 52-2044075 | Travelers Casualty and Surety Company (19038) * | Connecticut | 06-6033504 |
| 350 Market Street, LLC | Delaware | 41-0406690 | Farmington Casualty Company (41483) * | Connecticut | 06-1067463 |
| Travelers Special Services Limited | United Kingdom | | Travelers MGA, Inc. | Texas | 75-2676034 |
| Yonkers Financing Corp. | Delaware | 20-3033027 | 8527512 Canada Inc. (77.52%) | Canada | |
| English Turn Fidelity Realty, Inc. | Minnesota | 52-1466734 | The Dominion of Canada General Insurance Company * | Canada | AA-1560270 |
| English Turn LLC (99%) | Minnesota | 59-2635727 | Travelers Insurance Company of Canada * | Canada | AA-1560039 |
| Fidelity English Turn Club LLC (99%) | Minnesota | 59-2709441 | Travelers Casualty and Surety Company of America (31194) * | Connecticut | 06-0907370 |
| English Turn LLC (1%) | Minnesota | 59-2635727 | Travelers Global, Inc. | Delaware | 47-2215437 |
| English Turn Realty Management, Inc. | Minnesota | 52-1715225 | Travelers Brazil Holding, LLC | Delaware | 47-2215437 |
| Fidelity English Turn Club LLC (1%) | Minnesota | 59-2709441 | Travelers Brazil Acquisition LLC | Delaware | 47-2215437 |
| 8527512 Canada Inc. (22.48%) | Canada | | J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%) | Brazil | |
| The Dominion of Canada General Insurance Company * | Canada | AA-1560270 | J. Malucelli Resseguradora S.A. * | Brazil | AA-2230021 |
| Fog City Fund, LLC (98.915%) | Minnesota | 41-1985480 | J. Malucelli Controle de Riscos Ltda. (0.01%) | Brazil | |
| Symmetry Growth Capital II, LLC | Minnesota | 76-0753165 | J. Malucelli Seguradora S.A. * | Brazil | AA-2230002 |
| Upper Lake Growth Capital, LLC (99.215%) | Minnesota | 41-1927945 | J. Malucelli Controle de Riscos Ltda. (99.99%) | Brazil | |
| Vesbridge Partners, LP (71.415%) | Minnesota | 20-1222630 | J. Malucelli Latam S.A. (49.5%) | Brazil | |
| Windamere II, LLC | Minnesota | 41-1963936 | JMalucelli Travelers Seguros S.A. (51%) * | Colombia | AA-2330036 |

Q11

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**

| | | |
|---|----------------|------------|
| 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 Family Business Institute LLC | Delaware | 56-1959031 |
| IHP Capital Partners Fund VIII, L.P. (97%) | Delaware | 82-0925474 |
| 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 |
| 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 |
| Travelers Marine, LLC | Delaware | 06-0566050 |

Notes:

* Denotes affiliated insurer

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | 15 | 16 |
|----------------|---------------------------------|-------------------|------------|--------------|-------|--|---|----------------------|----------------------------------|--|---|--|--|----------------------------------|------|
| 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) | Is an SCA Filing Required? (Y/N) | * |
| Members | | | | | | | | | | | | | | | |
| 3548 | The Travelers Companies, Inc... | 00000 | 41-0518860 | | 86312 | NYSE | The Travelers Companies, Inc..... | MN | UIP | | | 0.000 | | N | |
| 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..... | N | |
| 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..... | N | |
| 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..... | N | |
| 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..... | N | |
| 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..... | N | |
| 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..... | N | |
| 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..... | Y | |
| 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..... | N | |
| 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..... | N | |
| 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..... | N | |
| 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..... | N | |
| 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..... | N | |
| 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..... | N | |
| 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..... | Y | |
| 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..... | N | 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..... | N | |
| 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..... | N | |
| 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..... | N | |
| 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..... | N | |
| 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..... | N | |
| 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..... | N | |
| 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..... | N | |
| 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..... | N | |
| 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..... | N | |
| 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..... | N | 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..... | N | 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..... | N | |
| 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..... | N | 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..... | N | 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..... | Y | |
| 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..... | N | |
| 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..... | Y | |
| 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..... | Y | |
| 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..... | N | |
| 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..... | Y | |

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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 | 16 |
|------------|---------------------------------|-------------------|--------------|--------------|-------|--|--|----------------------|----------------------------------|---|---|--|--|----------------------------------|-------|
| 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) | Is an SCA Filing Required? (Y/N) | * |
| 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..... | Y..... | ..... |
| 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..... | Y..... | ..... |
| 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..... | N..... | 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..... | N..... | 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..... | N..... | 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..... | Y..... | ..... |
| 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..... | N..... | 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..... | Y..... | ..... |
| 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..... | N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 41-1985480.. | ..... | ..... | ..... | Fog City Fund, LLC..... | MN..... | NIA..... | St. Paul Fire and Marine Insurance Company..... | O..... | 98.915 | The Travelers Companies, Inc..... | N..... | 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..... | N..... | 0109. |
| 3548 | The Travelers Companies, Inc... | 00000..... | 41-1927945.. | ..... | ..... | ..... | Upper Lake Growth Capital, LLC..... | MN..... | NIA..... | St. Paul Fire and Marine Insurance Company..... | O..... | 99.215 | The Travelers Companies, Inc..... | N..... | 0109. |
| 3548 | The Travelers Companies, Inc... | 00000..... | 20-1222630.. | ..... | ..... | ..... | Vesbridge Partners, LP..... | MN..... | NIA..... | St. Paul Fire and Marine Insurance Company..... | O..... | 71.415 | The Travelers Companies, Inc..... | N..... | 0109. |
| 3548 | The Travelers Companies, Inc... | 00000..... | 41-1963936.. | ..... | ..... | ..... | Windamere II, LLC..... | MN..... | NIA..... | St. Paul Fire and Marine Insurance Company..... | O..... | 100.000 | The Travelers Companies, Inc..... | N..... | 0109. |
| 3548 | The Travelers Companies, Inc... | 00000..... | 41-2007089.. | ..... | ..... | ..... | Windamere III, LLC..... | MN..... | NIA..... | St. Paul Fire and Marine Insurance Company..... | O..... | 100.000 | The Travelers Companies, Inc..... | N..... | 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..... | N..... | ..... |
| 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..... | N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | Aprilgrange Limited..... | GBR..... | NIA..... | The Travelers Companies, Inc..... | O/B..... | 100.000 | The Travelers Companies, Inc..... | N..... | ..... |
| 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..... | N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | Travelers Underwriting Agency Limited..... | GBR..... | NIA..... | The Travelers Companies, Inc..... | O/B..... | 100.000 | The Travelers Companies, Inc..... | N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | Travelers Syndicate Management Limited..... | GBR..... | NIA..... | The Travelers Companies, Inc..... | O/B..... | 100.000 | The Travelers Companies, Inc..... | N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | Travelers Asia Pte. Ltd..... | SGP..... | NIA..... | Travelers Syndicate Management Limited..... | Board..... | 0.000 | The Travelers Companies, Inc..... | N..... | ..... |
| 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..... | N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | Travelers Corporate Trustee Ltd..... | GBR..... | NIA..... | The Travelers Companies, Inc..... | O/B..... | 100.000 | The Travelers Companies, Inc..... | N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | Travelers London Limited..... | GBR..... | NIA..... | The Travelers Companies, Inc..... | O/B..... | 100.000 | The Travelers Companies, Inc..... | N..... | ..... |
| 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..... | N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | Travelers Management Limited..... | GBR..... | NIA..... | The Travelers Companies, Inc..... | O/B..... | 100.000 | The Travelers Companies, Inc..... | N..... | ..... |
| 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..... | N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | ..... | ..... | ..... | ..... | Travelers Professional Risks Limited..... | GBR..... | NIA..... | Travelers Insurance Company Limited..... | O/B..... | 100.000 | The Travelers Companies, Inc..... | N..... | ..... |
| 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..... | N..... | ..... |
| 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..... | N..... | ..... |
| 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..... | N..... | ..... |
| 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..... | N..... | ..... |
| 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..... | N..... | 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..... | N..... | ..... |
| 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..... | N..... | |

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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 | 16 |
|------------|---------------------------------|-------------------|--------------|--------------|-----|--|--|----------------------|----------------------------------|---|---|--|--|----------------------------------|-------|
| 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) | Is an SCA Filing Required? (Y/N) | * |
| 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..... | N..... | |
| 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..... | N..... | |
| 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..... | N..... | |
| 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..... | N..... | |
| 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..... | Y..... | |
| 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..... | N..... | |
| 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..... | N..... | 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..... | N..... | 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..... | N..... | |
| 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..... | N..... | |
| 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..... | N..... | |
| 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..... | N..... | |
| 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..... | N..... | |
| 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..... | Y..... | |
| 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..... | Y..... | |
| 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..... | N..... | |
| 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..... | Y..... | |
| 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..... | N..... | |
| 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..... | Y..... | |
| 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..... | N..... | |
| 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..... | N..... | |
| 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..... | N..... | 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..... | N..... | 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..... | N..... | 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..... | N..... | 0107. |
| 3548 | The Travelers Companies, Inc... | 00000..... | | | | | J. Malucelli Controle de Riscos Ltda..... | BRA..... | DS..... | J. Malucelli Seguradora S.A..... | O/B..... | 99.990 | The Travelers Companies, Inc..... | N..... | 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..... | N..... | 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..... | N..... | 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..... | N..... | 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..... | N..... | 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..... | N..... | |
| 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..... | N..... | |

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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 | 16 |
|------------|---------------------------------|-------------------|--------------|--------------|-------|--|--|----------------------|----------------------------------|---|---|--|--|----------------------------------|-------|
| 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) | Is an SCA Filing Required? (Y/N) | * |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 56-1959031.. | ..... | ..... | ..... | The Family Business Institute LLC..... | DE..... | DS..... | Travelers Casualty and Surety Company..... | O/B..... | 100.000 | The Travelers Companies, Inc..... |N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 82-0925474.. | ..... | ..... | ..... | IHP Capital Partners Fund VIII, L.P..... | DE..... | DS..... | Travelers Casualty and Surety Company..... | O..... | 97.000 | The Travelers Companies, Inc..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |Y..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |Y..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |

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 | 16 |
|------------|---------------------------------|-------------------|--------------|--------------|-------|--|--|----------------------|----------------------------------|--|---|--|--|----------------------------------|-------|
| 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) | Is an SCA Filing Required? (Y/N) | * |
| 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..... |N..... | ..... |
| 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..... |Y..... | ..... |
| 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..... |N..... | ..... |
| 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..... |Y..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 3548 | The Travelers Companies, Inc... | 00000..... | 06-0566050.. | ..... | ..... | ..... | Redstart, LLC..... | DE..... | NIA..... | Tiercel, LLC..... | O/B/M..... |100.000 | The Travelers Companies, Inc..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |
| 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..... |N..... | ..... |

Aster 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 |

Q12.4

TRAVELERS CASUALTY AND SURETY COMPANY PART 1 - LOSS EXPERIENCE

| Lines of Business | Current Year to Date | | | 4 Prior Year to Date Direct Loss Percentage |
|---|--------------------------------|--------------------------------|--------------------------------|--|
| | 1 Direct Premiums Earned | 2 Direct Losses Incurred | 3 Direct Loss Percentage | |
| 1. Fire..... | 1,881,052 | 624,385 | 33.193 | 40.265 |
| 2. Allied lines..... | 699,724 | 427,299 | 61.067 | 36.872 |
| 3. Farmowners multiple peril..... | .0 | .0 | 0.000 | 0.000 |
| 4. Homeowners multiple peril..... | 15,902,064 | 6,505,219 | 40.908 | 47.086 |
| 5. Commercial multiple peril..... | 16,393 | 2,173,426 | 13,258.360 | 9,041.016 |
| 6. Mortgage guaranty..... | .0 | .0 | 0.000 | 0.000 |
| 8. Ocean marine..... | 916 | 18 | 1.965 | 0.092 |
| 9. Inland marine..... | 95,035 | 14,228 | 14.971 | 34.067 |
| 10. Financial guaranty..... | 133 | .0 | 0.000 | 0.000 |
| 11.1. Medical professional liability - occurrence..... | .0 | .0 | 0.000 | 0.000 |
| 11.2. Medical professional liability - claims-made..... | .0 | .0 | 0.000 | 0.000 |
| 12. Earthquake..... | 16,746 | 629 | 3.755 | 0.330 |
| 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..... | 109,728,128 | 38,702,516 | 35.271 | 53.893 |
| 17.1. Other liability-occurrence..... | 572,969 | 438,069 | 76.456 | (2,205.485) |
| 17.2. Other liability-claims made..... | 442,510 | (287,718) | (65.020) | (468.815) |
| 17.3. Excess workers' compensation..... | .0 | 476,350 | 0.000 | 0.000 |
| 18.1. Products liability-occurrence..... | 161,210 | (528,034) | (327.544) | (2,236.651) |
| 18.2. Products liability-claims made..... | .0 | .0 | 0.000 | 0.000 |
| 19.1, 19.2. Private passenger auto liability..... | .0 | (3,087,961) | 0.000 | 0.000 |
| 19.3, 19.4. Commercial auto liability..... | .0 | 2,113,829 | 0.000 | 0.000 |
| 21. Auto physical damage..... | .0 | (1,269) | 0.000 | 0.000 |
| 22. Aircraft (all perils)..... | .0 | (21,245) | 0.000 | 0.000 |
| 23. Fidelity..... | 52,705 | (50,903) | (96.580) | (100.996) |
| 24. Surety..... | 24,428,731 | (524,834) | (2.148) | 21.678 |
| 26. Burglary and theft..... | 16,410 | 4,603 | 28.049 | (5.246) |
| 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..... | 154,014,727 | 46,978,606 | 30.503 | 46.702 |
| 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..... | 877,316 | 1,793,866 | 1,769,399 |
| 2. Allied lines..... | 420,888 | 854,971 | 860,170 |
| 3. Farmowners multiple peril..... | .0 | .0 | .0 |
| 4. Homeowners multiple peril..... | 7,828,589 | 14,792,851 | 16,298,147 |
| 5. Commercial multiple peril..... | 4,578 | 15,672 | 17,193 |
| 6. Mortgage guaranty..... | .0 | .0 | .0 |
| 8. Ocean marine..... | 345 | 595 | 733 |
| 9. Inland marine..... | 45,144 | 88,053 | 98,941 |
| 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..... | 8,126 | 14,829 | 18,735 |
| 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..... | 47,314,732 | 113,986,138 | 120,063,407 |
| 17.1. Other liability-occurrence..... | 422,046 | 597,245 | 396,997 |
| 17.2. Other liability-claims made..... | 402,343 | 533,075 | 962,943 |
| 17.3. Excess workers' compensation..... | .0 | .0 | .0 |
| 18.1. Products liability-occurrence..... | 8,382 | 161,210 | 337,048 |
| 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..... | 65,374 | 83,553 | 37,543 |
| 24. Surety..... | 12,012,237 | 18,363,601 | 25,151,716 |
| 26. Burglary and theft..... | 2,725 | 17,917 | 7,082 |
| 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..... | 69,412,824 | 151,303,578 | 166,020,054 |
| 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) | 2017 Loss and LAE Payments on Claims Reported as of Prior Year-End | 2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End | Total 2017 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. 2014 + Prior..... | 2,146,703 | 2,476,222 | 4,622,926 | 336,344 | 34,750 | 371,094 | 1,952,646 | 21,525 | 2,250,995 | 4,225,166 | 142,287 | (168,953) | (26,666) |
| 2. 2015..... | 403,670 | 615,428 | 1,019,098 | 143,149 | 8,132 | 151,281 | 339,773 | 11,457 | 513,191 | 864,422 | 79,253 | (82,647) | (3,394) |
| 3. Subtotals 2015 + Prior..... | 2,550,373 | 3,091,650 | 5,642,023 | 479,493 | 42,882 | 522,375 | 2,292,420 | 32,982 | 2,764,186 | 5,089,588 | 221,540 | (251,600) | (30,060) |
| 4. 2016..... | 566,438 | 1,147,356 | 1,713,795 | 301,907 | 59,766 | 361,673 | 470,935 | 34,372 | 824,521 | 1,329,828 | 206,403 | (228,697) | (22,293) |
| 5. Subtotals 2016 + Prior..... | 3,116,812 | 4,239,006 | 7,355,818 | 781,401 | 102,648 | 884,048 | 2,763,354 | 67,354 | 3,588,708 | 6,419,416 | 427,943 | (480,297) | (52,353) |
| 6. 2017..... | XXX | XXX | XXX | XXX | 499,595 | 499,595 | XXX | 295,220 | 770,199 | 1,065,418 | XXX | XXX | XXX |
| 7. Totals..... | 3,116,812 | 4,239,006 | 7,355,818 | 781,401 | 602,243 | 1,383,643 | 2,763,354 | 362,574 | 4,358,906 | 7,484,835 | 427,943 | (480,297) | (52,353) |
| 8. Prior Year-End's Surplus As Regards Policyholders | 6,485,843 | | | | | | | | | | Col. 11, Line 7 As % of Col. 1, Line 7 | Col. 12, Line 7 As % of Col. 2, Line 7 | Col. 13, Line 7 As % of Col. 3, Line 7 |
| | | | | | | | | | | | 1. ....13.730 % | 2. ....(11.330)% | 3. ....(0.712)% |
| | | | | | | | | | | | | | Col. 13, Line 7 Line 8 |
| | | | | | | | | | | | | | 4. ....(0.807)% |

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

| | Response |
|--|-----------------|
| 1. Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement? | NO _____ |
| 2. Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement? | YES _____ |
| 3. Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement? | NO _____ |
| 4. Will the Director and Officer 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..... | 9,958,674 | 0 | 9,958,674 | 9,242,550 |
| 2505. Other assets | 685,315 | 0 | 685,315 | 840,479 |
| 2506. Other assets tri-party/tax credit bonds..... | 626,559 | 0 | 626,559 | 673,198 |
| 2507. Deferred compensation funds..... | 63,404 | 0 | 63,404 | 78,031 |
| 2508. Assumed reinsurance receivable and payable..... | (32,970) | 0 | (32,970) | (92,156) |
| 2597. Summary of remaining write-ins for Line 25..... | 11,300,982 | 0 | 11,300,982 | 10,742,102 |

Additional Write-ins for Liabilities:

| | 1 Current Statement Date | 2 December 31, Prior Year |
|---|--------------------------------|---------------------------------|
| 2504. Retroactive reinsurance reserve ceded..... | (12,851,958) | (13,671,731) |
| 2597. Summary of remaining write-ins for Line 25..... | (12,851,958) | (13,671,731) |

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..... | (431,587) | (431,847) | (719,219) |
| 1497. Summary of remaining write-ins for Line 14..... | (431,587) | (431,847) | (719,219) |

Additional Write-ins for Schedule T:

| States, Etc. | 1 Active Status | Direct Premiums Written | | Direct Losses Paid (Deducting Salvage) | | Direct Losses Unpaid | |
|--|-----------------------|------------------------------|----------------------------|--|----------------------------|------------------------------|----------------------------|
| | | 2 Current Year to Date | 3 Prior Year to Date | 4 Current Year to Date | 5 Prior Year to Date | 6 Current Year to Date | 7 Prior Year to Date |
| 58004. AIA Anguilla..... | XXX. | 3,081 | 0 | 0 | 0 | 0 | 0 |
| 58005. BRB Barbados..... | XXX. | 0 | 10,051 | 0 | 0 | 0 | 0 |
| 58006. VGB British Virgin Islands..... | XXX. | (485) | 0 | 0 | 0 | 0 | 0 |
| 58007. IOT British Indian Ocean Territory..... | XXX. | (13,820) | 0 | 0 | 0 | 0 | 0 |
| 58997. Summary of remaining write-ins for Line 58 from overflow..... | XXX. | (11,224) | 10,051 | 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 |

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 |

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..... | 863,198,944 | 849,242,816 |
| 2. Cost of acquired: | | |
| 2.1 Actual cost at time of acquisition..... | 48,210,697 | 41,782,614 |
| 2.2 Additional investment made after acquisition..... | 85,178,468 | 179,373,832 |
| 3. Capitalized deferred interest and other..... | 0 | 0 |
| 4. Accrual of discount..... | 0 | 0 |
| 5. Unrealized valuation increase (decrease)..... | 21,664,125 | (44,084,202) |
| 6. Total gain (loss) on disposals..... | (1,075,048) | (108,008) |
| 7. Deduct amounts received on disposals..... | 88,144,898 | 155,061,264 |
| 8. Deduct amortization of premium and depreciation..... | 0 | 0 |
| 9. Total foreign exchange change in book/adjusted carrying value..... | 3,106,452 | (1,216,842) |
| 10. Deduct current year's other-than-temporary impairment recognized..... | 3,792,535 | 6,730,003 |
| 11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)..... | 928,346,206 | 863,198,944 |
| 12. Deduct total nonadmitted amounts..... | 26,035,822 | 16,073,584 |
| 13. Statement value at end of current period (Line 11 minus Line 12)..... | 902,310,385 | 847,125,360 |

SCHEDULE D - VERIFICATION

Bonds and Stocks

| | 1 Year to Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year..... | 13,010,587,597 | 12,946,858,930 |
| 2. Cost of bonds and stocks acquired..... | 1,120,960,345 | 2,038,261,004 |
| 3. Accrual of discount..... | 3,493,684 | 7,876,454 |
| 4. Unrealized valuation increase (decrease)..... | 306,714,095 | 23,556,678 |
| 5. Total gain (loss) on disposals..... | 3,071,329 | 10,631,269 |
| 6. Deduct consideration for bonds and stocks disposed of..... | 935,219,681 | 1,939,544,295 |
| 7. Deduct amortization of premium..... | 34,891,785 | 66,757,241 |
| 8. Total foreign exchange change in book/adjusted carrying value..... | 0 | 0 |
| 9. Deduct current year's other-than-temporary impairment recognized..... | 680,993 | 10,295,202 |
| 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)..... | 13,474,034,592 | 13,010,587,597 |
| 11. Deduct total nonadmitted amounts..... | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | 13,474,034,592 | 13,010,587,597 |

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

| NAIC Designation | 1 Book/Adjusted Carrying Value Beginning of Current Quarter | 2 Acquisitions During Current Quarter | 3 Dispositions During Current Quarter | 4 Non-Trading Activity During Current Quarter | 5 Book/Adjusted Carrying Value End of First Quarter | 6 Book/Adjusted Carrying Value End of Second Quarter | 7 Book/Adjusted Carrying Value End of Third Quarter | 8 Book/Adjusted Carrying Value December 31 Prior Year |
|--|--|--|--|--|--|---|--|--|
| BONDS | | | | | | | | |
| 1. NAIC 1 (a)..... | 8,123,859,420 | 1,487,985,236 | 1,610,789,938 | (7,108,318) | 8,123,859,420 | 7,993,946,400 | | 8,283,657,039 |
| 2. NAIC 2 (a)..... | 1,394,774,564 | 68,947,060 | 45,961,177 | (9,202,149) | 1,394,774,564 | 1,408,558,298 | | 1,365,592,199 |
| 3. NAIC 3 (a)..... | 118,864,640 | 6,014,640 | 8,057,694 | 800,385 | 118,864,640 | 117,621,972 | | 140,290,284 |
| 4. NAIC 4 (a)..... | 49,457,015 | 0 | 7,113,062 | (20,872) | 49,457,015 | 42,323,081 | | 51,211,768 |
| 5. NAIC 5 (a)..... | 8,447,877 | 0 | 609,851 | 117,243 | 8,447,877 | 7,955,270 | | 11,253,069 |
| 6. NAIC 6 (a)..... | 1,902,403 | 0 | 13,368 | (595,800) | 1,902,403 | 1,293,236 | | 1,846,587 |
| 7. Total Bonds..... | 9,697,305,920 | 1,562,946,936 | 1,672,545,089 | (16,009,510) | 9,697,305,920 | 9,571,698,257 | 0 | 9,853,850,945 |
| PREFERRED STOCK | | | | | | | | |
| 8. NAIC 1..... | 129,000 | 0 | 0 | 530 | 129,000 | 129,530 | | 127,500 |
| 9. NAIC 2..... | 30,720,000 | 0 | 0 | 102,075 | 30,720,000 | 30,822,075 | | 30,830,160 |
| 10. NAIC 3..... | 1,160,000 | 0 | 0 | 0 | 1,160,000 | 1,160,000 | | 0 |
| 11. NAIC 4..... | 0 | 0 | 0 | 0 | 0 | 0 | | 0 |
| 12. NAIC 5..... | 0 | 0 | 0 | 0 | 0 | 0 | | 0 |
| 13. NAIC 6..... | 0 | 0 | 0 | 0 | 0 | 0 | | 0 |
| 14. Total Preferred Stock..... | 32,009,000 | 0 | 0 | 102,605 | 32,009,000 | 32,111,605 | 0 | 30,957,660 |
| 15. Total Bonds and Preferred Stock..... | 9,729,314,920 | 1,562,946,936 | 1,672,545,089 | (15,906,905) | 9,729,314,920 | 9,603,809,862 | 0 | 9,884,808,605 |

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(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 \$.....282,278,470; 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..... | 282,278,470 | XXX..... | 282,278,470 | 138,000 | 0 |

SCHEDULE DA - VERIFICATION

Short-Term Investments

| | 1 Year To Date | 2 Prior Year Ended December 31 |
|--|-------------------|--------------------------------------|
| 1. Book/adjusted carrying value, December 31 of prior year..... | 721,598,932 | 531,266,995 |
| 2. Cost of short-term investments acquired..... | 1,891,740,602 | 5,090,091,080 |
| 3. Accrual of discount..... | 0 | 0 |
| 4. Unrealized valuation increase (decrease)..... | 0 | 0 |
| 5. Total gain (loss) on disposals..... | 0 | 0 |
| 6. Deduct consideration received on disposals..... | 2,331,056,653 | 4,899,742,433 |
| 7. Deduct amortization of premium..... | 4,410 | 16,710 |
| 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)..... | 282,278,470 | 721,598,932 |
| 11. Deduct total nonadmitted amounts..... | 0 | 0 |
| 12. Statement value at end of current period (Line 10 minus Line 11)..... | 282,278,470 | 721,598,932 |

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

| | |
|---|---|
| 1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year)..... | 0 |
| 2. Cost paid/(consideration received) on additions..... | 0 |
| 3. Unrealized valuation increase/(decrease)..... | 0 |
| 4. Total gain (loss) on termination recognized..... | 0 |
| 5. Considerations received/(paid) on terminations..... | 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 |

NONE

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 |
| Change in variation margin on open contracts - All Other: | |
| 3.13 Section 1, Column 18, current year to date minus..... | 1,105,078 |
| 3.14 Section 1, Column 18, prior year..... | 539,320 |
| 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 |
| Change in amount recognized: | |
| 3.23 Section 1, Column 19, current year to date minus..... | 1,105,078 |
| 3.24 Section 1, Column 19, prior year..... | 539,320 |
| 3.3 Subtotal (Line 3.1 minus Line 3.2)..... | 0 |
| 4.1 Cumulative variation margin on terminated contracts during the year..... | (8,129,633) |
| 4.2 Less: | |
| 4.21 Amount used to adjust basis of hedged item..... | 0 |
| 4.22 Amount recognized..... | (8,129,633) |
| 4.3 Subtotal (Line 4.1 minus Line 4.2)..... | 0 |
| 5. Dispositions gains (losses) on contracts terminated in prior year: | |
| 5.1 Total gain (loss) recognized for terminations in prior year..... | 0 |
| 5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year..... | 0 |
| 6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)..... | 0 |
| 7. Deduct nonadmitted assets..... | 0 |
| 8. Statement value at end of current period (Line 6 minus Line 7)..... | 0 |

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

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

Statement for June 30, 2017 of the **TRAVELERS CASUALTY AND SURETY COMPANY**
SCHEDULE DB - VERIFICATION

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

| | | Book/Adjusted Carrying Value Check |
|-----|---|------------------------------------|
| 1. | Part A, Section 1, Column 14..... | 0 |
| 2. | Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance..... | 0 |
| 3. | Total (Line 1 plus Line 2)..... | 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..... | 1,105,078 |
| 9. | Total (Line 7 plus Line 8)..... | 1,105,078 |
| 10. | Part D, Section 1, Column 8..... | 1,105,078 |
| 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..... | 4,600,000 |
| 15. | Part D, Section 1, Column 11..... | 4,600,000 |
| 16. | Total (Line 13 plus Line 14 minus Line 15)..... | 0 |

**Sch. E - Verification
NONE**

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

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

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

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

SCHEDULE BA - PART 2

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

| 1 | 2 | 3 | | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 |
|--|---|----------------|----------------------------------|-----------------------------------|------------------|--------------------------|-------------------|------------------------------------|--|------------------------|--------------------------------------|-------------------------|
| | | Location | | | | | | | | | | |
| CUSIP Identification | Name or Description | City | State | Name of Vendor or General Partner | NAIC Designation | Date Originally Acquired | Type and Strategy | Actual Cost at Time of Acquisition | Additional Investment Made after Acquisition | Amount of Encumbrances | Commitment for Additional Investment | Percentage of Ownership |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated | | | | | | | | | | | | |
| QE03 | American Securities Partners V, L.P. | New York | NY | American Securities Partners | | 01/01/2010 | 3 | 0 | 69,510 | 0 | 4,106,667 | 0.800 |
| | Atlas Merchant Capital Fund LP | New York | NY | Atlas Merchant Capital | | 03/10/2016 | 3 | 0 | 95,891 | 0 | 16,392,495 | 5.000 |
| | BBH Capital Partners V, L.P. | New York | NY | BBH Capital Partners | | 09/01/2015 | 3 | 0 | 2,397,484 | 0 | 10,604,640 | 1.910 |
| | Blackstone Capital Partners VII L.P. | New York | NY | Blackstone Group | | 05/13/2015 | 3 | 0 | 845,078 | 0 | 15,718,408 | 0.100 |
| | Blum Strategic Partners III, L.P. | San Francisco | CA | Blum Capital Partners | | 01/01/2010 | 3 | 0 | (179) | 0 | 125,616 | 1.640 |
| | Bruckmann, Rosser, Sherrill & Co. II, L.P. | New York | NY | Bruckman, Rosser, Sherrill & Co. | | 10/18/1999 | 3 | 0 | 5,735 | 0 | 74,922 | 1.020 |
| | Catterton Partners VI, L.P. | Greenwich | CT | Catterton Partners | | 06/21/2006 | 3 | 0 | 227,519 | 0 | 697,678 | 1.220 |
| | Century Focused Fund IV, L.P. | Boston | MA | Century Capital Partners | | 10/02/2015 | 3 | 0 | 107,005 | 0 | 8,629,745 | 2.920 |
| | CIP Capital Fund, L.P. | New York | NY | CIP Capital | | 04/30/2014 | 3 | 0 | 373,642 | 0 | 1,623,793 | 8.710 |
| | Crestview Partners II, L.P. | New York | NY | Crestview Partners | | 08/29/2008 | 3 | 0 | 53,861 | 0 | 4,820,082 | 0.880 |
| | DFW Capital Partners V, L.P. | Teaneck | NJ | DFW Capital Partners | | 04/02/2016 | 3 | 0 | 46,778 | 0 | 7,265,079 | 2.780 |
| | EQT V (No. 2) Limited Partnership | Stockholm | SWE | EQT Partners | | 01/01/2010 | 3 | 0 | 1,054 | 0 | 359,399 | 0.230 |
| | Greenhill Capital Partners II, L.P. | New York | NY | Greenhill Capital Partners | | 03/31/2014 | 3 | 0 | 5,724 | 0 | 637,143 | 1.140 |
| | Herkules Private Equity IV (Jersey-II) L.P. | Oslo | NOR | Herkules Capital | | 09/30/2014 | 3 | 0 | 176,140 | 0 | 3,038,475 | 3.510 |
| | Inverness Graham Investments III, L.P. | Newtown Square | PA | Inverness Graham | | 05/19/2015 | 3 | 0 | 1,469,439 | 0 | 11,702,007 | 7.080 |
| | J.C. Flowers II L.P. | New York | NY | J.C. Flowers & Co. | | 06/07/2006 | 3 | 0 | (203,410) | 0 | 1,307,672 | 0.570 |
| | JFL Equity Investors IV, L.P. | New York | NY | J.F. Lehman & Company | | 10/23/2015 | 3 | 0 | 2,091,675 | 0 | 12,401,660 | 2.780 |
| | JLL Partners Fund V, L.P. | New York | NY | Joseph Littlejohn & Levy | | 05/04/2005 | 3 | 0 | 13,696 | 0 | 670,269 | 1.550 |
| | JLL Partners Fund VII, L.P. | New York | NY | Joseph Littlejohn & Levy | | 08/20/2014 | 3 | 0 | 50,860 | 0 | 16,583,308 | 1.980 |
| | NexPhase Capital Fund III, LP | New York | NY | NexPhase Capital | | 03/11/2016 | 3 | 0 | (413,818) | 0 | 10,796,904 | 12.120 |
| | Public Pension Capital, LLC | New York | NY | Public Pension Capital | | 05/16/2014 | 3 | 0 | 4,263,032 | 0 | 24,650,439 | 10.430 |
| | Rally Ventures Fund II, L.P. | Menlo Park | CA | Rally Ventures | | 09/01/2015 | 1 | 0 | 750,000 | 0 | 6,500,000 | 13.230 |
| | Shamrock Capital Growth Fund IV, L.P. | Los Angeles | CA | Shamrock Capital | | 12/11/2015 | 3 | 0 | 70,725 | 0 | 9,303,092 | 1.430 |
| | Silverfleet Capital Partners II LP | London | GBR | Silverfleet Capital Partners | | 10/31/2014 | 3 | 0 | 2,276,998 | 0 | 11,787,500 | 2.480 |
| | Snow Phipps III, L.P. | New York | NY | Snow Phipps Group LLC | | 12/18/2015 | 3 | 0 | (68,478) | 0 | 15,370,702 | 2.230 |
| | Spire Capital Partners III, L.P. | New York | NY | Spire Capital Management | | 03/29/2013 | 3 | 0 | 1,921,849 | 0 | 5,951,794 | 4.220 |
| | Synova Capital Fund III LP | London | GBR | Synova Capital | | 12/18/2015 | 3 | 0 | 512,340 | 0 | 10,680,986 | 4.000 |
| | Thompson Street Capital Partners II, L.P. | St. Louis | MO | Thompson Street Capital Partners | | 01/30/2007 | 3 | 0 | 10,612 | 0 | 1,362 | 4.120 |
| Thompson Street Capital Partners IV, L.P. | St. Louis | MO | Thompson Street Capital Partners | | 12/10/2015 | 3 | 0 | 82,208 | 0 | 8,184,063 | 2.340 | |
| CIP Capital Fund II, L.P. | New York | NY | CIP Capital | | 02/02/2017 | 3 | 0 | 3,930,248 | 0 | 11,069,752 | 3.940 | |
| Green Equity Investors VII, L.P. | Los Angeles | CA | Leonard Green & Partners | | 02/29/2016 | 3 | 0 | 2,046,400 | 0 | 17,953,600 | 0.400 | |
| 1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated | | | | | | | | 5,976,648 | 17,232,972 | 0 | 249,009,252 | XXX |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated | | | | | | | | | | | | |
| QE03 | AEW Partners VII, LP | Boston | MA | AEW | | 08/29/2014 | 0 | 0 | (25,929) | 0 | 4,139,065 | 2.090 |
| | Amstar Partners Office Fund-I, L.P. | Thousand Oaks | CA | Amstar | | 10/13/2006 | 0 | 0 | 88,235 | 0 | 14,819,723 | 49.000 |
| | Dermod Properties Industrial Fund L.P. | Reno | NV | Dermody GP, LLC | | 03/14/2016 | 0 | 0 | 3,989,322 | 0 | 8,536,528 | 4.290 |
| | Prime Finance Partners V, LP | San Francisco | CA | Prime Finance Partners | | 08/02/2016 | 0 | 0 | 1,612,000 | 0 | 14,164,000 | 3.100 |
| | Rescore Feeder, L.P. | Boca Raton | FL | Rescore GP, LLC | | 12/18/2014 | 0 | 0 | 2,028,296 | 0 | 5,178,119 | 7.240 |
| | Rialto Mezzanine Partners Fund, LP | Miami | FL | Rialto Partners | | 09/17/2014 | 0 | 0 | (41,270) | 0 | 0 | 6.670 |
| Rialto Real Estate Fund III - Debt, LP | Miami | FL | Rialto Partners | | 03/28/2017 | 0 | 0 | 4,384,154 | 0 | 15,615,846 | 1.320 | |
| 1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated | | | | | | | | 4,384,154 | 7,650,654 | 0 | 62,453,281 | XXX |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated | | | | | | | | | | | | |
| | IHP Capital Partners Fund VIII, L.P. | Wilmington | DE | Travelers Casualty & Surety | | 04/11/2017 | 0 | 11,377,618 | 6,518,400 | 0 | 11,688,982 | 97.000 |
| 1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated | | | | | | | | 11,377,618 | 6,518,400 | 0 | 11,688,982 | XXX |

SCHEDULE BA - PART 2

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

| 1 CUSIP Identification | 2 Name or Description | 3 Location | | 5 Name of Vendor or General Partner | 6 NAIC Designation | 7 Date Originally Acquired | 8 Type and Strategy | 9 Actual Cost at Time of Acquisition | 10 Additional Investment Made after Acquisition | 11 Amount of Encumbrances | 12 Commitment for Additional Investment | 13 Percentage of Ownership |
|--|---|-----------------|-------|--|-----------------------|-------------------------------|------------------------|---|--|------------------------------|--|-------------------------------|
| | | City | State | | | | | | | | | |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated | | | | | | | | | | | | |
| | Cerberus Institutional Partners VI, L.P. | New York | NY | Cerberus Partners | | 12/16/2015 | .0 | .0 | (612,861) | .0 | 16,497,107 | 1.250 |
| | Cohesive Capital Partners II, L.P. | New York | NY | Cohesive Capital Partners | | 09/23/2014 | .3 | .0 | 1,848,618 | .0 | 10,539,858 | 3.970 |
| | CVC European Equity Partners V (B) L.P. | London | GBR | CVC Capital Partners | | 01/01/2010 | .0 | .0 | 558,013 | .0 | 3,223,851 | 0.530 |
| | Dyal II US Investors LP | New York | NY | Neuberger Berman Investment Management | | 09/30/2014 | .0 | .0 | 696,793 | .0 | 9,690,473 | 1.910 |
| | Entertainment IP Fund, L.P. | Los Angeles | CA | Shamrock Capital | | 12/11/2015 | .0 | .0 | 900,274 | .0 | 13,204,690 | 6.020 |
| | Global Infrastructure Partners Capital Solutions Fund, L.P. | New York | NY | Global Infrastructure Partners | | 12/15/2014 | .2 | .0 | 419,386 | .0 | 10,718,970 | 2.730 |
| | Global Infrastructure Partners III-A/B, L.P. | New York | NY | Global Infrastructure Partners | | 04/15/2016 | .0 | .0 | (466,591) | .0 | 21,170,818 | 0.450 |
| | Haddington Energy Partners III LP | Houston | TX | Haddington Ventures | | 01/01/2010 | .0 | .0 | 14,760 | .0 | 7,069 | 4.720 |
| | K3 Private Investors, L.P. | El Segundo | CA | K1 Capital Advisors | | 04/14/2016 | .0 | .0 | 3,760,000 | .0 | 14,990,000 | 2.390 |
| | Level Equity Growth Partners III, L.P. | New York | NY | Level Equity Management LLC | | 03/18/2016 | .0 | .0 | 1,517,597 | .0 | 11,301,873 | 4.270 |
| | Madison Dearborn Capital Partners V-A, L.P. | Chicago | IL | Madison Dearborn Partners | | 01/01/2010 | .3 | .0 | (307) | .0 | 3,289,096 | 0.230 |
| | Matlin Patterson Global Opportunities Partners III L.P. | New York | NY | Matlin Patterson Global Advisors | | 01/01/2010 | .0 | .0 | 135,000 | .0 | 515,522 | 0.390 |
| | Moelis Capital Partners Opportunity Fund I, LP | Los Angeles | CA | Moelis & Company | | 08/10/2007 | .3 | .0 | 445,812 | .0 | 3,636,868 | 6.950 |
| | NGP Natural Resources XI, L.P. | Irving | TX | Natural Gas Partners | | 06/30/2014 | .0 | .0 | 800,085 | .0 | 9,124,165 | 0.440 |
| | Oaktree Opportunities Fund X, L.P. | Los Angeles | CA | Oaktree Capital Management | | 02/11/2015 | .0 | .0 | 400,000 | .0 | 5,600,000 | 0.230 |
| | OpenGate Capital Partners I, LP | Los Angeles | CA | OpenGate Capital Partners | | 07/15/2016 | .0 | .0 | 71,555 | .0 | 8,529,353 | 9.840 |
| | Paine & Partners Capital Fund III, L.P. | Foster City | CA | Paine & Partners | | 03/31/2006 | .3 | .0 | 17,266 | .0 | 376,475 | 2.000 |
| | Pitango Growth Fund I, L.P. | Herziya | ISR | Pitango Venture Capital | | 10/19/2015 | .0 | .0 | 800,000 | .0 | 7,100,000 | 4.950 |
| | Riverwood Capital Partners II LP | Menlo Park | CA | Riverwood Capital Managment | | 08/13/2014 | .0 | .0 | 1,047,801 | .0 | 9,090,916 | 1.500 |
| | Rizvi Opportunistic Equity Fund III, L.P. | Birmingham | MI | Rizvi Traverse Management | | 10/17/2014 | .0 | .0 | 92,944 | .0 | 7,352,228 | 6.800 |
| | Staple Street Capital II, L.P. | New York | NY | Staple Street Capital Partners | | 12/22/2014 | .0 | .0 | 42,441 | .0 | 13,382,985 | 5.870 |
| | Transom Capital Fund II, LP | Los Angeles | CA | Transom | | 07/30/2015 | .0 | .0 | (129,670) | .0 | 6,671,075 | 7.110 |
| | Cross Ocean USD ESS Fund II L.P. | London | GBR | Cross Ocean Partners | | 04/07/2017 | .0 | 4,500,000 | .0 | .0 | 10,500,000 | 2.350 |
| | Five Elms III Q, L.P. | Prairie Village | KS | Five Elms Capital Management | | 06/21/2017 | .0 | 1,782,584 | .0 | .0 | 8,217,416 | 19.627 |
| | NB Secondary Opportunities Fund IV LP | New York | NY | Neuberger Berman Investment Management | | 10/25/2016 | .0 | 300,000 | .0 | .0 | 14,700,000 | 0.750 |
| 2199999 | Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated | | | | | | | 6,582,584 | 12,358,916 | .0 | 219,430,807 | XXX |
| 4499999 | Subtotal - Unaffiliated | | | | | | | 16,943,386 | 37,242,542 | .0 | 530,893,340 | XXX |
| 4599999 | Subtotal - Affiliated | | | | | | | 11,377,618 | 6,518,400 | .0 | 11,688,982 | XXX |
| 4699999 | Totals | | | | | | | 28,321,004 | 43,760,942 | .0 | 542,582,322 | 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 | 3 Location | | 5 Name of Purchaser or Nature of Disposal | 6 Date Originally Acquired | 7 Disposal Date | 8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year | 9 Changes in Book/Adjusted Carrying Value | | | | | | 15 Book/Adjusted Carrying Value Less Encumbrances on Disposal | 16 Consideration | 17 Foreign Exchange Gain (Loss) on Disposal | 18 Realized Gain (Loss) on Disposal | 19 Total Gain (Loss) on Disposal | 20 Investment Income |
|---------------------------|--------------------------------------|---------------|-------|--|-------------------------------|--------------------|---|---|---|---|---|--|--|--|---------------------|--|--|-------------------------------------|-------------------------|
| | | City | State | | | | | 9 Unrealized Valuation Increase (Decrease) | 10 Current Year's (Depreciation) or (Amortization) / Accretion | 11 Current Year's Other-Than-Temporary Impairment Recognized | 12 Capitalized Deferred Interest and Other | 13 Total Change in B./A.C.V. (9+10-11+12) | 14 Total Foreign Exchange Change in B./A.C.V. | | | | | | |
| | American Securities Partners V, L.P. | New York | NY | Distribution | 01/01/2010 | 06/30/2017 | 224,984 | .0 | .0 | .0 | .0 | .0 | 224,984 | 224,984 | .0 | .0 | .0 | .0 | |
| | Atlas Merchant Capital Fund LP | New York | NY | Distribution | 03/10/2016 | 06/12/2017 | 30,220 | .0 | .0 | .0 | .0 | .0 | 30,220 | 30,220 | .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 |
| | Blackstone Capital Partners VII L.P. | New York | NY | Distribution | 05/13/2015 | 06/30/2017 | 4,008 | 0 | 0 | 0 | 0 | 0 | 0 | 4,008 | 4,008 | 0 | 0 | 0 | 0 |
| | Blum Strategic Partners III, L.P. | San Francisco | CA | Distribution | 01/01/2010 | 04/25/2017 | (179) | 0 | 0 | 0 | 0 | 0 | 0 | (179) | (179) | 0 | 0 | 0 | 0 |
| | Bridgepoint Europe IV 'B' L.P. | London | GBR | Distribution | 01/01/2010 | 05/30/2017 | 220,957 | 0 | 0 | 0 | 0 | 0 | 0 | 220,957 | 220,957 | 0 | 0 | 0 | 0 |
| | Bruckmann, Rosser, Sherrill & Co. II, L.P. | New York | NY | Distribution | 10/18/1999 | 06/08/2017 | 213,024 | 0 | 0 | 0 | 0 | 0 | 0 | 213,024 | 213,024 | 0 | 0 | 0 | 0 |
| | Century Focused Fund IV, L.P. | Boston | MA | Distribution | 10/02/2015 | 06/29/2017 | 42,673 | 0 | 0 | 0 | 0 | 0 | 0 | 42,673 | 42,673 | 0 | 0 | 0 | 0 |
| | CIP Capital Fund, L.P. | New York | NY | Distribution | 04/30/2014 | 05/24/2017 | 29,551 | 0 | 0 | 0 | 0 | 0 | 0 | 29,551 | 29,551 | 0 | 0 | 0 | 0 |
| | EQT V (No. 2) Limited Partnership | Stockholm | SWE | Distribution | 01/01/2010 | 06/30/2017 | 706,844 | 0 | 0 | 0 | 0 | 0 | 0 | 706,844 | 706,844 | 0 | 0 | 0 | 0 |
| | Fourth Civen Fund (No. 1) Limited Partnership | London | GBR | Distribution | 01/01/2010 | 04/24/2017 | 4,133 | 0 | 0 | 0 | 0 | 0 | 0 | 4,133 | 4,133 | 0 | 0 | 0 | 0 |
| | Granite Global Ventures III L.P. | Menlo Park | CA | Distribution | 10/05/2006 | 06/05/2017 | 954,082 | 0 | 0 | 0 | 0 | 0 | 0 | 954,082 | 954,082 | 0 | 0 | 0 | 0 |
| | Greenhill Capital Partners II, L.P. | New York | NY | Distribution | 03/31/2014 | 04/21/2017 | 374,749 | 0 | 0 | 0 | 0 | 0 | 0 | 374,749 | 374,749 | 0 | 0 | 0 | 0 |
| | Herkules Private Equity IV (Jersey-II) L.P. | Oslo | NOR | Distribution | 09/30/2014 | 06/16/2017 | 9,152 | 0 | 0 | 0 | 0 | 0 | 0 | 9,152 | 9,152 | 0 | 0 | 0 | 0 |
| | J.C. Flowers II L.P. | New York | NY | Distribution | 06/07/2006 | 04/28/2017 | (206,422) | 0 | 0 | 0 | 0 | 0 | 0 | (206,422) | (206,422) | 0 | 0 | 0 | 0 |
| | JFL Equity Investors IV, L.P. | New York | NY | Distribution | 10/23/2015 | 05/16/2017 | (186,072) | 0 | 0 | 0 | 0 | 0 | 0 | (186,072) | (186,072) | 0 | 0 | 0 | 0 |
| | Lee Equity Partners Fund, L.P. | New York | NY | Distribution | 01/01/2010 | 04/07/2017 | 1,665,192 | 0 | 0 | 0 | 0 | 0 | 0 | 1,665,192 | 1,665,192 | 0 | 0 | 0 | 0 |
| | NexPhase Capital Fund III, LP | New York | NY | Distribution | 03/11/2016 | 05/31/2017 | (413,818) | 0 | 0 | 0 | 0 | 0 | 0 | (413,818) | (413,818) | 0 | 0 | 0 | 0 |
| | Pomona Capital IV, L.P. | New York | NY | Distribution | 07/12/1999 | 06/29/2017 | 26,840 | 0 | 0 | 0 | 0 | 0 | 0 | 26,840 | 26,840 | 0 | 0 | 0 | 0 |
| | Providence Equity Partners VI, L.P. | Providence | RI | Distribution | 12/05/2006 | 06/30/2017 | 1,066,334 | 0 | 0 | 0 | 0 | 0 | 0 | 1,066,334 | 1,066,334 | 0 | 0 | 0 | 0 |
| | Public Pension Capital, LLC | New York | NY | Distribution | 05/16/2014 | 06/29/2017 | 465,739 | 0 | 0 | 0 | 0 | 0 | 0 | 465,739 | 465,739 | 0 | 0 | 0 | 0 |
| | Sentinel Capital Partners IV, L.P. | New York | NY | Distribution | 05/23/2008 | 06/22/2017 | 4,112,570 | 0 | 0 | 0 | 0 | 0 | 0 | 4,112,570 | 4,112,570 | 0 | 0 | 0 | 0 |
| | Silverfleet Capital Partners II LP | London | GBR | Distribution | 10/31/2014 | 06/16/2017 | 813,346 | 0 | 0 | 0 | 0 | 0 | 0 | 813,346 | 813,346 | 0 | 0 | 0 | 0 |
| | Snow Phipps III, L.P. | New York | NY | Distribution | 12/18/2015 | 05/18/2017 | 341,855 | 0 | 0 | 0 | 0 | 0 | 0 | 341,855 | 341,855 | 0 | 0 | 0 | 0 |
| | Spire Capital Partners II, L.P. | New York | NY | Distribution | 11/27/2006 | 04/25/2017 | 137 | 0 | 0 | 0 | 0 | 0 | 0 | 137 | 137 | 0 | 0 | 0 | 0 |
| | Trishield Special Situations Fund LLC | New York | NY | Distribution | 07/31/2014 | 04/14/2017 | 493,002 | 0 | 0 | 0 | 0 | 0 | 0 | 493,002 | 493,002 | 0 | 0 | 0 | 0 |
| | Winston Growth Fund Limited Partnership | Arlington | VA | Distribution | 03/31/2005 | 06/02/2017 | 9,048 | 0 | 0 | 0 | 0 | 0 | 0 | 9,048 | 9,048 | 0 | 0 | 0 | 0 |
| | | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 1599999 | Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated | | | | | | 11,001,947 | 0 | 0 | 0 | 0 | 0 | 0 | 11,001,947 | 11,001,947 | 0 | 0 | 0 | 0 |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated | | | | | | | | | | | | | | | | | | | |
| | AEW Partners VII, LP | Boston | MA | Distribution | 08/29/2014 | 05/31/2017 | (31,047) | 0 | 0 | 0 | 0 | 0 | 0 | (31,047) | (31,047) | 0 | 0 | 0 | 0 |
| | Blackstone Real Estate Partners VI | New York | NY | Distribution | 03/29/2007 | 06/27/2017 | 1,546,633 | 0 | 0 | 0 | 0 | 0 | 0 | 1,546,633 | 1,546,633 | 0 | 0 | 0 | 0 |
| | Dermody Properties Industrial Fund L.P. | Reno | NV | Distribution | 03/14/2016 | 05/31/2017 | (2,433,239) | 0 | 0 | 0 | 0 | 0 | 0 | (2,433,239) | (2,433,239) | 0 | 0 | 0 | 0 |
| | PCCP Credit VI, LP | Los Angeles | CA | Distribution | 01/14/2015 | 06/29/2017 | 1,611,481 | 0 | 0 | 0 | 0 | 0 | 0 | 1,611,481 | 1,611,481 | 0 | 0 | 0 | 0 |
| | RCG Longview Equity Fund, L.P. | New York | NY | Distribution | 04/26/2007 | 06/14/2017 | 2,115,329 | 0 | 0 | 0 | 0 | 0 | 0 | 2,115,329 | 2,115,329 | 0 | 0 | 0 | 0 |
| | Rialto Mezzanine Partners Fund, LP | Miami | FL | Distribution | 09/17/2014 | 06/27/2017 | 866,655 | 0 | 0 | 0 | 0 | 0 | 0 | 866,655 | 866,655 | 0 | 0 | 0 | 0 |
| | Rialto Real Estate Fund III - Debt, LP | Miami | FL | Distribution | 03/28/2017 | 04/28/2017 | 44,681 | 0 | 0 | 0 | 0 | 0 | 0 | 44,681 | 44,681 | 0 | 0 | 0 | 0 |
| | Rosrock Fund II | New York | NY | Distribution | 07/25/2006 | 04/20/2017 | 123,677 | 0 | 0 | 0 | 0 | 0 | 0 | 123,677 | 123,677 | 0 | 0 | 0 | 0 |
| | Silverpeak Legacy Partners II LP | New York | NY | Distribution | 08/25/2005 | 04/05/2017 | 15,129 | 0 | 0 | 0 | 0 | 0 | 0 | 15,129 | 15,129 | 0 | 0 | 0 | 0 |
| | Taconic Property Fund, LP | New York | NY | Distribution | 04/22/2008 | 06/30/2017 | 237,282 | 0 | 0 | 0 | 0 | 0 | 0 | 237,282 | 237,282 | 0 | 0 | 0 | 0 |
| | WCP Real Estate Fund I, L.P. | Westport | CT | Distribution | 11/03/2006 | 06/14/2017 | 2,800,000 | 0 | 0 | 0 | 0 | 0 | 0 | 2,800,000 | 2,800,000 | 0 | 0 | 0 | 0 |
| | WCP Real Estate Strategies Fund, LP | Westport | CT | Distribution | 11/03/2006 | 06/06/2017 | 36,128 | 0 | 0 | 0 | 0 | 0 | 0 | 36,128 | 36,128 | 0 | 0 | 0 | 0 |
| 1799999 | Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated | | | | | | 6,932,709 | 0 | 0 | 0 | 0 | 0 | 0 | 6,932,709 | 6,932,709 | 0 | 0 | 0 | 0 |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated | | | | | | | | | | | | | | | | | | | |
| | IHP Capital Partners Fund VIII, L.P. | Wilmington | DE | Distribution | 04/11/2017 | 06/30/2017 | 5,868,500 | 0 | 0 | 0 | 0 | 0 | 0 | 5,868,500 | 5,868,500 | 0 | 0 | 0 | 0 |
| 1899999 | Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated | | | | | | 5,868,500 | 0 | 0 | 0 | 0 | 0 | 0 | 5,868,500 | 5,868,500 | 0 | 0 | 0 | 0 |

QE03.2

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 | |
| Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated | | | | | | | | | | | | | | | | | | | | |
| | Avenue Special Situations Fund IV, L.P. | New York | NY | Distribution | 11/02/2005 | 06/29/2017 | 52,158 | 0 | 0 | 0 | 0 | 0 | 0 | 52,158 | 52,158 | 0 | 0 | 0 | 0 | |
| | Cerberus Institutional Partners VI, L.P. | New York | NY | Distribution | 12/16/2015 | 04/28/2017 | (601,412) | 0 | 0 | 0 | 0 | 0 | 0 | (601,412) | (601,412) | 0 | 0 | 0 | 0 | |
| | Cohesive Capital Partners II, L.P. | New York | NY | Distribution | 09/23/2014 | 06/27/2017 | 79 | 0 | 0 | 0 | 0 | 0 | 0 | 79 | 79 | 0 | 0 | 0 | 0 | |
| | CVC European Equity Partners V (B) L.P. | London | GBR | Distribution | 01/01/2010 | 06/16/2017 | 1,420,942 | 0 | 0 | 0 | 0 | 0 | 0 | 1,420,942 | 1,420,942 | 0 | 0 | 0 | 0 | |
| | Dyal II US Investors LP | New York | NY | Distribution | 09/30/2014 | 06/26/2017 | 137,112 | 0 | 0 | 0 | 0 | 0 | 0 | 137,112 | 137,112 | 0 | 0 | 0 | 0 | |
| | Entertainment IP Fund, L.P. | Los Angeles | CA | Distribution | 12/11/2015 | 06/29/2017 | 43,811 | 0 | 0 | 0 | 0 | 0 | 0 | 43,811 | 43,811 | 0 | 0 | 0 | 0 | |
| | Global Infrastructure Partners Capital Solutions Fund, L.P. | New York | NY | Distribution | 12/15/2014 | 05/16/2017 | (45,445) | 0 | 0 | 0 | 0 | 0 | 0 | (45,445) | (45,445) | 0 | 0 | 0 | 0 | |
| | Global Infrastructure Partners III-A/B, L.P. | New York | NY | Distribution | 04/15/2016 | 05/12/2017 | (479,825) | 0 | 0 | 0 | 0 | 0 | 0 | (479,825) | (479,825) | 0 | 0 | 0 | 0 | |
| | Goldentree Distressed Fund 2014 LP | New York | NY | Distribution | 07/15/2014 | 05/10/2017 | 7,459 | 0 | 0 | 0 | 0 | 0 | 0 | 7,459 | 7,459 | 0 | 0 | 0 | 0 | |
| | Madison Dearborn Capital Partners V-A, L.P. | Chicago | IL | Distribution | 01/01/2010 | 05/09/2017 | (307) | 0 | 0 | 0 | 0 | 0 | 0 | (307) | (307) | 0 | 0 | 0 | 0 | |
| | Matlin Patterson Global Opportunities Partners III L.P. | New York | NY | Distribution | 01/01/2010 | 06/28/2017 | 422,791 | 0 | 0 | 0 | 0 | 0 | 0 | 422,791 | 422,791 | 0 | 0 | 0 | 0 | |
| | Moelis Capital Partners Opportunity Fund I, LP | Los Angeles | CA | Distribution | 08/10/2007 | 05/30/2017 | 8,194,380 | 0 | 0 | 0 | 0 | 0 | 0 | 8,194,380 | 8,194,380 | 0 | 0 | 0 | 0 | |
| | OCM Opportunities Fund VII, L.P. | Los Angeles | CA | Distribution | 01/01/2010 | 05/03/2017 | 111,161 | 0 | 0 | 0 | 0 | 0 | 0 | 111,161 | 111,161 | 0 | 0 | 0 | 0 | |
| | OCM Opportunities Fund VIIB, L.P. | Los Angeles | CA | Distribution | 01/01/2010 | 05/31/2017 | 80,455 | 0 | 0 | 0 | 0 | 0 | 0 | 80,455 | 80,455 | 0 | 0 | 0 | 0 | |
| | OCM Principal Opportunities Fund IV, L.P. | Los Angeles | CA | Distribution | 01/01/2010 | 06/21/2017 | 4,533,001 | 0 | 0 | 0 | 0 | 0 | 0 | 4,533,001 | 4,533,001 | 0 | 0 | 0 | 0 | |
| | OpenGate Capital Partners I, LP | Los Angeles | CA | Distribution | 07/15/2016 | 05/30/2017 | 639,068 | 0 | 0 | 0 | 0 | 0 | 0 | 639,068 | 639,068 | 0 | 0 | 0 | 0 | |
| | Paine & Partners Capital Fund III, L.P. | Foster City | CA | Distribution | 03/31/2006 | 04/21/2017 | 110,406 | 0 | 0 | 0 | 0 | 0 | 0 | 110,406 | 110,406 | 0 | 0 | 0 | 0 | |
| | Rizvi Opportunistic Equity Fund III, L.P. | Birmingham | MI | Distribution | 10/17/2014 | 06/12/2017 | 174,859 | 0 | 0 | 0 | 0 | 0 | 0 | 174,859 | 174,859 | 0 | 0 | 0 | 0 | |
| | Sheridan Production Partners III-A, L.P. | Houston | TX | Distribution | 10/17/2014 | 04/28/2017 | 150,000 | 0 | 0 | 0 | 0 | 0 | 0 | 150,000 | 150,000 | 0 | 0 | 0 | 0 | |
| | Staple Street Capital II, L.P. | New York | NY | Distribution | 12/22/2014 | 05/26/2017 | 42,441 | 0 | 0 | 0 | 0 | 0 | 0 | 42,441 | 42,441 | 0 | 0 | 0 | 0 | |
| | Transom Capital Fund II, LP | Los Angeles | CA | Distribution | 07/30/2015 | 06/07/2017 | (129,670) | 0 | 0 | 0 | 0 | 0 | 0 | (129,670) | (129,670) | 0 | 0 | 0 | 0 | |
| 2199999 | Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated | | | | | | 14,863,466 | 0 | 0 | 0 | 0 | 0 | 0 | 14,863,466 | 14,863,466 | 0 | 0 | 0 | 0 | 0 |
| 4499999 | Subtotal - Unaffiliated | | | | | | 32,798,122 | 0 | 0 | 0 | 0 | 0 | 0 | 32,798,122 | 32,798,122 | 0 | 0 | 0 | 0 | 0 |
| 4599999 | Subtotal - Affiliated | | | | | | 5,868,500 | 0 | 0 | 0 | 0 | 0 | 0 | 5,868,500 | 5,868,500 | 0 | 0 | 0 | 0 | 0 |
| 4699999 | Totals | | | | | | 38,666,622 | 0 | 0 | 0 | 0 | 0 | 0 | 38,666,622 | 38,666,622 | 0 | 0 | 0 | 0 | 0 |

QE03.3

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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) |
| Bonds - U.S. Government | | | | | | | | | | |
| 38375B | SH | 6 | | 06/20/2017 | PAR WRITE-UP | | 91,373 | 91,373 | 0 | 1 |
| 38375B | B7 | 6 | | 06/20/2017 | PAR WRITE-UP | | 42,911 | 42,911 | 0 | 1 |
| 38379R | VW | 0 | | 04/28/2017 | GOLDMAN SACHS & CO | | 9,855,859 | 10,000,000 | 19,333 | 1 |
| 83162C | YP | 2 | | 05/11/2017 | VARIOUS | | 3,595,000 | 3,595,000 | 0 | 1 |
| 83162C | YQ | 0 | | 05/11/2017 | VARIOUS | | 20,000,000 | 20,000,000 | 0 | 1 |
| 0599999 | Total - Bonds - U.S. Government | | | | | | 33,585,144 | 33,729,284 | 19,333 | XXX |
| Bonds - U.S. States, Territories and Possessions | | | | | | | | | | |
| 575827 | R5 | 1 | | 06/14/2017 | BAS-MERRILL LYNCH | | 35,065,000 | 35,065,000 | 7,426 | 1FE |
| 1799999 | Total - Bonds - U.S. States, Territories & Possessions | | | | | | 35,065,000 | 35,065,000 | 7,426 | XXX |
| Bonds - U.S. Political Subdivisions of States | | | | | | | | | | |
| 041431 | SF | 5 | | 06/15/2017 | J P MORGAN CHASE SECURITIES INC | | 8,783,825 | 7,980,000 | 5,320 | 1FE |
| 041826 | 3A | 4 | | 06/09/2017 | RAYMOND JAMES & ASSOC | | 1,142,818 | 1,055,000 | 0 | 1FE |
| 166393 | 7B | 8 | | 06/16/2017 | CITIGROUP GLOBAL MARKETS | | 4,038,938 | 4,110,000 | 0 | 1FE |
| 248775 | 4H | 8 | | 06/16/2017 | CITIGROUP GLOBAL MARKETS | | 2,998,094 | 3,030,000 | 0 | 1FE |
| 304243 | 3N | 6 | | 06/29/2017 | MORGAN STANLEY | | 672,557 | 675,000 | 0 | 1FE |
| 401784 | H5 | 5 | | 04/20/2017 | CITIGROUP GLOBAL MARKETS | | 5,225,880 | 5,350,000 | 2,786 | 1FE |
| 44256P | HH | 9 | | 04/12/2017 | BAS-MERRILL LYNCH | | 8,671,252 | 8,805,000 | 0 | 1FE |
| 64327T | FU | 7 | | 05/04/2017 | BAS-MERRILL LYNCH | | 5,042,114 | 5,075,000 | 0 | 1FE |
| 763261 | W4 | 2 | | 05/03/2017 | RAYMOND JAMES & ASSOC | | 3,989,475 | 3,500,000 | 0 | 1FE |
| 802498 | RC | 1 | | 06/07/2017 | STIFEL NICOLAUS & CO INC | | 598,813 | 550,000 | 0 | 1FE |
| 810454 | AR | 9 | | 05/04/2017 | STIFEL NICOLAUS & CO INC | | 615,000 | 615,000 | 0 | 1FE |
| 852427 | MB | 6 | | 05/24/2017 | MORGAN STANLEY | | 600,000 | 600,000 | 0 | 1FE |
| 852427 | ME | 0 | | 05/24/2017 | MORGAN STANLEY | | 594,438 | 600,000 | 0 | 1FE |
| 879709 | 4Y | 6 | | 05/24/2017 | RBC CAPITAL MARKETS | | 692,346 | 580,000 | 0 | 1FE |
| 938650 | QW | 1 | | 06/19/2017 | MORGAN STANLEY | | 1,033,515 | 1,050,000 | 0 | 1FE |
| 938650 | RT | 7 | | 06/19/2017 | MORGAN STANLEY | | 973,983 | 980,000 | 0 | 1FE |
| 2499999 | Total - Bonds - U.S. Political Subdivisions of States | | | | | | 45,673,048 | 44,555,000 | 8,106 | XXX |
| Bonds - U.S. Special Revenue and Special Assessment | | | | | | | | | | |
| 120532 | LA | 2 | | 06/22/2017 | WELLS FARGO SECURITIES | | 2,207,400 | 2,225,000 | 0 | 1FE |
| 172311 | NZ | 1 | | 06/14/2017 | BAS-MERRILL LYNCH | | 3,720,535 | 3,765,000 | 0 | 1FE |
| 24916P | GL | 5 | | 05/12/2017 | BAS-MERRILL LYNCH | | 4,649,639 | 4,670,000 | 0 | 1FE |
| 45203H | YZ | 9 | | 06/08/2017 | BAS-MERRILL LYNCH | | 33,565,000 | 33,565,000 | 5,150 | 1FE |
| 546848 | AA | 0 | | 06/28/2017 | BAS-MERRILL LYNCH | | 42,600,000 | 42,600,000 | 23,891 | 1FE |
| 575829 | DR | 4 | | 04/05/2017 | BAS-MERRILL LYNCH | | 5,724,300 | 5,000,000 | 0 | 1FE |
| 592030 | H9 | 4 | | 05/24/2017 | RAYMOND JAMES & ASSOC | | 2,332,686 | 1,955,000 | 0 | 1FE |
| 622634 | FT | 5 | | 04/27/2017 | WELLS FARGO SECURITIES | | 2,090,900 | 2,000,000 | 0 | 1FE |
| 645791 | 8M | 9 | | 05/11/2017 | CITIGROUP GLOBAL MARKETS | | 1,473,997 | 1,490,000 | 0 | 1FE |
| 762197 | VF | 5 | | 06/22/2017 | BAS-MERRILL LYNCH | | 1,078,720 | 1,000,000 | 0 | 1FE |
| 810489 | TH | 7 | | 05/09/2017 | BAS-MERRILL LYNCH | | 2,640,000 | 2,640,000 | 0 | 1FE |
| 915137 | T7 | 8 | | 06/22/2017 | BAS-MERRILL LYNCH | | 21,905,000 | 21,905,000 | 9,074 | 1FE |
| 977123 | R6 | 7 | | 06/07/2017 | LOOP CAPITAL MARKETS | | 2,131,822 | 1,830,000 | 3,050 | 1FE |
| 977123 | R7 | 5 | | 05/03/2017 | J P MORGAN CHASE SECURITIES INC | | 2,386,251 | 2,100,000 | 0 | 1FE |
| 3199999 | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | | 128,506,251 | 126,745,000 | 41,165 | XXX |
| Bonds - Industrial and Miscellaneous | | | | | | | | | | |
| 00507V | AL | 3 | | 05/23/2017 | BAS-MERRILL LYNCH | | 996,700 | 1,000,000 | 0 | 2FE |
| 03027X | AP | 5 | | 06/27/2017 | BARCLAYS CAPITAL INC | | 997,730 | 1,000,000 | 0 | 2FE |

QE04

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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) |
| 031162 | CP | 3 AMGEN INC 2.650 2022 05..... | | 05/08/2017..... | BAS-MERRILL LYNCH..... | | 1,995,720 | 2,000,000 | 0 | 2FE |
| 038222 | AL | 9 APPLIED MATERIALS 3.300 2027 04..... | | 03/29/2017..... | CITIGROUP GLOBAL MARKETS..... | | 0 | 0 | 275 | 1FE |
| 049560 | AN | 5 ATMOS ENERGY CORP 3.000 2027 06..... | | 06/06/2017..... | WELLS FARGO SECURITIES..... | | 2,998,560 | 3,000,000 | 83 | 1FE |
| 052769 | AE | 6 AUTODESK INC 3.500 2027 06..... | | 06/05/2017..... | CITIGROUP GLOBAL MARKETS..... | | 993,720 | 1,000,000 | 0 | 2FE |
| 053332 | AV | 4 AUTOZONE INC 3.750 2027 06..... | | 04/06/2017..... | J P MORGAN CHASE SECURITIES INC..... | | 999,950 | 1,000,000 | 0 | 2FE |
| 05523U | AP | 5 BAE SYSTEMS HOLDINGS (14 3.850 2025 12..... | C | 04/27/2017..... | ROBERT W BAIRD & CO..... | | 843,745 | 815,000 | 11,941 | 2FE |
| 06051G | GL | 7 BANK OF AMERICA CORP 3.705 2028 04..... | | 04/19/2017..... | BAS-MERRILL LYNCH..... | | 2,000,000 | 2,000,000 | 0 | 2FE |
| 06406R | AD | 9 BANK OF NEW YORK MELLON 3.250 2027 05..... | | 05/09/2017..... | GOLDMAN SACHS & CO..... | | 999,580 | 1,000,000 | 0 | 1FE |
| 075887 | BW | 8 BECTON DICKINSON 3.700 2027 06..... | | 06/05/2017..... | VARIOUS..... | | 4,722,532 | 4,715,000 | 147 | 2FE |
| 090572 | AP | 3 BIO-RAD LABORATORIES INC 4.875 2020 12..... | | 06/13/2017..... | MORGAN STANLEY..... | | 1,078,470 | 1,000,000 | 135 | 2FE |
| 09247X | AL | 5 BLACKROCK INC 3.500 2024 03..... | | 03/31/2017..... | CANTOR FITZGERALD..... | | 0 | 0 | 3,367 | 1FE |
| 101137 | AR | 8 BOSTON SCIENTIFIC 3.850 2025 05..... | | 06/27/2017..... | SEAPORT GROUP..... | | 1,041,220 | 1,000,000 | 4,813 | 2FE |
| 10922N | AA | 1 BRIGHTHOUSE FINANCIAL IN 3.700 2027 06..... | | 06/15/2017..... | J P MORGAN CHASE SECURITIES INC..... | | 999,170 | 1,000,000 | 0 | 2FE |
| 12673P | AH | 8 CA INC 3.600 2022 08..... | | 04/12/2017..... | J P MORGAN CHASE SECURITIES INC..... | | 1,023,210 | 1,000,000 | 3,100 | 2FE |
| 14149Y | BJ | 6 CARDINAL HEALTH 3.410 2027 06..... | | 06/01/2017..... | BAS-MERRILL LYNCH..... | | 2,000,000 | 2,000,000 | 0 | 2FE |
| 124857 | AT | 0 CBS CORP 3.375 2028 02..... | | 06/26/2017..... | BAS-MERRILL LYNCH..... | | 990,270 | 1,000,000 | 0 | 2FE |
| 161175 | BE | 3 CHARTER COMM OPT (144A) 3.750 2028 02..... | | 06/27/2017..... | BAS-MERRILL LYNCH..... | | 991,660 | 1,000,000 | 0 | 2FE |
| 171798 | AD | 3 CIMAREX ENERGY CO 3.900 2027 05..... | | 04/04/2017..... | MUFG SECURITIES AMERICAS INC..... | | 1,000,290 | 1,000,000 | 0 | 2FE |
| 189754 | AC | 8 COACH INC 4.125 2027 07..... | | 06/06/2017..... | BAS-MERRILL LYNCH..... | | 998,580 | 1,000,000 | 0 | 2FE |
| 20030N | BS | 9 COMCAST CORP 3.150 2026 03..... | | 04/11/2017..... | U S BANCORP..... | | 1,137,158 | 1,142,000 | 4,597 | 1FE |
| 20826F | AQ | 9 CONOCOPHILLIPS 4.950 2026 03..... | | 05/24/2017..... | VARIOUS..... | | 4,320,962 | 3,860,000 | 21,775 | 1FE |
| 21036P | AS | 7 CONSTELLATION BRANDS INC 3.500 2027 05..... | | 05/02/2017..... | BAS-MERRILL LYNCH..... | | 997,660 | 1,000,000 | 0 | 2FE |
| 22160K | AM | 7 COSTCO WHOLESALE CORP 3.000 2027 05..... | | 05/09/2017..... | CITIGROUP GLOBAL MARKETS..... | | 991,370 | 1,000,000 | 0 | 1FE |
| 224044 | CG | 0 COX COMMUNICATIONS INC (3.350 2026 09..... | | 05/24/2017..... | RBC CAPITAL MARKETS..... | | 1,977,080 | 2,000,000 | 13,958 | 2FE |
| 12636Y | AA | 0 CRH AMERICA INC (144A) 3.400 2027 05..... | C | 05/03/2017..... | VARIOUS..... | | 1,986,500 | 2,000,000 | 0 | 2FE |
| 22822V | AC | 5 CROWN CASTLE INTL CORP 3.700 2026 06..... | | 05/01/2017..... | MORGAN STANLEY..... | | 1,004,590 | 1,000,000 | 14,286 | 2FE |
| 126408 | HH | 9 CSX CORP 3.250 2027 06..... | | 05/05/2017..... | VARIOUS..... | | 1,996,540 | 2,000,000 | 813 | 2FE |
| 22966R | AC | 0 CUBESMART LP 4.000 2025 11..... | | 03/30/2017..... | WELLS FARGO SECURITIES..... | | 0 | 0 | 15,444 | 2FE |
| 29364D | AU | 4 ENTERGY ARKANSAS 3.500 2026 04..... | | 05/09/2017..... | J P MORGAN CHASE SECURITIES INC..... | | 1,022,080 | 1,000,000 | 4,375 | 1FE |
| 29364W | AZ | 1 ENTERGY LOUISIANA 3.120 2027 09..... | | 05/17/2017..... | MUFG SECURITIES AMERICAS INC..... | | 999,510 | 1,000,000 | 0 | 1FE |
| 294429 | AL | 9 EQUIFAX INC 3.250 2026 06..... | | 04/11/2017..... | SUNTRUST..... | | 1,270,997 | 1,300,000 | 15,961 | 2FE |
| 313747 | AY | 3 FEDERAL REALTY INVESTMEN 3.250 2027 07..... | | 06/20/2017..... | DEUTSCHE BANC..... | | 990,830 | 1,000,000 | 0 | 1FE |
| 336158 | AK | 6 FIRST REPUBLIC BANK 2.500 2022 06..... | | 05/31/2017..... | GOLDMAN SACHS & CO..... | | 1,001,360 | 1,000,000 | 0 | 2FE |
| 345397 | YM | 9 FORD MOTOR CREDIT CO LLC 2.425 2020 06..... | | 06/07/2017..... | BAS-MERRILL LYNCH..... | | 1,000,000 | 1,000,000 | 0 | 2FE |
| 34959J | AG | 3 FORTIVE CORPORATION 3.150 2026 06..... | | 05/25/2017..... | JEFFERIES & CO INC..... | | 1,002,310 | 1,000,000 | 14,525 | 2FE |
| 35802X | AF | 0 FRESENIUS MED (144A) 5.875 2022 01..... | C | 06/01/2017..... | BAS-MERRILL LYNCH..... | | 1,112,500 | 1,000,000 | 20,563 | 3FE |
| 35802X | AH | 6 FRESENIUS MED (144A) 4.125 2020 10..... | C | 04/07/2017..... | BAS-MERRILL LYNCH..... | | 819,000 | 800,000 | 16,225 | 3FE |
| 38141G | WL | 4 GOLDMAN SACHS GROUP 3.691 2028 06..... | | 05/31/2017..... | GOLDMAN SACHS & CO..... | | 1,000,000 | 1,000,000 | 0 | 1FE |
| 402479 | CF | 4 GULF POWER 3.300 2027 05..... | | 05/17/2017..... | VARIOUS..... | | 2,006,810 | 2,000,000 | 367 | 1FE |
| 42824C | AN | 9 HP ENTERPRISE CO 4.400 2022 10..... | | 05/01/2017..... | VARIOUS..... | | 1,583,015 | 1,500,000 | 22,582 | 2FE |
| 42824C | AW | 9 HP ENTERPRISE CO 4.900 2025 10..... | | 05/18/2017..... | RBC CAPITAL MARKETS..... | | 1,071,590 | 1,000,000 | 5,172 | 2FE |
| 458140 | AX | 8 INTEL CORP 3.150 2027 05..... | | 05/08/2017..... | J P MORGAN CHASE SECURITIES INC..... | | 996,680 | 1,000,000 | 0 | 1FE |
| 46647P | AF | 3 JP MORGAN CHASE 3.540 2028 05..... | | 04/18/2017..... | J P MORGAN CHASE SECURITIES INC..... | | 2,000,000 | 2,000,000 | 0 | 1FE |
| 548661 | DP | 9 LOWE'S COS INC 3.100 2027 05..... | | 04/19/2017..... | BAS-MERRILL LYNCH..... | | 998,460 | 1,000,000 | 0 | 1FE |
| 55279H | AL | 4 MANUFACTURERS & TRADERS 2.500 2022 05..... | | 05/15/2017..... | MORGAN STANLEY..... | | 998,600 | 1,000,000 | 0 | 1FE |
| 573284 | AQ | 9 MARTIN MARIETTA MATERIAL 3.450 2027 06..... | | 05/17/2017..... | VARIOUS..... | | 1,996,630 | 2,000,000 | 0 | 2FE |

QE04.1

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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) |
| 574599 BJ 4 | MASCO CORP 4.450 2025 04 | | 03/29/2017 | SUSQUEHANNA INTL GROUP | | 0 | 0 | 277 | 2FE |
| 574599 BN 5 | MASCO CORP 3.500 2027 11 | | 06/12/2017 | J P MORGAN CHASE SECURITIES INC | | 1,998,140 | 2,000,000 | 0 | 3FE |
| 57629W CD 0 | MASSMUTUAL GLOBAL FUNDIN 2.500 2022 04 | | 04/10/2017 | MORGAN STANLEY | | 995,530 | 1,000,000 | 0 | 1FE |
| 59523U AN 7 | MID-AMERICAN APARTMENTS 3.600 2027 06 | | 05/02/2017 | WELLS FARGO SECURITIES | | 1,991,600 | 2,000,000 | 0 | 2FE |
| 610202 BR 3 | MONONGAHELA POWER (144A) 3.550 2027 05 | | 05/09/2017 | J P MORGAN CHASE SECURITIES INC | | 999,580 | 1,000,000 | 0 | 2FE |
| 64952W CP 6 | NEW YORK LIFE GLOBAL FUN 2.000 2020 04 | | 04/06/2017 | BAS-MERRILL LYNCH | | 999,340 | 1,000,000 | 0 | 1FE |
| 64952W CS 0 | NEW YORK LIFE GLOBAL FUN 2.300 2022 06 | | 06/05/2017 | GOLDMAN SACHS & CO | | 998,030 | 1,000,000 | 0 | 1FE |
| 65473Q AY 9 | NISOURCE FINANCE CORP 4.450 2021 12 | | 05/22/2017 | SUNTRUST | | 373,884 | 350,000 | 7,528 | 2FE |
| 65473Q BE 2 | NISOURCE FINANCE CORP 3.490 2027 05 | | 05/11/2017 | J P MORGAN CHASE SECURITIES INC | | 1,999,680 | 2,000,000 | 0 | 2FE |
| 655844 BT 4 | NORFOLK SOUTHERN CORP 3.150 2027 06 | | 05/22/2017 | WELLS FARGO SECURITIES | | 998,470 | 1,000,000 | 0 | 2FE |
| 67021C AM 9 | NSTAR ELECTRIC CO 3.200 2027 05 | | 05/10/2017 | BAS-MERRILL LYNCH | | 999,240 | 1,000,000 | 0 | 1FE |
| 713448 DT 2 | PEPSICO INC 2.250 2022 05 | | 04/27/2017 | J P MORGAN CHASE SECURITIES INC | | 997,980 | 1,000,000 | 0 | 1FE |
| 693475 AT 2 | PNC FINANCIAL SERVICES 3.150 2027 05 | | 05/16/2017 | J P MORGAN CHASE SECURITIES INC | | 2,993,880 | 3,000,000 | 0 | 1FE |
| 74456Q BS 4 | PUBLIC SERVICE ELECTRIC 3.000 2027 05 | | 05/02/2017 | MIZUHO INTERNATIONAL PLC | | 997,070 | 1,000,000 | 0 | 1FE |
| 747525 AU 7 | QUALCOMM INC 3.250 2027 05 | | 05/19/2017 | GOLDMAN SACHS & CO | | 1,994,760 | 2,000,000 | 0 | 1FE |
| 771367 CD 9 | ROCHESTER GAS AND ELECTR 3.100 2027 06 | | 05/17/2017 | J P MORGAN CHASE SECURITIES INC | | 1,996,060 | 2,000,000 | 0 | 1FE |
| 776743 AD 8 | ROPER TECHNOLOGIES INC 3.800 2026 12 | | 04/20/2017 | WELLS FARGO SECURITIES | | 1,119,983 | 1,094,000 | 14,550 | 2FE |
| 824348 AW 6 | SHERWIN-WILLIAMS CO 3.450 2027 06 | | 05/18/2017 | VARIOUS | | 3,022,115 | 3,023,000 | 686 | 2FE |
| 824348 AY 2 | SHERWIN-WILLIAMS CO (144 7.250 2019 06 | | 06/01/2017 | EXCHANGED | | 1,097,020 | 1,000,000 | 33,632 | 2FE |
| 824348 BA 3 | SHERWIN-WILLIAMS CO (144 4.200 2022 01 | | 06/01/2017 | EXCHANGED | | 2,110,880 | 2,000,000 | 31,967 | 2FE |
| 824348 BC 9 | SHERWIN-WILLIAMS CO (144 3.300 2025 02 | | 06/01/2017 | EXCHANGED | | 982,530 | 1,000,000 | 11,092 | 2FE |
| 833034 AK 7 | SNAP-ON INC 3.250 2027 03 | | 04/12/2017 | MIZUHO INTERNATIONAL PLC | | 1,021,250 | 1,000,000 | 5,146 | 1FE |
| 84265V AF 2 | SOUTHERN COPPER CORP 3.500 2022 11 | C | 04/06/2017 | BARCLAYS CAPITAL INC | | 1,518,750 | 1,500,000 | 22,210 | 2FE |
| 857477 AZ 6 | STATE STREET CORP 2.653 2023 05 | | 05/11/2017 | GOLDMAN SACHS & CO | | 1,001,960 | 1,000,000 | 74 | 1FE |
| 871829 BF 3 | SYSCO CORP 3.250 2027 07 | | 06/20/2017 | VARIOUS | | 1,992,740 | 2,000,000 | 90 | 2FE |
| 87233Q AC 2 | TC PIPELINES LP 3.900 2027 05 | | 05/22/2017 | MUFG SECURITIES AMERICAS INC | | 1,000,000 | 1,000,000 | 0 | 2FE |
| 87236Y AF 5 | TD AMERITRADE 3.300 2027 04 | | 04/24/2017 | WELLS FARGO SECURITIES | | 1,995,840 | 2,000,000 | 0 | 1FE |
| 882508 BB 9 | TEXAS INSTRUMENTS INC 2.625 2024 05 | | 05/01/2017 | VARIOUS | | 1,988,480 | 2,000,000 | 0 | 1FE |
| 88731E AF 7 | TIME WARNER ENTERTAINMEN 8.375 2023 03 | | 03/29/2017 | MORGAN STANLEY | | 0 | 0 | 4,188 | 2FE |
| 872540 AQ 2 | TJX COS INC 2.250 2026 09 | | 05/26/2017 | JEFFERIES & CO INC | | 351,203 | 375,000 | 1,781 | 1FE |
| 89236T DW 2 | TOYOTA MOTOR CREDIT 2.900 2024 04 | C | 04/11/2017 | BAS-MERRILL LYNCH | | 999,500 | 1,000,000 | 0 | 1FE |
| 902494 BC 6 | TYSON FOODS INC 3.550 2027 06 | | 05/24/2017 | VARIOUS | | 1,997,330 | 2,000,000 | 0 | 2FE |
| 904764 AY 3 | UNILEVER CAPITAL 2.900 2027 05 | C | 05/02/2017 | MORGAN STANLEY | | 1,969,220 | 2,000,000 | 0 | 1FE |
| 913017 CR 8 | UNITED TECHNOLOGIES CORP 3.125 2027 05 | | 05/01/2017 | BAS-MERRILL LYNCH | | 1,000,000 | 1,000,000 | 0 | 1FE |
| 95000U 2A 0 | WELLS FARGO 3.584 2028 05 | | 05/15/2017 | WELLS FARGO SECURITIES | | 1,000,000 | 1,000,000 | 0 | 1FE |
| 772739 AL 2 | WESTROCK RKT CO 4.900 2022 03 | | 04/26/2017 | BARCLAYS CAPITAL INC | | 1,091,440 | 1,000,000 | 8,167 | 2FE |
| 96949L AD 7 | WILLIAMS PARTNERS 3.750 2027 06 | | 05/31/2017 | BAS-MERRILL LYNCH | | 1,998,980 | 2,000,000 | 0 | 2FE |
| 867224 AA 5 | SUNCOR ENERGY 3.600 2024 12 | | 05/03/2017 | SCOTIA CAPITAL | | 1,030,860 | 1,000,000 | 15,700 | 1FE |
| 92660F AG 9 | VIDEOTRON LTD (144A) 5.375 2024 06 | B | 04/04/2017 | BAS-MERRILL LYNCH | | 2,085,000 | 2,000,000 | 33,444 | 3FE |
| 009279 AA 8 | AIRBUS SE (144A) 3.150 2027 04 | D | 04/06/2017 | VARIOUS | | 2,002,760 | 2,000,000 | 88 | 1FE |
| 046353 AN 8 | ASTRAZENECA PLC 3.125 2027 06 | D | 06/05/2017 | BAS-MERRILL LYNCH | | 994,900 | 1,000,000 | 0 | 1FE |
| 05253J AS 0 | AUSTRALIA & NEW ZEALAND 2.625 2022 05 | D | 05/15/2017 | CITIGROUP GLOBAL MARKETS | | 999,440 | 1,000,000 | 0 | 1FE |
| 06738E AU 9 | BARCLAYS PLC 4.337 2028 01 | D | 05/04/2017 | CREDIT SUISSE FIRST BOSTON | | 1,019,840 | 1,000,000 | 14,336 | 2FE |
| 40049J AV 9 | GRUPO TELEVISIA SAB 6.625 2025 03 | D | 03/29/2017 | BARCLAYS CAPITAL INC | | 0 | 0 | 2,760 | 2FE |
| 53944V AK 5 | LLOYDS BANK PLC 2.700 2020 08 | D | 06/13/2017 | HSBC | | 2,030,920 | 2,000,000 | 17,850 | 1FE |
| 63254A AW 8 | NATIONAL AUSTRALIA BANK 2.500 2022 05 | D | 05/16/2017 | J P MORGAN CHASE SECURITIES INC | | 994,270 | 1,000,000 | 0 | 1FE |

QE04.2

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During 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) |
| 75625Q AE 9 | RECKITT BENCKISER TSY (1 3.000 2027 06.....) | | D..... | 06/21/2017..... | BAS-MERRILL LYNCH..... | | 2,991,000 | 3,000,000 | 0 | 1FE..... |
| 780097 BA 8 | ROYAL BANK OF SCOTLAND G 4.800 2026 04..... | | D..... | 06/16/2017..... | HSBC..... | | 1,072,680 | 1,000,000 | 10,133 | 2FE..... |
| 780097 BE 0 | ROYAL BANK OF SCOTLAND G 3.498 2023 05..... | | D..... | 05/10/2017..... | MORGAN STANLEY..... | | 1,000,000 | 1,000,000 | 0 | 2FE..... |
| 86803U AC 5 | SUNTORY HOLDINGS LTD (14 2.550 2022 06.....) | | D..... | 06/21/2017..... | CITIGROUP GLOBAL MARKETS..... | | 998,320 | 1,000,000 | 0 | 2FE..... |
| 902674 XF 2 | UBS AG LONDON (144A) 2.200 2020 06..... | | D..... | 06/02/2017..... | STIFEL NICOLAUS & CO INC..... | | 1,001,500 | 1,000,000 | 0 | 1FE..... |
| 02007E AA 6 | ALLYA 2017-3 A1 1.100 2018 06..... | | | 05/16/2017..... | BARCLAYS CAPITAL INC..... | | 17,000,000 | 17,000,000 | 0 | 1FE..... |
| 14314P AA 4 | CARMX 2017-2 A1 1.100 2018 04..... | | | 04/12/2017..... | RBC CAPITAL MARKETS..... | | 50,500,000 | 50,500,000 | 0 | 1FE..... |
| 34531H AA 7 | FORDO 2017-B A1 1.300 2018 07..... | | | 06/20/2017..... | J P MORGAN CHASE SECURITIES INC..... | | 53,500,000 | 53,500,000 | 0 | 1FE..... |
| 36254A AA 2 | GMCAR 2017-1 A1 (144A) 1.100 2018 04..... | | | 04/03/2017..... | J P MORGAN CHASE SECURITIES INC..... | | 28,000,000 | 28,000,000 | 0 | 1FE..... |
| 98162E AA 5 | WOART 2017-A A1 1.100 2018 04..... | | | 04/12/2017..... | MUFG SECURITIES AMERICAS INC..... | | 42,000,000 | 42,000,000 | 0 | 1FE..... |
| 3899999 | Total - Bonds - Industrial and Miscellaneous..... | | | | | | 323,767,292 | 322,474,000 | 430,202 | XXX..... |
| 8399997 | Total - Bonds - Part 3..... | | | | | | 566,596,735 | 562,568,284 | 506,232 | XXX..... |
| 8399999 | Total - Bonds..... | | | | | | 566,596,735 | 562,568,284 | 506,232 | XXX..... |
| Common Stocks - Industrial and Miscellaneous | | | | | | | | | | |
| 22943F 10 0 | CTrip.COM INTL LTD SPONSORED ADR..... | | C..... | 05/19/2017..... | DIST FROM PARTNERSHIP..... | | 9,840,000 | 543,365 | XXX | L..... |
| 9099999 | Total - Common Stocks - Industrial and Miscellaneous..... | | | | | | 543,365 | 543,365 | 0 | XXX..... |
| 9799997 | Total - Common Stocks - Part 3..... | | | | | | 543,365 | 543,365 | 0 | XXX..... |
| 9799999 | Total - Common Stocks..... | | | | | | 543,365 | 543,365 | 0 | XXX..... |
| 9899999 | Total - Preferred and Common Stocks..... | | | | | | 543,365 | 543,365 | 0 | XXX..... |
| 9999999 | Total - Bonds, Preferred and Common Stocks..... | | | | | | 567,140,100 | 567,140,100 | 506,232 | XXX..... |

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

QE04.3

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 SAN CLEMENTE 3.585 | | 05/27/2017 | REDEEMED | | 109,606 | 109,606 | 109,606 | 109,606 | 0 | 0 | 0 | 0 | 0 | 109,606 | 0 | 0 | 0 | 1,965 | 08/27/2021 | 1 |
| 36202F | 2L 9 GNMA II PASS #00005279 3.500 | | 06/20/2017 | PAID ON PRINCIPAL | | 501,650 | 501,650 | 521,951 | 521,158 | 0 | (19,508) | 0 | (19,508) | 0 | 501,650 | 0 | 0 | 0 | 7,335 | 01/20/2042 | 1 |
| 36202F | 3M 6 GNMA II PASS #00005304 3.500 | | 06/20/2017 | PAID ON PRINCIPAL | | 502,455 | 502,455 | 529,698 | 529,419 | 0 | (26,963) | 0 | (26,963) | 0 | 502,455 | 0 | 0 | 0 | 7,394 | 02/20/2042 | 1 |
| 36202F | 4Q 6 GNMA II PASS #00005331 3.500 | | 06/20/2017 | PAID ON PRINCIPAL | | 504,765 | 504,765 | 529,845 | 529,708 | 0 | (24,943) | 0 | (24,943) | 0 | 504,765 | 0 | 0 | 0 | 7,500 | 03/20/2042 | 1 |
| 36202D | 6D 8 GNMA II PASS #3568 5.000 | | 06/20/2017 | PAID ON PRINCIPAL | | 137,408 | 137,408 | 131,882 | 133,410 | 0 | 3,998 | 0 | 3,998 | 0 | 137,408 | 0 | 0 | 0 | 2,934 | 06/20/2034 | 1 |
| 36202E | CM 9 GNMA II PASS #3676 4.500 | | 06/20/2017 | PAID ON PRINCIPAL | | 211,756 | 211,756 | 201,003 | 203,123 | 0 | 8,633 | 0 | 8,633 | 0 | 211,756 | 0 | 0 | 0 | 4,266 | 02/20/2035 | 1 |
| 36202E | EU 9 GNMA II PASS #3747 5.000 | | 06/20/2017 | PAID ON PRINCIPAL | | 125,927 | 125,927 | 122,385 | 123,217 | 0 | 2,710 | 0 | 2,710 | 0 | 125,927 | 0 | 0 | 0 | 2,692 | 08/20/2035 | 1 |
| 36202E | FM 6 GNMA II PASS #3772 5.000 | | 06/20/2017 | PAID ON PRINCIPAL | | 71,391 | 71,391 | 69,819 | 70,179 | 0 | 1,212 | 0 | 1,212 | 0 | 71,391 | 0 | 0 | 0 | 1,521 | 10/20/2035 | 1 |
| 36213C | YY 0 GNMA PASS TH #550727 5.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 58,165 | 58,165 | 57,256 | 57,436 | 0 | 729 | 0 | 729 | 0 | 58,165 | 0 | 0 | 0 | 1,231 | 11/15/2035 | 1 |
| 36290R | U6 8 GNMA PASS TH #615405 4.500 | | 06/15/2017 | PAID ON PRINCIPAL | | 52,389 | 52,389 | 50,801 | 51,092 | 0 | 1,298 | 0 | 1,298 | 0 | 52,389 | 0 | 0 | 0 | 893 | 08/15/2033 | 1 |
| 36291A | DH 9 GNMA PASS TH #622104 4.500 | | 06/15/2017 | PAID ON PRINCIPAL | | 28,729 | 28,729 | 27,858 | 28,056 | 0 | 673 | 0 | 673 | 0 | 28,729 | 0 | 0 | 0 | 596 | 09/15/2033 | 1 |
| 36292F | H6 7 GNMA PASS TH #647453 5.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 14,228 | 14,228 | 14,006 | 14,062 | 0 | 167 | 0 | 167 | 0 | 14,228 | 0 | 0 | 0 | 293 | 10/15/2035 | 1 |
| 36225A | ER 7 GNMA PASS TH #780144 7.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 15,205 | 15,205 | 14,506 | 14,799 | 0 | 405 | 0 | 405 | 0 | 15,205 | 0 | 0 | 0 | 431 | 07/15/2024 | 1 |
| 38373R | SY 6 GNR 2001-40 Z CMO 6.000 | | 06/20/2017 | PAID ON PRINCIPAL | | 88,140 | 88,140 | 77,018 | 83,928 | 0 | 4,213 | 0 | 4,213 | 0 | 88,140 | 0 | 0 | 0 | 2,234 | 08/20/2031 | 1 |
| 38375B | SH 6 GNR 2012-H11 CA CMO 1.750 | | 06/20/2017 | PAID ON PRINCIPAL | | 890,189 | 890,189 | 910,358 | 895,346 | 0 | (5,157) | 0 | (5,157) | 0 | 890,189 | 0 | 0 | 0 | 6,879 | 04/20/2062 | 1 |
| 38375B | B7 6 GNR 2012-H30 VA CMO 1.750 | | 06/20/2017 | PAID ON PRINCIPAL | | 200,157 | 200,157 | 198,656 | 198,978 | 0 | 1,179 | 0 | 1,179 | 0 | 200,157 | 0 | 0 | 0 | 1,739 | 12/20/2062 | 1 |
| 36225C | BX 3 G2 (ARM) #80053 2.375 | | 06/20/2017 | PAID ON PRINCIPAL | | 61 | 61 | 62 | 61 | 0 | 0 | 0 | 0 | 0 | 61 | 0 | 0 | 0 | 1 | 03/20/2027 | 1 |
| 36225C | CN 4 G2 (ARM) #80076 2.125 | | 06/20/2017 | PAID ON PRINCIPAL | | 205 | 205 | 207 | 203 | 0 | 2 | 0 | 2 | 0 | 205 | 0 | 0 | 0 | 2 | 05/20/2027 | 1 |
| 52517# | AD 5 FHA LEHMAN 92-A PROJ L 6.930 | | 06/25/2017 | PAID ON PRINCIPAL | | 2,271 | 2,271 | 2,130 | 2,264 | 0 | 7 | 0 | 7 | 0 | 2,271 | 0 | 0 | 0 | 66 | 07/25/2017 | 1 |
| 000000 | 00 0 FHA MERRILL LYNCH 185- 6.810 | | 06/25/2017 | PAID ON PRINCIPAL | | 40,435 | 40,435 | 36,392 | 39,762 | 0 | 673 | 0 | 673 | 0 | 40,435 | 0 | 0 | 0 | 1,603 | 10/25/2018 | 1 |
| 38378X | P6 2 GNR 2014-166 PL (PROJE 2.500 | | 06/16/2017 | PAID ON PRINCIPAL | | 49,325 | 49,325 | 49,294 | 49,291 | 0 | 34 | 0 | 34 | 0 | 49,325 | 0 | 0 | 0 | 566 | 05/16/2055 | 1 |
| 38379R | VW 0 GNR 2017-76 AD 2.400 | | 06/16/2017 | PAID ON PRINCIPAL | | 14,407 | 14,407 | 14,200 | 14,200 | 0 | 208 | 0 | 208 | 0 | 14,407 | 0 | 0 | 0 | 29 | 12/16/2056 | 1 |
| 83162C | SP 9 SBAP 2009-20F 1 4.950 | | 06/01/2017 | PAID ON PRINCIPAL | | 205,264 | 205,264 | 205,264 | 205,451 | 0 | (188) | 0 | (188) | 0 | 205,264 | 0 | 0 | 0 | 5,323 | 06/01/2029 | 1 |
| 83162C | VX 8 SBAP 2013-20K 1 3.380 | | 05/01/2017 | PAID ON PRINCIPAL | | 192,649 | 192,649 | 192,649 | 192,683 | 0 | (34) | 0 | (34) | 0 | 192,649 | 0 | 0 | 0 | 3,444 | 11/01/2033 | 1 |
| 83162C | XL 2 SBAP 2015-20L 1 2.820 | | 06/01/2017 | PAID ON PRINCIPAL | | 266,658 | 266,658 | 266,658 | 266,792 | 0 | (134) | 0 | (134) | 0 | 266,658 | 0 | 0 | 0 | 3,939 | 12/01/2035 | 1 |
| 83162C | YC 1 SBAP 2016-10F 1 2.170 | | 05/01/2017 | PAID ON PRINCIPAL | | 100,969 | 100,969 | 100,969 | 100,968 | 0 | 1 | 0 | 1 | 0 | 100,969 | 0 | 0 | 0 | 1,004 | 11/01/2026 | 1 |
| | | | | | | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | |
| 0599999 | Total - Bonds - U.S. Government | | | | | 4,384,406 | 4,384,406 | 4,434,473 | 4,435,192 | 0 | (50,785) | 0 | (50,785) | 0 | 4,384,406 | 0 | 0 | 0 | 65,881 | XXX | XXX |
| Bonds - All Other Government | | | | | | | | | | | | | | | | | | | | | |
| 91086Q | AW 8 UNITED MEXICAN STATES 5.950 | D | 04/27/2017 | MAKE WHOLE CALL | | 2,156,640 | 2,000,000 | 1,995,680 | 1,998,677 | 0 | 224 | 0 | 224 | 0 | 1,998,901 | 0 | 157,739 | 157,739 | 72,061 | 03/19/2019 | 2FE |
| 1099999 | Total - Bonds - All Other Government | | | | | 2,156,640 | 2,000,000 | 1,995,680 | 1,998,677 | 0 | 224 | 0 | 224 | 0 | 1,998,901 | 0 | 157,739 | 157,739 | 72,061 | XXX | XXX |
| Bonds - U.S. States, Territories and Possessions | | | | | | | | | | | | | | | | | | | | | |
| 13062T | G3 2 CALIFORNIA GENERAL OBL 5.000 | | 05/19/2017 | REDEEMED | | 975,000 | 975,000 | 1,047,647 | 975,684 | 0 | (684) | 0 | (684) | 0 | 975,000 | 0 | 0 | 0 | 34,450 | 08/01/2019 | 1FE |
| 13063C | 2P 4 CALIFORNIA GENERAL OBL 5.000 | | 05/19/2017 | REDEEMED | | 1,135,000 | 1,135,000 | 1,157,382 | 1,135,219 | 0 | (219) | 0 | (219) | 0 | 1,135,000 | 0 | 0 | 0 | 40,600 | 08/01/2021 | 1FE |
| 658256 | VF 6 NORTH CAROLINA GEN OBL 5.000 | | 04/01/2017 | MATURED | | 20,000,000 | 20,000,000 | 21,447,800 | 20,038,994 | 0 | (38,994) | 0 | (38,994) | 0 | 20,000,000 | 0 | 0 | 0 | 500,000 | 04/01/2017 | 1FE |
| 880541 | LD 7 TENNESSEE GENERAL OBLI 5.000 | | 05/01/2017 | REDEEMED | | 5,000,000 | 5,000,000 | 5,805,550 | 5,036,949 | 0 | (36,949) | 0 | (36,949) | 0 | 5,000,000 | 0 | 0 | 0 | 125,000 | 05/01/2018 | 1FE |
| 880541 | LE 5 TENNESSEE GENERAL OBLI 5.000 | | 05/01/2017 | REDEEMED | | 5,325,000 | 5,325,000 | 6,092,546 | 5,360,423 | 0 | (35,423) | 0 | (35,423) | 0 | 5,325,000 | 0 | 0 | 0 | 133,125 | 05/01/2019 | 1FE |
| 880541 | LG 0 TENNESSEE GENERAL OBLI 5.000 | | 05/01/2017 | REDEEMED | | 13,575,000 | 13,575,000 | 15,163,275 | 13,648,950 | 0 | (73,950) | 0 | (73,950) | 0 | 13,575,000 | 0 | 0 | 0 | 339,375 | 05/01/2021 | 1FE |
| 880541 | LM 7 TENNESSEE GENERAL OBLI 5.000 | | 05/01/2017 | REDEEMED | | 1,000,000 | 1,000,000 | 1,069,190 | 1,003,246 | 0 | (3,246) | 0 | (3,246) | 0 | 1,000,000 | 0 | 0 | 0 | 25,000 | 05/01/2026 | 1FE |
| 928109 | QG 5 VIRGINIA GENERAL OBLIG 4.125 | | 06/01/2017 | REDEEMED | | 9,080,000 | 9,080,000 | 8,974,672 | 9,072,276 | 0 | 7,724 | 0 | 7,724 | 0 | 9,080,000 | 0 | 0 | 0 | 187,275 | 06/01/2020 | 1FE |
| 1799999 | Total - Bonds - U.S. States, Territories & Possessions | | | | | 56,090,000 | 56,090,000 | 60,758,062 | 56,271,741 | 0 | (181,741) | 0 | (181,741) | 0 | 56,090,000 | 0 | 0 | 0 | 1,384,825 | XXX | XXX |

QE05

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 | | | | | | | | | | | | | | | | | | | | | |
| 018095 | ZE 2 | | 06/05/2017 | WELLS FARGO SECURITIES..... | | 1,443,576 | 1,355,000 | 1,596,759 | 1,443,210 | 0 | (14,446) | 0 | (14,446) | 0 | 1,428,764 | 0 | 14,813 | 14,813 | 44,113 | 08/15/2019 | 1FE |
| 018095 | ZF 9 | | 06/13/2017 | GOLDMAN SACHS & CO..... | | 1,537,238 | 1,410,000 | 1,662,714 | 1,522,920 | 0 | (13,913) | 0 | (13,913) | 0 | 1,509,007 | 0 | 28,232 | 28,232 | 47,157 | 08/15/2020 | 1FE |
| 018095 | ZG 7 | | 06/21/2017 | J P MORGAN CHASE SECURIT..... | | 1,624,700 | 1,465,000 | 1,726,898 | 1,599,139 | 0 | (13,561) | 0 | (13,561) | 0 | 1,585,578 | 0 | 39,122 | 39,122 | 50,624 | 08/15/2021 | 1FE |
| 102637 | PD 1 | | 06/01/2017 | MATURED..... | | 1,495,000 | 1,495,000 | 1,554,097 | 1,498,369 | 0 | (3,369) | 0 | (3,369) | 0 | 1,495,000 | 0 | 0 | 0 | 29,900 | 06/01/2017 | 1FE |
| 121653 | EQ 8 | | 04/28/2017 | REDEEMED..... | | 1,155,000 | 1,155,000 | 1,253,013 | 1,154,958 | 0 | 42 | 0 | 42 | 0 | 1,155,000 | 0 | 0 | 0 | 26,148 | 05/15/2019 | 1FE |
| 157432 | EK 7 | | 06/01/2017 | REDEEMED..... | | 4,480,000 | 4,480,000 | 4,760,358 | 4,560,512 | 0 | (80,512) | 0 | (80,512) | 0 | 4,480,000 | 0 | 0 | 0 | 112,000 | 06/01/2025 | 1FE |
| 157432 | EL 5 | | 06/01/2017 | REDEEMED..... | | 4,665,000 | 4,665,000 | 4,956,936 | 4,748,836 | 0 | (83,836) | 0 | (83,836) | 0 | 4,665,000 | 0 | 0 | 0 | 116,625 | 06/01/2026 | 1FE |
| 181234 | K9 5 | | 06/14/2017 | MORGAN STANLEY..... | | 11,234,221 | 10,265,000 | 11,743,737 | 11,014,073 | 0 | (86,168) | 0 | (86,168) | 0 | 10,927,905 | 0 | 306,316 | 306,316 | 225,830 | 12/01/2020 | 1FE |
| 355694 | L9 9 | | 06/01/2017 | REDEEMED..... | | 5,765,000 | 5,765,000 | 6,080,980 | 5,855,756 | 0 | (90,756) | 0 | (90,756) | 0 | 5,765,000 | 0 | 0 | 0 | 129,713 | 06/01/2024 | 1FE |
| 447025 | FC 6 | | 05/01/2017 | REDEEMED..... | | 5,000,000 | 5,000,000 | 5,285,750 | 5,069,578 | 0 | (69,578) | 0 | (69,578) | 0 | 5,000,000 | 0 | 0 | 0 | 118,750 | 05/01/2027 | 1FE |
| 498062 | JQ 2 | | 06/01/2017 | REDEEMED..... | | 2,590,000 | 2,590,000 | 2,748,612 | 2,635,567 | 0 | (45,567) | 0 | (45,567) | 0 | 2,590,000 | 0 | 0 | 0 | 64,750 | 12/01/2026 | 1FE |
| 614155 | HF 9 | | 04/01/2017 | REDEEMED..... | | 1,910,000 | 1,910,000 | 2,089,330 | 1,915,168 | 0 | (5,168) | 0 | (5,168) | 0 | 1,910,000 | 0 | 0 | 0 | 47,750 | 04/01/2018 | 1FE |
| 614155 | HN 2 | | 04/01/2017 | REDEEMED..... | | 2,000,000 | 2,000,000 | 2,053,480 | 2,001,401 | 0 | (1,401) | 0 | (1,401) | 0 | 2,000,000 | 0 | 0 | 0 | 45,000 | 04/01/2024 | 1FE |
| 614155 | HP 7 | | 04/01/2017 | REDEEMED..... | | 2,510,000 | 2,510,000 | 2,573,001 | 2,511,632 | 0 | (1,632) | 0 | (1,632) | 0 | 2,510,000 | 0 | 0 | 0 | 56,475 | 04/01/2025 | 1FE |
| 697511 | AQ 6 | | 05/01/2017 | REDEEMED..... | | 2,000,000 | 2,000,000 | 2,143,020 | 2,005,561 | 0 | (5,561) | 0 | (5,561) | 0 | 2,000,000 | 0 | 0 | 0 | 50,000 | 05/01/2022 | 1FE |
| 697511 | AS 2 | | 05/01/2017 | REDEEMED..... | | 2,665,000 | 2,665,000 | 2,675,633 | 2,665,146 | 0 | (146) | 0 | (146) | 0 | 2,665,000 | 0 | 0 | 0 | 59,963 | 05/01/2024 | 1FE |
| 697511 | AU 7 | | 05/01/2017 | REDEEMED..... | | 1,865,000 | 1,865,000 | 1,866,473 | 1,864,855 | 0 | 145 | 0 | 145 | 0 | 1,865,000 | 0 | 0 | 0 | 41,963 | 05/01/2026 | 1FE |
| 697511 | AV 5 | | 05/01/2017 | REDEEMED..... | | 5,935,000 | 5,935,000 | 6,125,751 | 5,942,129 | 0 | (7,129) | 0 | (7,129) | 0 | 5,935,000 | 0 | 0 | 0 | 140,956 | 05/01/2027 | 1FE |
| 763631 | H4 3 | | 06/06/2017 | BARCLAYS CAPITAL INC..... | | 5,239,932 | 4,580,000 | 5,401,286 | 5,071,781 | 0 | (49,668) | 0 | (49,668) | 0 | 5,022,113 | 0 | 217,819 | 217,819 | 176,839 | 03/01/2021 | 1FE |
| 763631 | H5 0 | | 06/20/2017 | CITIGROUP GLOBAL MARKETS..... | | 5,638,798 | 4,815,000 | 5,665,859 | 5,371,883 | 0 | (48,468) | 0 | (48,468) | 0 | 5,323,415 | 0 | 315,383 | 315,383 | 195,275 | 03/01/2022 | 1FE |
| 783243 | 8A 9 | | 04/01/2017 | MATURED..... | | 1,930,000 | 1,930,000 | 2,210,410 | 1,941,984 | 0 | (11,984) | 0 | (11,984) | 0 | 1,930,000 | 0 | 0 | 0 | 48,250 | 04/01/2017 | 1FE |
| 821686 | E2 4 | | 04/01/2017 | MATURED..... | | 400,000 | 400,000 | 447,156 | 401,635 | 0 | (1,635) | 0 | (1,635) | 0 | 400,000 | 0 | 0 | 0 | 10,000 | 04/01/2017 | 1FE |
| 939307 | ES 9 | | 06/15/2017 | REDEEMED..... | | 5,200,000 | 5,200,000 | 5,666,700 | 5,231,926 | 0 | (31,926) | 0 | (31,926) | 0 | 5,200,000 | 0 | 0 | 0 | 130,000 | 06/15/2024 | 1FE |
| 2499999 | Total - Bonds - U.S. Political Subdivisions of States..... | | | | | 78,283,466 | 75,455,000 | 82,287,953 | 78,028,018 | 0 | (666,236) | 0 | (666,236) | 0 | 77,361,782 | 0 | 921,684 | 921,684 | 1,968,079 | XXX | XXX |
| Bonds - U.S. Special Revenue and Special Assessment | | | | | | | | | | | | | | | | | | | | | |
| 05053* | AA 3 | | 06/15/2017 | REDEEMED..... | | 13,851 | 13,851 | 13,851 | 13,851 | 0 | 0 | 0 | 0 | 0 | 13,851 | 0 | 0 | 0 | 427 | 04/15/2021 | 5* |
| 644614 | FP 9 | | 06/01/2017 | REDEEMED..... | | 2,435,000 | 2,435,000 | 2,435,000 | 2,434,925 | 0 | 75 | 0 | 75 | 0 | 2,435,000 | 0 | 0 | 0 | 7,213 | 06/01/2023 | 1FE |
| 649876 | VT 3 | | 04/01/2017 | MATURED..... | | 3,815,000 | 3,815,000 | 4,420,517 | 3,815,376 | 0 | (376) | 0 | (376) | 0 | 3,815,000 | 0 | 0 | 0 | 104,913 | 04/01/2017 | 1FE |
| 837151 | PQ 6 | | 04/05/2017 | GOLDMAN SACHS & CO..... | | 5,367,550 | 5,000,000 | 5,469,550 | 5,466,946 | 0 | (11,496) | 0 | (11,496) | 0 | 5,455,450 | 0 | (87,900) | (87,900) | 89,583 | 12/01/2034 | 1FE |
| 938865 | BM 3 | | 09/01/2017 | REDEEMED..... | | 39,281 | 39,281 | 39,281 | 39,281 | 0 | 0 | 0 | 0 | 0 | 39,281 | 0 | 0 | 0 | 1,188 | 03/01/2020 | 1 |
| 3128QG | CC 4 | | 06/15/2017 | PAID ON PRINCIPAL..... | | 192,051 | 192,051 | 192,741 | 191,179 | 0 | 872 | 0 | 872 | 0 | 192,051 | 0 | 0 | 0 | 3,132 | 12/15/2035 | 1 |
| 3128JR | G4 2 | | 06/15/2017 | PAID ON PRINCIPAL..... | | 58,543 | 58,543 | 58,287 | 58,132 | 0 | 412 | 0 | 412 | 0 | 58,543 | 0 | 0 | 0 | 762 | 03/15/2035 | 1 |
| 3128JR | KQ 8 | | 06/15/2017 | PAID ON PRINCIPAL..... | | 103,417 | 103,417 | 101,567 | 101,608 | 0 | 1,809 | 0 | 1,809 | 0 | 103,417 | 0 | 0 | 0 | 1,482 | 12/15/2035 | 1 |
| 3128MJ | ZF 0 | | 06/15/2017 | PAID ON PRINCIPAL..... | | 65,796 | 65,796 | 65,164 | 65,164 | 0 | 632 | 0 | 632 | 0 | 65,796 | 0 | 0 | 0 | 838 | 12/01/2046 | 1 |
| 31296S | DY 9 | | 06/15/2017 | PAID ON PRINCIPAL..... | | 21,080 | 21,080 | 21,014 | 21,019 | 0 | 61 | 0 | 61 | 0 | 21,080 | 0 | 0 | 0 | 466 | 01/15/2034 | 1 |
| 31292H | AK 0 | | 06/15/2017 | PAID ON PRINCIPAL..... | | 989 | 989 | 1,037 | 1,108 | 0 | (119) | 0 | (119) | 0 | 989 | 0 | 0 | 0 | 34 | 01/15/2030 | 1 |
| 31292H | NH 3 | | 06/15/2017 | PAID ON PRINCIPAL..... | | 1,062 | 1,062 | 1,090 | 1,100 | 0 | (39) | 0 | (39) | 0 | 1,062 | 0 | 0 | 0 | 25 | 02/15/2032 | 1 |
| 31293J | ZX 0 | | 06/15/2017 | PAID ON PRINCIPAL..... | | 1,256 | 1,256 | 1,284 | 1,299 | 0 | (43) | 0 | (43) | 0 | 1,256 | 0 | 0 | 0 | 31 | 04/15/2029 | 1 |
| 31298S | UJ 1 | | 06/15/2017 | PAID ON PRINCIPAL..... | | 266 | 266 | 278 | 286 | 0 | (20) | 0 | (20) | 0 | 266 | 0 | 0 | 0 | 8 | 08/15/2031 | 1 |
| 31298V | FC 6 | | 06/15/2017 | PAID ON PRINCIPAL..... | | 444 | 444 | 465 | 483 | 0 | (39) | 0 | (39) | 0 | 444 | 0 | 0 | 0 | 14 | 09/15/2031 | 1 |
| 31287S | GA 9 | | 06/15/2017 | PAID ON PRINCIPAL..... | | 502 | 502 | 513 | 522 | 0 | (20) | 0 | (20) | 0 | 502 | 0 | 0 | 0 | 13 | 04/15/2032 | 1 |

QE05 1

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05 2

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|------------------------------|------------------|------------------|-------------------|------------------------------|---------------|-----------|-------------|---|---|--|---|--|---|---|---|--|-------------------------------------|---|---|---|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | For rei gn | 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) |
| 31287X PZ 3 | FHLMC GOLD PASSTHRU 6.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 26,581 | 26,581 | 27,286 | 27,442 | 0 | (861) | 0 | (861) | 0 | 26,581 | 0 | 0 | 0 | 758 | 09/15/2032 | 1 |
| 31288A K7 9 | FHLMC GOLD PASSTHRU 6.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 271 | 271 | 279 | 286 | 0 | (15) | 0 | (15) | 0 | 271 | 0 | 0 | 0 | 7 | 10/15/2032 | 1 |
| 31288E 6E 2 | FHLMC GOLD PASSTHRU 6.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 367 | 367 | 377 | 382 | 0 | (15) | 0 | (15) | 0 | 367 | 0 | 0 | 0 | 9 | 02/15/2033 | 1 |
| 31288H RC 6 | FHLMC GOLD PASSTHRU 6.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 212 | 212 | 218 | 218 | 0 | (6) | 0 | (6) | 0 | 212 | 0 | 0 | 0 | 5 | 03/15/2033 | 1 |
| 31335H TT 0 | FHLMC GOLD PASSTHRU 6.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 3,078 | 3,078 | 3,154 | 3,145 | 0 | (67) | 0 | (67) | 0 | 3,078 | 0 | 0 | 0 | 75 | 07/15/2022 | 1 |
| 3128H4 H9 3 | FHLMC GOLD PASSTHRU 5.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 6,354 | 6,354 | 6,452 | 6,362 | 0 | (8) | 0 | (8) | 0 | 6,354 | 0 | 0 | 0 | 145 | 05/15/2018 | 1 |
| 3128H4 UX 5 | FHLMC GOLD PASSTHRU 5.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 120 | 120 | 122 | 120 | 0 | (0) | 0 | (0) | 0 | 120 | 0 | 0 | 0 | 3 | 06/15/2018 | 1 |
| 3128H4 5W 5 | FHLMC GOLD PASSTHRU 5.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 737 | 737 | 748 | 738 | 0 | (1) | 0 | (1) | 0 | 737 | 0 | 0 | 0 | 17 | 06/15/2018 | 1 |
| 3128H6 BH 6 | FHLMC GOLD PASSTHRU 5.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 9,683 | 9,683 | 9,831 | 9,696 | 0 | (12) | 0 | (12) | 0 | 9,683 | 0 | 0 | 0 | 200 | 07/15/2018 | 1 |
| 3128H6 BP 8 | FHLMC GOLD PASSTHRU 5.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 7,893 | 7,893 | 8,013 | 7,898 | 0 | (5) | 0 | (5) | 0 | 7,893 | 0 | 0 | 0 | 170 | 07/15/2018 | 1 |
| 31283H WY 7 | FHLMC GOLD PASSTHRU 5.500 | | 06/15/2017 | PAID ON PRINCIPAL | | 310,614 | 310,614 | 309,873 | 309,855 | 0 | 759 | 0 | 759 | 0 | 310,614 | 0 | 0 | 0 | 7,135 | 06/15/2033 | 1 |
| 31283H WZ 4 | FHLMC GOLD PASSTHRU 6.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 34,548 | 34,548 | 35,436 | 35,498 | 0 | (951) | 0 | (951) | 0 | 34,548 | 0 | 0 | 0 | 864 | 04/15/2033 | 1 |
| 31283H W9 2 | FHLMC GOLD PASSTHRU 6.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 4,525 | 4,525 | 4,627 | 4,667 | 0 | (142) | 0 | (142) | 0 | 4,525 | 0 | 0 | 0 | 122 | 05/15/2033 | 1 |
| 31283H Z2 4 | FHLMC GOLD PASSTHRU 6.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 50,263 | 50,263 | 51,495 | 51,571 | 0 | (1,308) | 0 | (1,308) | 0 | 50,263 | 0 | 0 | 0 | 1,278 | 11/15/2033 | 1 |
| 31283H Z5 7 | FHLMC GOLD PASSTHRU 6.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 54,947 | 54,947 | 56,292 | 56,426 | 0 | (1,479) | 0 | (1,479) | 0 | 54,947 | 0 | 0 | 0 | 1,420 | 02/15/2034 | 1 |
| 3128MJ SY 7 | FHLMC GOLD PASSTHRU 3.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 101,922 | 101,922 | 96,742 | 97,158 | 0 | 4,764 | 0 | 4,764 | 0 | 101,922 | 0 | 0 | 0 | 1,281 | 06/15/2043 | 1 |
| 3128MJ S3 5 | FHLMC GOLD PASSTHRU 3.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 96,079 | 96,079 | 92,165 | 92,611 | 0 | 3,468 | 0 | 3,468 | 0 | 96,079 | 0 | 0 | 0 | 1,218 | 07/15/2043 | 1 |
| 3128MJ S6 8 | FHLMC GOLD PASSTHRU 3.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 286,353 | 286,353 | 271,853 | 273,534 | 0 | 12,820 | 0 | 12,820 | 0 | 286,353 | 0 | 0 | 0 | 3,644 | 08/15/2043 | 1 |
| 3133TG NU 9 | FHR 2093 Z CMO 6.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 74,084 | 74,084 | 67,780 | 71,505 | 0 | 2,579 | 0 | 2,579 | 0 | 74,084 | 0 | 0 | 0 | 1,809 | 11/15/2028 | 1 |
| 3133TK SJ 0 | FHR 2151 JZ CMO 6.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 147,098 | 147,098 | 134,479 | 141,879 | 0 | 5,219 | 0 | 5,219 | 0 | 147,098 | 0 | 0 | 0 | 3,302 | 05/15/2029 | 1 |
| 3133TM 7G 5 | FHR 2182 ZC CMO 7.500 | | 06/15/2017 | PAID ON PRINCIPAL | | 38,243 | 38,243 | 39,333 | 38,138 | 0 | 105 | 0 | 105 | 0 | 38,243 | 0 | 0 | 0 | 1,175 | 09/15/2029 | 1 |
| 3133TN JY 1 | FHR 2223 Z CMO 8.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 3,377 | 3,377 | 3,299 | 3,335 | 0 | 42 | 0 | 42 | 0 | 3,377 | 0 | 0 | 0 | 114 | 03/15/2030 | 1 |
| 3133TQ ZU 4 | FHR 2274 KC CMO 6.500 | | 06/15/2017 | PAID ON PRINCIPAL | | 15,180 | 15,180 | 15,147 | 15,141 | 0 | 38 | 0 | 38 | 0 | 15,180 | 0 | 0 | 0 | 421 | 01/15/2031 | 1 |
| 3133TR LB 9 | FHR 2284 Z CMO 6.500 | | 06/15/2017 | PAID ON PRINCIPAL | | 36,382 | 36,382 | 34,394 | 35,407 | 0 | 975 | 0 | 975 | 0 | 36,382 | 0 | 0 | 0 | 948 | 02/15/2031 | 1 |
| 3133TR GX 7 | FHR 2288 Z CMO 6.500 | | 06/15/2017 | PAID ON PRINCIPAL | | 73,456 | 73,456 | 68,985 | 71,208 | 0 | 2,248 | 0 | 2,248 | 0 | 73,456 | 0 | 0 | 0 | 1,974 | 02/15/2031 | 1 |
| 3133TR SR 7 | FHR 2297 KZ CMO 6.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 102,778 | 102,778 | 92,670 | 99,142 | 0 | 3,636 | 0 | 3,636 | 0 | 102,778 | 0 | 0 | 0 | 2,483 | 03/15/2031 | 1 |
| 31339W Q2 5 | FHR 2433 NH CMO 6.500 | | 06/15/2017 | PAID ON PRINCIPAL | | 256,266 | 256,266 | 257,708 | 255,629 | 0 | 637 | 0 | 637 | 0 | 256,266 | 0 | 0 | 0 | 6,626 | 04/15/2032 | 1 |
| 31392K FP 6 | FHR 2451 JH CMO 6.500 | | 06/15/2017 | PAID ON PRINCIPAL | | 50,427 | 50,427 | 50,060 | 50,146 | 0 | 281 | 0 | 281 | 0 | 50,427 | 0 | 0 | 0 | 1,264 | 05/15/2032 | 1 |
| 31392K AA 4 | FHR 2454 BK CMO 6.500 | | 06/15/2017 | PAID ON PRINCIPAL | | 97,888 | 97,888 | 98,638 | 97,645 | 0 | 243 | 0 | 243 | 0 | 97,888 | 0 | 0 | 0 | 2,607 | 05/15/2032 | 1 |
| 31394K NK 6 | FHR 2686 NY CMO 5.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 242,977 | 242,977 | 234,814 | 240,361 | 0 | 2,615 | 0 | 2,615 | 0 | 242,977 | 0 | 0 | 0 | 5,054 | 10/15/2023 | 1 |
| 31394M SG 6 | FHR 2719 WC CMO 4.500 | | 06/15/2017 | PAID ON PRINCIPAL | | 131,824 | 131,824 | 121,464 | 128,630 | 0 | 3,194 | 0 | 3,194 | 0 | 131,824 | 0 | 0 | 0 | 2,267 | 12/15/2023 | 1 |
| 31394N L3 0 | FHR 2729 CE CMO 4.500 | | 06/15/2017 | PAID ON PRINCIPAL | | 381,139 | 381,139 | 354,677 | 372,989 | 0 | 8,151 | 0 | 8,151 | 0 | 381,139 | 0 | 0 | 0 | 7,064 | 01/15/2024 | 1 |
| 3137B8 DA 2 | FHR 4302 CA 3.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 123,159 | 123,159 | 124,198 | 123,944 | 0 | (785) | 0 | (785) | 0 | 123,159 | 0 | 0 | 0 | 1,556 | 06/15/2040 | 1 |
| 3137BB QB 9 | FHR 4351 LC CMO 3.000 | | 06/15/2017 | PAID ON PRINCIPAL | | 245,176 | 245,176 | 248,288 | 247,651 | 0 | (2,475) | 0 | (2,475) | 0 | 245,176 | 0 | 0 | 0 | 3,197 | 11/15/2040 | 1 |
| 31282X A8 4 | FHS 146 75 CMO 7.500 | | 06/15/2017 | PAID ON PRINCIPAL | | 4,611 | 4,611 | 4,650 | 4,625 | 0 | (14) | 0 | (14) | 0 | 4,611 | 0 | 0 | 0 | 142 | 01/15/2023 | 1 |
| 31403D AC 3 | FN (5/1 ARM) #745303 3.196 | | 06/25/2017 | PAID ON PRINCIPAL | | 163,062 | 163,062 | 161,444 | 162,667 | 0 | 395 | 0 | 395 | 0 | 163,062 | 0 | 0 | 0 | 2,301 | 01/25/2036 | 1 |
| 3138A1 V5 7 | FNMA PASS TH #AH0635 3.500 | | 06/25/2017 | PAID ON PRINCIPAL | | 32,464 | 32,464 | 32,359 | 32,359 | 0 | 105 | 0 | 105 | 0 | 32,464 | 0 | 0 | 0 | 468 | 01/25/2026 | 1 |
| 3138A6 ZA 1 | FNMA PASS TH #AH5236 3.500 | | 06/25/2017 | PAID ON PRINCIPAL | | 92,870 | 92,870 | 92,569 | 92,591 | 0 | 279 | 0 | 279 | 0 | 92,870 | 0 | 0 | 0 | 1,306 | 01/25/2026 | 1 |
| 3138X5 PC 5 | FNMA PASS TH #AU5818 2.500 | | 06/25/2017 | PAID ON PRINCIPAL | | 151,723 | 151,723 | 150,525 | 150,753 | 0 | 969 | 0 | 969 | 0 | 151,723 | 0 | 0 | 0 | 1,616 | 08/25/2028 | 1 |
| 31417A P8 6 | FNMA PASS TH #00AB4046 3.500 | | 06/25/2017 | PAID ON PRINCIPAL | | 244,328 | 244,328 | 252,059 | 251,612 | 0 | (7,284) | 0 | (7,284) | 0 | 244,328 | 0 | 0 | 0 | 3,789 | 12/25/2041 | 1 |
| 31371K RC 7 | FNMA PASS TH #254383 7.500 | | 06/25/2017 | PAID ON PRINCIPAL | | 3,060 | 3,060 | 3,199 | 3,343 | 0 | (282) | 0 | (282) | 0 | 3,060 | 0 | 0 | 0 | 97 | 06/25/2032 | 1 |
| 31371K 2V 2 | FNMA PASS TH #254688 5.500 | | 06/25/2017 | PAID ON PRINCIPAL | | 33,111 | 33,111 | 33,954 | 33,530 | 0 | (418) | 0 | (418) | 0 | 33,111 | 0 | 0 | 0 | 759 | 03/25/2023 | 1 |

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|-------------|---|----------------------|------------------|-------------------|------------------------------|---------------|-----------|-------------|---|---|--|---|--|---|---|---|--|-------------------------------------|---|---|---|
| | | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | | For rei gn | 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 | 5.000 | 06/25/2017 | PAID ON PRINCIPAL | | 52,238 | 52,238 | 53,356 | 52,777 | 0 | (539) | 0 | 52,238 | 0 | 0 | 0 | 1,202 | 04/25/2023 | 1 | |
| 31371K | 5X | 5 | FNMA PASS TH #254762 | 5.000 | 06/25/2017 | PAID ON PRINCIPAL | | 12,830 | 12,830 | 12,802 | 12,795 | 0 | 35 | 0 | 12,830 | 0 | 0 | 0 | 263 | 05/25/2023 | 1 | |
| 31371L | A8 | 2 | FNMA PASS TH #254831 | 5.000 | 06/25/2017 | PAID ON PRINCIPAL | | 13,449 | 13,449 | 13,419 | 13,412 | 0 | 37 | 0 | 13,449 | 0 | 0 | 0 | 276 | 08/25/2023 | 1 | |
| 31371L | A9 | 0 | FNMA PASS TH #254832 | 5.500 | 06/25/2017 | PAID ON PRINCIPAL | | 128,667 | 128,667 | 131,562 | 130,078 | 0 | (1,411) | 0 | 128,667 | 0 | 0 | 0 | 3,032 | 08/25/2023 | 1 | |
| 31371L | DM | 8 | FNMA PASS TH #254908 | 5.000 | 06/25/2017 | PAID ON PRINCIPAL | | 38,465 | 38,465 | 38,718 | 38,529 | 0 | (63) | 0 | 38,465 | 0 | 0 | 0 | 797 | 09/25/2023 | 1 | |
| 31371L | EZ | 8 | FNMA PASS TH #254952 | 4.500 | 06/25/2017 | PAID ON PRINCIPAL | | 12,019 | 12,019 | 12,046 | 11,994 | 0 | 25 | 0 | 12,019 | 0 | 0 | 0 | 226 | 11/25/2018 | 1 | |
| 31371L | F3 | 8 | FNMA PASS TH #254986 | 5.500 | 06/25/2017 | PAID ON PRINCIPAL | | 31,175 | 31,175 | 31,838 | 31,498 | 0 | (323) | 0 | 31,175 | 0 | 0 | 0 | 683 | 11/25/2023 | 1 | |
| 31371L | HY | 8 | FNMA PASS TH #255047 | 5.500 | 06/25/2017 | PAID ON PRINCIPAL | | 28,656 | 28,656 | 29,265 | 28,942 | 0 | (286) | 0 | 28,656 | 0 | 0 | 0 | 633 | 01/25/2024 | 1 | |
| 31371L | JU | 4 | FNMA PASS TH #255075 | 5.500 | 06/25/2017 | PAID ON PRINCIPAL | | 68,277 | 68,277 | 70,016 | 69,121 | 0 | (844) | 0 | 68,277 | 0 | 0 | 0 | 1,503 | 02/25/2024 | 1 | |
| 31372Q | CQ | 8 | FNMA PASS TH #279179 | 7.000 | 06/25/2017 | PAID ON PRINCIPAL | | 1,721 | 1,721 | 1,620 | 1,673 | 0 | 48 | 0 | 1,721 | 0 | 0 | 0 | 50 | 05/25/2024 | 1 | |
| 31372R | LH | 6 | FNMA PASS TH #280328 | 7.000 | 06/25/2017 | PAID ON PRINCIPAL | | 945 | 945 | 903 | 919 | 0 | 27 | 0 | 945 | 0 | 0 | 0 | 28 | 04/25/2024 | 1 | |
| 31373U | F3 | 6 | FNMA PASS TH #303586 | 6.500 | 06/25/2017 | PAID ON PRINCIPAL | | 1,392 | 1,392 | 1,304 | 1,335 | 0 | 57 | 0 | 1,392 | 0 | 0 | 0 | 38 | 09/25/2025 | 1 | |
| 31375F | AZ | 8 | FNMA PASS TH #333940 | 6.500 | 06/25/2017 | PAID ON PRINCIPAL | | 1,811 | 1,811 | 1,734 | 1,767 | 0 | 44 | 0 | 1,811 | 0 | 0 | 0 | 49 | 06/25/2024 | 1 | |
| 31376R | 6H | 9 | FNMA PASS TH #363672 | 7.500 | 06/25/2017 | PAID ON PRINCIPAL | | 2,691 | 2,691 | 2,597 | 2,575 | 0 | 116 | 0 | 2,691 | 0 | 0 | 0 | 84 | 11/25/2026 | 1 | |
| 31376U | MV | 3 | FNMA PASS TH #365872 | 7.500 | 06/25/2017 | PAID ON PRINCIPAL | | 537 | 537 | 518 | 515 | 0 | 22 | 0 | 537 | 0 | 0 | 0 | 17 | 12/25/2026 | 1 | |
| 31378R | S5 | 9 | FNMA PASS TH #406540 | 6.500 | 06/25/2017 | PAID ON PRINCIPAL | | 53 | 53 | 54 | 54 | 0 | (0) | 0 | 53 | 0 | 0 | 0 | 2 | 12/25/2027 | 1 | |
| 31378R | S8 | 3 | FNMA PASS TH #406543 | 6.500 | 06/25/2017 | PAID ON PRINCIPAL | | 818 | 818 | 819 | 820 | 0 | (3) | 0 | 818 | 0 | 0 | 0 | 22 | 12/25/2027 | 1 | |
| 31379F | J3 | 9 | FNMA PASS TH #417982 | 7.000 | 06/25/2017 | PAID ON PRINCIPAL | | 826 | 826 | 839 | 842 | 0 | (15) | 0 | 826 | 0 | 0 | 0 | 24 | 03/25/2028 | 1 | |
| 31379T | G5 | 7 | FNMA PASS TH #428720 | 6.500 | 06/25/2017 | PAID ON PRINCIPAL | | 1,062 | 1,062 | 1,057 | 1,057 | 0 | 5 | 0 | 1,062 | 0 | 0 | 0 | 29 | 06/25/2028 | 1 | |
| 313615 | L4 | 6 | FNMA PASS TH #50747 | 7.000 | 06/25/2017 | PAID ON PRINCIPAL | | 1,200 | 1,200 | 1,121 | 1,159 | 0 | 41 | 0 | 1,200 | 0 | 0 | 0 | 34 | 06/25/2023 | 1 | |
| 31384V | L7 | 5 | FNMA PASS TH #535050 | 7.500 | 06/25/2017 | PAID ON PRINCIPAL | | 14,032 | 14,032 | 14,646 | 15,399 | 0 | (1,367) | 0 | 14,032 | 0 | 0 | 0 | 375 | 12/25/2029 | 1 | |
| 31385H | 5H | 1 | FNMA PASS TH #545448 | 7.500 | 06/25/2017 | PAID ON PRINCIPAL | | 849 | 849 | 884 | 938 | 0 | (90) | 0 | 849 | 0 | 0 | 0 | 27 | 02/25/2032 | 1 | |
| 31385X | M8 | 7 | FNMA PASS TH #555783 | 4.500 | 06/25/2017 | PAID ON PRINCIPAL | | 76,616 | 76,616 | 75,571 | 75,817 | 0 | 798 | 0 | 76,616 | 0 | 0 | 0 | 1,419 | 10/25/2033 | 1 | |
| 31389Y | M7 | 3 | FNMA PASS TH #639482 | 7.500 | 06/25/2017 | PAID ON PRINCIPAL | | 347 | 347 | 363 | 386 | 0 | (39) | 0 | 347 | 0 | 0 | 0 | 11 | 01/25/2032 | 1 | |
| 31390K | RG | 5 | FNMA PASS TH #648587 | 7.500 | 06/25/2017 | PAID ON PRINCIPAL | | 137 | 137 | 143 | 153 | 0 | (16) | 0 | 137 | 0 | 0 | 0 | 4 | 05/25/2032 | 1 | |
| 31391E | HS | 3 | FNMA PASS TH #664541 | 6.000 | 06/25/2017 | PAID ON PRINCIPAL | | 3,884 | 3,884 | 4,051 | 3,897 | 0 | (13) | 0 | 3,884 | 0 | 0 | 0 | 98 | 10/25/2017 | 1 | |
| 31391F | DW | 5 | FNMA PASS TH #665317 | 6.000 | 06/25/2017 | PAID ON PRINCIPAL | | 12,405 | 12,405 | 12,937 | 12,426 | 0 | (21) | 0 | 12,405 | 0 | 0 | 0 | 306 | 10/25/2017 | 1 | |
| 31400E | QQ | 6 | FNMA PASS TH #685463 | 5.000 | 06/25/2017 | PAID ON PRINCIPAL | | 7,115 | 7,115 | 7,290 | 7,119 | 0 | (4) | 0 | 7,115 | 0 | 0 | 0 | 148 | 03/25/2018 | 1 | |
| 31401B | QB | 4 | FNMA PASS TH #703450 | 5.000 | 06/25/2017 | PAID ON PRINCIPAL | | 68,503 | 68,503 | 70,184 | 68,630 | 0 | (127) | 0 | 68,503 | 0 | 0 | 0 | 1,422 | 06/25/2018 | 1 | |
| 31401C | KL | 6 | FNMA PASS TH #704199 | 5.000 | 06/25/2017 | PAID ON PRINCIPAL | | 18,672 | 18,672 | 19,131 | 18,705 | 0 | (33) | 0 | 18,672 | 0 | 0 | 0 | 389 | 06/25/2018 | 1 | |
| 31401H | NK | 4 | FNMA PASS TH #708794 | 5.000 | 06/25/2017 | PAID ON PRINCIPAL | | 7,763 | 7,763 | 7,953 | 7,775 | 0 | (13) | 0 | 7,763 | 0 | 0 | 0 | 162 | 06/25/2018 | 1 | |
| 31401M | BR | 1 | FNMA PASS TH #712048 | 5.500 | 06/25/2017 | PAID ON PRINCIPAL | | 2,666 | 2,666 | 2,723 | 2,721 | 0 | (55) | 0 | 2,666 | 0 | 0 | 0 | 51 | 07/25/2033 | 1 | |
| 31401X | LS | 4 | FNMA PASS TH #721337 | 5.000 | 06/25/2017 | PAID ON PRINCIPAL | | 194,988 | 194,988 | 199,735 | 195,219 | 0 | (231) | 0 | 194,988 | 0 | 0 | 0 | 4,018 | 06/25/2018 | 1 | |
| 31402C | QM | 7 | FNMA PASS TH #725060 | 6.000 | 06/25/2017 | PAID ON PRINCIPAL | | 431 | 431 | 441 | 444 | 0 | (13) | 0 | 431 | 0 | 0 | 0 | 12 | 01/25/2034 | 1 | |
| 31402D | VH | 0 | FNMA PASS TH #726116 | 5.000 | 06/25/2017 | PAID ON PRINCIPAL | | 39,676 | 39,676 | 40,645 | 39,745 | 0 | (69) | 0 | 39,676 | 0 | 0 | 0 | 838 | 08/25/2018 | 1 | |
| 31402J | ER | 4 | FNMA PASS TH #730144 | 5.000 | 06/25/2017 | PAID ON PRINCIPAL | | 10,750 | 10,750 | 10,687 | 10,697 | 0 | 54 | 0 | 10,750 | 0 | 0 | 0 | 224 | 07/25/2033 | 1 | |
| 31402J | 2D | 8 | FNMA PASS TH #730772 | 5.000 | 06/25/2017 | PAID ON PRINCIPAL | | 12,024 | 12,024 | 12,319 | 12,055 | 0 | (32) | 0 | 12,024 | 0 | 0 | 0 | 251 | 08/25/2018 | 1 | |
| 31402N | D5 | 4 | FNMA PASS TH #733724 | 5.000 | 06/25/2017 | PAID ON PRINCIPAL | | 10,627 | 10,627 | 10,888 | 10,651 | 0 | (23) | 0 | 10,627 | 0 | 0 | 0 | 221 | 08/25/2018 | 1 | |
| 31402Q | LF | 6 | FNMA PASS TH #734826 | 4.500 | 06/25/2017 | PAID ON PRINCIPAL | | 7,362 | 7,362 | 7,095 | 7,176 | 0 | 187 | 0 | 7,362 | 0 | 0 | 0 | 146 | 08/25/2033 | 1 | |
| 31403F | Q6 | 4 | FNMA PASS TH #747577 | 5.000 | 06/25/2017 | PAID ON PRINCIPAL | | 4,273 | 4,273 | 4,251 | 4,253 | 0 | 20 | 0 | 4,273 | 0 | 0 | 0 | 89 | 11/25/2033 | 1 | |
| 31403G | RL | 8 | FNMA PASS TH #748491 | 5.000 | 06/25/2017 | PAID ON PRINCIPAL | | 15,499 | 15,499 | 15,419 | 15,425 | 0 | 74 | 0 | 15,499 | 0 | 0 | 0 | 303 | 10/25/2033 | 1 | |
| 31403L | LR | 0 | FNMA PASS TH #751936 | 5.500 | 06/25/2017 | PAID ON PRINCIPAL | | 7,444 | 7,444 | 7,603 | 7,512 | 0 | (68) | 0 | 7,444 | 0 | 0 | 0 | 171 | 11/25/2023 | 1 | |

QE053

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

QE05.4

| 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) |
| 31403N CD 7 | FNMA PASS TH #753468 4.500 | | 06/25/2017 | PAID ON PRINCIPAL | | 2,947 | 2,947 | 2,957 | 2,942 | 0 | 5 | 0 | 5 | 0 | 2,947 | 0 | 0 | 0 | 55 | 11/25/2018 | 1 |
| 31404B SY 9 | FNMA PASS TH #763835 5.000 | | 06/25/2017 | PAID ON PRINCIPAL | | 318 | 318 | 317 | 317 | 0 | 2 | 0 | 2 | 0 | 318 | 0 | 0 | 0 | 7 | 01/25/2034 | 1 |
| 31404J MA 0 | FNMA PASS TH #769953 5.000 | | 06/25/2017 | PAID ON PRINCIPAL | | 3,160 | 3,160 | 3,158 | 3,156 | 0 | 4 | 0 | 4 | 0 | 3,160 | 0 | 0 | 0 | 66 | 03/25/2034 | 1 |
| 31404J YQ 2 | FNMA PASS TH #770319 5.000 | | 06/25/2017 | PAID ON PRINCIPAL | | 64,032 | 64,032 | 63,657 | 63,699 | 0 | 334 | 0 | 334 | 0 | 64,032 | 0 | 0 | 0 | 1,334 | 04/25/2034 | 1 |
| 31404N 2P 0 | FNMA PASS TH #773982 5.000 | | 06/25/2017 | PAID ON PRINCIPAL | | 10,248 | 10,248 | 10,188 | 10,197 | 0 | 51 | 0 | 51 | 0 | 10,248 | 0 | 0 | 0 | 213 | 03/25/2034 | 1 |
| 31404N 2S 4 | FNMA PASS TH #773985 5.000 | | 06/25/2017 | PAID ON PRINCIPAL | | 1,976 | 1,976 | 1,965 | 1,966 | 0 | 10 | 0 | 10 | 0 | 1,976 | 0 | 0 | 0 | 41 | 03/25/2034 | 1 |
| 31404W GW 0 | FNMA PASS TH #780613 5.000 | | 06/25/2017 | PAID ON PRINCIPAL | | 409 | 409 | 391 | 393 | 0 | 16 | 0 | 16 | 0 | 409 | 0 | 0 | 0 | 9 | 05/25/2034 | 1 |
| 31404W R9 9 | FNMA PASS TH #780912 5.000 | | 06/25/2017 | PAID ON PRINCIPAL | | 13,160 | 13,160 | 12,622 | 12,774 | 0 | 386 | 0 | 386 | 0 | 13,160 | 0 | 0 | 0 | 274 | 06/25/2029 | 1 |
| 31406V 2P 0 | FNMA PASS TH #821682 5.000 | | 06/25/2017 | PAID ON PRINCIPAL | | 130,076 | 130,076 | 129,357 | 129,401 | 0 | 676 | 0 | 676 | 0 | 130,076 | 0 | 0 | 0 | 2,636 | 06/25/2035 | 1 |
| 31407X A8 4 | FNMA PASS TH #843431 5.000 | | 06/25/2017 | PAID ON PRINCIPAL | | 142,828 | 142,828 | 136,624 | 138,261 | 0 | 4,567 | 0 | 4,567 | 0 | 142,828 | 0 | 0 | 0 | 3,123 | 07/25/2035 | 1 |
| 31358F 3N 7 | FNR G-5 Z CMO 8.250 | | 06/25/2017 | PAID ON PRINCIPAL | | 6,721 | 6,721 | 6,823 | 6,720 | 0 | 2 | 0 | 2 | 0 | 6,721 | 0 | 0 | 0 | 225 | 03/25/2021 | 1 |
| 31358T 3G 2 | FNR G93-10 J CMO 5.000 | | 06/25/2017 | PAID ON PRINCIPAL | | 18,709 | 18,709 | 16,313 | 17,893 | 0 | 817 | 0 | 817 | 0 | 18,709 | 0 | 0 | 0 | 387 | 03/25/2023 | 1 |
| 31359U 2Q 7 | FNR 1998-64 ZB CMO 6.500 | | 06/25/2017 | PAID ON PRINCIPAL | | 191,088 | 191,088 | 182,569 | 187,292 | 0 | 3,795 | 0 | 3,795 | 0 | 191,088 | 0 | 0 | 0 | 5,329 | 09/25/2028 | 1 |
| 31359W AW 1 | FNR 1999-28 ZB CMO 6.500 | | 06/25/2017 | PAID ON PRINCIPAL | | 67,178 | 67,178 | 63,725 | 65,451 | 0 | 1,727 | 0 | 1,727 | 0 | 67,178 | 0 | 0 | 0 | 1,687 | 06/25/2029 | 1 |
| 31359V S5 3 | FNR 1999-29 ZB CMO 6.500 | | 06/25/2017 | PAID ON PRINCIPAL | | 15,277 | 15,277 | 14,530 | 14,760 | 0 | 517 | 0 | 517 | 0 | 15,277 | 0 | 0 | 0 | 427 | 06/25/2029 | 1 |
| 31392D NT 5 | FNR 2002-40 MG CMO 6.500 | | 06/25/2017 | PAID ON PRINCIPAL | | 53,428 | 53,428 | 52,952 | 53,059 | 0 | 369 | 0 | 369 | 0 | 53,428 | 0 | 0 | 0 | 1,483 | 06/25/2032 | 1 |
| 31392G EK 7 | FNR 2002-90 A1 CMO 6.500 | | 06/25/2017 | PAID ON PRINCIPAL | | 12,689 | 12,689 | 13,203 | 13,065 | 0 | (376) | 0 | (376) | 0 | 12,689 | 0 | 0 | 0 | 326 | 06/25/2042 | 1 |
| 31393U LU 5 | FNR 2003-122 TG CMO 5.000 | | 06/25/2017 | PAID ON PRINCIPAL | | 233,253 | 233,253 | 224,324 | 230,524 | 0 | 2,729 | 0 | 2,729 | 0 | 233,253 | 0 | 0 | 0 | 4,828 | 12/25/2023 | 1 |
| 3136AJ G4 2 | FNR 2014-26 W 3.000 | | 06/25/2017 | PAID ON PRINCIPAL | | 232,042 | 232,042 | 234,797 | 234,156 | 0 | (2,114) | 0 | (2,114) | 0 | 232,042 | 0 | 0 | 0 | 3,014 | 04/25/2040 | 1 |
| 3136AJ 6A 9 | FNR 2014-27 NA CMO 3.000 | | 06/25/2017 | PAID ON PRINCIPAL | | 237,059 | 237,059 | 240,541 | 239,665 | 0 | (2,605) | 0 | (2,605) | 0 | 237,059 | 0 | 0 | 0 | 3,030 | 04/25/2040 | 1 |
| 3199999 | Total - Bonds - U.S. Special Revenue and Special Assessments | | | | | 18,206,812 | 17,839,262 | 18,814,852 | 18,258,808 | 0 | 35,905 | 0 | 35,905 | 0 | 18,294,713 | 0 | (87,900) | (87,900) | 328,984 | XXX | XXX |
| Bonds - Industrial and Miscellaneous | | | | | | | | | | | | | | | | | | | | | |
| 00817Y AK 4 | AETNA INC 1.750 | | 05/15/2017 | MATURED | | 1,000,000 | 1,000,000 | 993,400 | 999,474 | 0 | 526 | 0 | 526 | 0 | 1,000,000 | 0 | 0 | 0 | 8,750 | 05/15/2017 | 2FE |
| 038222 AD 7 | APPLIED MATERIALS 7.125 | | 05/04/2017 | MAKE WHOLE CALL | | 1,026,842 | 1,000,000 | 1,214,750 | 1,029,149 | 0 | (12,531) | 0 | (12,531) | 0 | 1,016,618 | 0 | 10,224 | 10,224 | 39,385 | 10/15/2017 | 1FE |
| 00206R BF 8 | AT&T INC 1.700 | | 06/01/2017 | MATURED | | 5,000,000 | 5,000,000 | 4,990,300 | 4,999,101 | 0 | 899 | 0 | 899 | 0 | 5,000,000 | 0 | 0 | 0 | 42,500 | 06/01/2017 | 2FE |
| 049560 AH 8 | ATMOS ENERGY CORP 6.350 | | 06/15/2017 | MATURED | | 1,695,000 | 1,695,000 | 2,009,025 | 1,729,359 | 0 | (34,359) | 0 | (34,359) | 0 | 1,695,000 | 0 | 0 | 0 | 53,816 | 06/15/2017 | 1FE |
| 075887 AU 3 | BECTON DICKINSON 5.000 | | 06/19/2017 | MAKE WHOLE CALL | | 1,062,624 | 1,000,000 | 1,016,510 | 1,004,600 | 0 | (864) | 0 | (864) | 0 | 1,003,736 | 0 | 58,888 | 58,888 | 29,722 | 05/15/2019 | 2FE |
| 05581J AA 2 | BNSF RAILWAY CO 2015-1 3.442 | | 06/16/2017 | REDEEMED | | 56,420 | 56,420 | 56,420 | 56,420 | 0 | (0) | 0 | (0) | 0 | 56,420 | 0 | 0 | 0 | 971 | 06/16/2028 | 1FE |
| 05565S AA 2 | BNSF 2006-2 TRUST 5.629 | | 04/01/2017 | REDEEMED | | 99,037 | 99,037 | 99,037 | 99,035 | 0 | 2 | 0 | 2 | 0 | 99,037 | 0 | 0 | 0 | 2,787 | 04/01/2024 | 1FE |
| 110394 AE 3 | BRISTOW GROUP INC 6.250 | | 06/21/2017 | ROBERT W BAIRD & CO | | 640,000 | 1,000,000 | 1,065,125 | 865,400 | 173,376 | (4,738) | 0 | 168,639 | 0 | 1,034,039 | 0 | (394,039) | (394,039) | 43,576 | 10/15/2022 | 4FE |
| 165167 CQ 8 | CHESAPEAKE ENERGY CORP 8.000 | | 06/07/2017 | TENDERED | | 596,000 | 596,000 | 596,000 | 596,000 | 0 | 0 | 0 | 0 | 0 | 596,000 | 0 | 59,600 | 59,600 | 22,780 | 12/15/2022 | 5FE |
| 171798 AB 7 | CIMAREX ENERGY 5.875 | | 05/12/2017 | REDEEMED | | 1,029,380 | 1,000,000 | 1,070,000 | 1,032,745 | 0 | (3,365) | 0 | (3,365) | 0 | 1,029,380 | 0 | 0 | 0 | 31,170 | 05/01/2022 | 2FE |
| 191219 BW 3 | COCA-COLA ENTERPRISES 4.500 | | 06/21/2017 | MAKE WHOLE CALL | | 1,656,829 | 1,560,000 | 1,600,404 | 1,572,519 | 0 | (2,176) | 0 | (2,176) | 0 | 1,570,342 | 0 | 86,487 | 86,487 | 59,670 | 08/15/2019 | 1FE |
| 20825C AR 5 | CONOCOPHILLIPS 5.750 | | 06/21/2017 | MAKE WHOLE CALL | | 1,611,660 | 1,516,000 | 1,691,742 | 1,572,819 | 0 | (12,697) | 0 | (12,697) | 0 | 1,560,122 | 0 | 51,538 | 51,538 | 77,484 | 02/01/2019 | 2FE |
| 20825C AU 8 | CONOCOPHILLIPS 6.000 | | 06/21/2017 | MAKE WHOLE CALL | | 2,208,740 | 2,000,000 | 2,216,860 | 2,087,732 | 0 | (13,191) | 0 | (13,191) | 0 | 2,074,541 | 0 | 134,199 | 134,199 | 112,000 | 01/15/2020 | 2FE |
| 718507 BH 8 | CONOCOPHILLIPS 6.650 | | 06/21/2017 | MAKE WHOLE CALL | | 1,298,265 | 1,230,000 | 1,356,536 | 1,251,781 | 0 | (6,530) | 0 | (6,530) | 0 | 1,245,252 | 0 | 53,013 | 53,013 | 76,342 | 07/15/2018 | 2FE |
| 228189 AB 2 | CROWN AMERICAS 4.500 | | 04/05/2017 | KEYBANC CAPITAL MARK | | 512,500 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | 12,500 | 12,500 | 32,813 | 01/15/2023 | 4FE |
| 126408 BL 6 | CSX CORP 7.900 | | 05/01/2017 | MATURED | | 1,000,000 | 1,000,000 | 1,233,230 | 1,014,549 | 0 | (14,549) | 0 | (14,549) | 0 | 1,000,000 | 0 | 0 | 0 | 39,500 | 05/01/2017 | 2FE |
| 126650 BC 3 | CVS LEASE PASS THRU CE 5.880 | | 06/10/2017 | REDEEMED | | 58,266 | 58,266 | 52,091 | 53,585 | 0 | 4,681 | 0 | 4,681 | 0 | 58,266 | 0 | 0 | 0 | 1,429 | 01/10/2028 | 2FE |
| 126650 BQ 2 | CVS LEASE PASS THRU CE 6.943 | | 06/10/2017 | REDEEMED | | 22,988 | 22,988 | 21,555 | 21,873 | 0 | 1,115 | 0 | 1,115 | 0 | 22,988 | 0 | 0 | 0 | 666 | 01/10/2030 | 2FE |
| 12665U AA 2 | CVS LEASE PASS THRU CE 4.704 | | 06/10/2017 | REDEEMED | | 22,716 | 22,716 | 22,716 | 22,716 | 0 | (0) | 0 | (0) | 0 | 22,716 | 0 | 0 | 0 | 445 | 01/10/2036 | 2FE |
| 233851 AP 9 | DAIMLER FINANCE (144A) 2.400 | | 04/10/2017 | MATURED | | 1,000,000 | 1,000,000 | 999,860 | 999,956 | 0 | 44 | 0 | 44 | 0 | 1,000,000 | 0 | 0 | 0 | 12,000 | 04/10/2017 | 1FE |

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Quarter

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | Change in Book/Adjusted Carrying Value | | | | | 16 | 17 | 18 | 19 | 20 | 21 | 22 |
|----------------------|-----------------------------------|-------------|---------------|------------------------------|---------------------------|---------------|-----------|-------------|---|--|---|---|--------------------------------------|--|---|--|----------------------------------|-------------------------------|--|----------------------------------|--|
| | | | | | | | | | | 11 | 12 | 13 | 14 | 15 | | | | | | | |
| CUSIP Identification | Description | For 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) |
| 31942D AB 3 | FIRSTCASH INC 6.750..... | | 05/18/2017. | CREDIT SUISSE FIRST BOSTO... | | 2,108,000 | 2,000,000 | 2,115,000 | 2,068,031 | 0 | (7,077) | 0 | (7,077) | 0 | 2,060,954 | 0 | 47,046 | 47,046 | 85,500 | 04/01/2021. | 3FE..... |
| 345397 WD 1 | FORD MOTOR CREDIT 3.000..... | | 06/12/2017. | MATURED..... | | 1,000,000 | 1,000,000 | 999,630 | 999,944 | 0 | 56 | 0 | 56 | 0 | 1,000,000 | 0 | 0 | 0 | 15,000 | 06/12/2017. | 2FE..... |
| 35802X AD 5 | FRESENIUS MED (144A) 5.625..... | C | 04/07/2017. | BAS-MERRILL LYNCH..... | | 852,000 | 800,000 | 833,200 | 814,386 | 0 | (1,518) | 0 | (1,518) | 0 | 812,868 | 0 | 39,132 | 39,132 | 31,500 | 07/31/2019. | 3FE..... |
| 35906A AH 1 | FRONTIER COMMUNICATION 8.500..... | | 05/03/2017. | BARCLAYS CAPITAL INC..... | | 1,075,000 | 1,000,000 | 1,130,000 | 1,055,000 | 18,686 | (7,168) | 0 | 11,518 | 0 | 1,066,518 | 0 | 8,482 | 8,482 | 47,931 | 04/15/2020. | 4FE..... |
| 382550 BC 4 | GOODYEAR TIRE 7.000..... | | 05/15/2017. | REDEEMED..... | | 517,500 | 500,000 | 500,000 | 500,000 | 0 | 0 | 0 | 0 | 0 | 500,000 | 0 | 17,500 | 17,500 | 17,500 | 05/15/2022. | 3FE..... |
| 455665 AK 5 | INDIANTOWN COGENERATIO 9.770..... | | 06/15/2017. | REDEEMED..... | | 137,327 | 137,327 | 134,879 | 136,247 | 0 | 1,080 | 0 | 1,080 | 0 | 137,327 | 0 | 0 | 0 | 6,708 | 12/15/2020. | 2FE..... |
| 464592 AQ 7 | ISLE OF CAPRI CASINOS 5.875..... | | 05/31/2017. | REDEEMED..... | | 1,029,380 | 1,000,000 | 996,250 | 997,728 | 0 | 190 | 0 | 190 | 0 | 997,918 | 0 | 31,462 | 31,462 | 41,019 | 03/15/2021. | 4FE..... |
| 476556 CW 3 | JERSEY CENTRAL POWER & 5.650..... | | 06/01/2017. | MATURED..... | | 2,000,000 | 2,000,000 | 1,993,000 | 1,999,407 | 0 | 593 | 0 | 593 | 0 | 2,000,000 | 0 | 0 | 0 | 56,500 | 06/01/2017. | 2FE..... |
| 521615 AA 2 | LEA POWER PARTNERS (14 6.595..... | | 06/15/2017. | REDEEMED..... | | 19,227 | 19,227 | 19,227 | 19,227 | 0 | 0 | 0 | 0 | 0 | 19,227 | 0 | 0 | 0 | 634 | 06/15/2033. | 3FE..... |
| 52517P VV 0 | LEHMAN BROTHERS HOLDIN 4.800..... | | 04/06/2017. | PAID ON PRINCIPAL..... | | 13,368 | 13,368 | 1,671 | 657 | 0 | 12,710 | 0 | 12,710 | 0 | 13,368 | 0 | 0 | 0 | 0 | 03/13/2014. | 6..... |
| 571903 AG 8 | MARRIOTT INTERNATIONAL 6.375..... | | 06/15/2017. | MATURED..... | | 1,000,000 | 1,000,000 | 1,156,500 | 1,014,247 | 0 | (14,247) | 0 | (14,247) | 0 | 1,000,000 | 0 | 0 | 0 | 31,875 | 06/15/2017. | 2FE..... |
| 57629W BQ 2 | MASSMUTUAL GLOBAL FUND 2.000..... | | 04/05/2017. | MATURED..... | | 2,000,000 | 2,000,000 | 1,991,300 | 1,999,470 | 0 | 530 | 0 | 530 | 0 | 2,000,000 | 0 | 0 | 0 | 20,000 | 04/05/2017. | 1FE..... |
| 617446 H5 1 | MORGAN STANLEY 5.550..... | | 04/27/2017. | MATURED..... | | 1,000,000 | 1,000,000 | 928,570 | 996,399 | 0 | 3,601 | 0 | 3,601 | 0 | 1,000,000 | 0 | 0 | 0 | 27,750 | 04/27/2017. | 1FE..... |
| 629568 AQ 9 | NABORS INDUSTRIES INC 6.150..... | | 05/24/2017. | MAKE WHOLE CALL..... | | 621,194 | 601,000 | 600,519 | 600,877 | 0 | 7 | 0 | 7 | 0 | 600,884 | 0 | 20,309 | 20,309 | 28,645 | 02/15/2018. | 3FE..... |
| 637432 HT 5 | NATIONAL RURAL UTILITI 5.450..... | | 04/10/2017. | MATURED..... | | 3,000,000 | 3,000,000 | 2,990,400 | 2,999,111 | 0 | 889 | 0 | 889 | 0 | 3,000,000 | 0 | 0 | 0 | 81,750 | 04/10/2017. | 1FE..... |
| 64952W BF 9 | NEW YORK LIFE GLOBAL F 1.650..... | | 05/15/2017. | MATURED..... | | 2,000,000 | 2,000,000 | 1,996,420 | 1,999,707 | 0 | 293 | 0 | 293 | 0 | 2,000,000 | 0 | 0 | 0 | 16,500 | 05/15/2017. | 1FE..... |
| 651229 AG 1 | NEWELL BRANDS INC 6.250..... | | 04/13/2017. | MAKE WHOLE CALL..... | | 1,045,910 | 1,000,000 | 1,139,400 | 1,029,266 | 0 | (6,255) | 0 | (6,255) | 0 | 1,023,011 | 0 | 22,899 | 22,899 | 30,903 | 04/15/2018. | 2FE..... |
| 655664 AK 6 | NORDSTROM INC 6.250..... | | 04/06/2017. | MAKE WHOLE CALL..... | | 1,555,170 | 1,500,000 | 1,746,770 | 1,542,292 | 0 | (10,680) | 0 | (10,680) | 0 | 1,531,612 | 0 | 23,558 | 23,558 | 67,969 | 01/15/2018. | 2FE..... |
| 667748 AP 2 | NORTHWEST PIPELINE COR 5.950..... | | 04/15/2017. | MATURED..... | | 965,000 | 965,000 | 1,057,337 | 970,319 | 0 | (5,319) | 0 | (5,319) | 0 | 965,000 | 0 | 0 | 0 | 28,709 | 04/15/2017. | 2FE..... |
| 714294 AF 2 | PERRIGO CO LTD 2.300..... | | 05/08/2017. | MAKE WHOLE CALL..... | | 1,013,600 | 1,000,000 | 998,590 | 999,445 | 0 | 115 | 0 | 115 | 0 | 999,560 | 0 | 14,040 | 14,040 | 11,500 | 11/08/2018. | 2FE..... |
| 755111 AU 5 | RAYTHEON CO 6.400..... | | 05/12/2017. | MAKE WHOLE CALL..... | | 1,078,130 | 1,000,000 | 1,048,792 | 1,010,650 | 0 | (1,933) | 0 | (1,933) | 0 | 1,008,716 | 0 | 69,414 | 69,414 | 26,133 | 12/15/2018. | 1FE..... |
| 78355H JR 1 | RYDER SYSTEM INC 3.500..... | | 06/01/2017. | MATURED..... | | 1,000,000 | 1,000,000 | 998,220 | 999,822 | 0 | 178 | 0 | 178 | 0 | 1,000,000 | 0 | 0 | 0 | 17,500 | 06/01/2017. | 2FE..... |
| 79604Y AB 5 | SAMSUNG ELECTRONICS AM 1.750..... | C | 04/10/2017. | MATURED..... | | 2,000,000 | 2,000,000 | 1,994,440 | 1,999,641 | 0 | 359 | 0 | 359 | 0 | 2,000,000 | 0 | 0 | 0 | 17,500 | 04/10/2017. | 1FE..... |
| 828807 CD 7 | SIMON PROPERTY GROUP 5.650..... | | 06/26/2017. | MAKE WHOLE CALL..... | | 2,200,717 | 2,000,000 | 1,992,420 | 1,997,098 | 0 | 395 | 0 | 395 | 0 | 1,997,493 | 0 | 203,224 | 203,224 | 102,014 | 02/01/2020. | 1FE..... |
| 87612B AK 8 | TARGA RESOURCES PARTNE 6.375..... | | 06/26/2017. | REDEEMED..... | | 2,063,760 | 2,000,000 | 2,097,500 | 2,050,147 | 0 | 13,613 | 0 | 13,613 | 0 | 2,063,760 | 0 | 0 | 0 | 115,104 | 08/01/2022. | 3FE..... |
| 88732J AH 1 | TIME WARNER CABLE 5.850..... | | 04/10/2017. | MAKE WHOLE CALL..... | | 5,014,010 | 5,000,000 | 4,988,450 | 4,998,572 | 0 | 899 | 0 | 899 | 0 | 4,999,471 | 0 | 14,539 | 14,539 | 129,188 | 05/01/2017. | 2FE..... |
| 90520E AE 1 | UNION BANK NA 2.125..... | C | 06/16/2017. | MATURED..... | | 2,000,000 | 2,000,000 | 1,993,980 | 1,999,402 | 0 | 598 | 0 | 598 | 0 | 2,000,000 | 0 | 0 | 0 | 21,250 | 06/16/2017. | 1FE..... |
| 907818 CW 6 | UNION PACIFIC CORP 5.650..... | | 05/01/2017. | MATURED..... | | 2,000,000 | 2,000,000 | 1,993,440 | 1,999,368 | 0 | 632 | 0 | 632 | 0 | 2,000,000 | 0 | 0 | 0 | 56,500 | 05/01/2017. | 1FE..... |
| 920355 AF 1 | VALSPAR CORP 7.250..... | | 06/01/2017. | EXCHANGED..... | | 1,097,020 | 1,000,000 | 1,203,990 | 1,072,145 | 0 | (11,816) | 0 | (11,816) | 0 | 1,060,329 | 0 | 36,691 | 36,691 | 34,632 | 06/15/2019. | 2FE..... |
| 920355 AG 9 | VALSPAR CORP 4.200..... | | 06/01/2017. | EXCHANGED..... | | 2,110,880 | 2,000,000 | 1,997,080 | 1,998,350 | 0 | 74 | 0 | 74 | 0 | 1,998,423 | 0 | 112,457 | 112,457 | 75,967 | 01/15/2022. | 2FE..... |
| 920355 AH 7 | VALSPAR CORP 3.300..... | | 06/01/2017. | EXCHANGED..... | | 982,530 | 1,000,000 | 997,450 | 997,870 | 0 | 85 | 0 | 85 | 0 | 997,955 | 0 | (15,425) | (15,425) | 28,592 | 02/01/2025. | 2FE..... |
| 92343V AL 8 | VERIZON COMMUNICATIONS 5.500..... | | 04/24/2017. | MAKE WHOLE CALL..... | | 1,033,230 | 1,000,000 | 997,560 | 999,587 | 0 | 75 | 0 | 75 | 0 | 999,662 | 0 | 33,568 | 33,568 | 38,042 | 02/15/2018. | 2FE..... |
| 92343V AM 6 | VERIZON COMMUNICATIONS 6.100..... | | 04/24/2017. | MAKE WHOLE CALL..... | | 1,044,850 | 1,000,000 | 1,031,220 | 1,005,415 | 0 | (1,224) | 0 | (1,224) | 0 | 1,004,191 | 0 | 40,659 | 40,659 | 32,025 | 04/15/2018. | 2FE..... |
| 931427 AP 3 | WALGREENS BOOTS ALLIAN 3.100..... | | 06/05/2017. | MAKE WHOLE CALL..... | | 1,010,000 | 1,000,000 | 997,250 | 997,444 | 0 | 168 | 0 | 168 | 0 | 997,612 | 0 | 12,388 | 12,388 | 15,844 | 06/01/2023. | 2FE..... |
| 94974B FD 7 | WELLS FARGO 2.100..... | | 05/08/2017. | MATURED..... | | 1,000,000 | 1,000,000 | 999,200 | 999,918 | 0 | 82 | 0 | 82 | 0 | 1,000,000 | 0 | 0 | 0 | 10,500 | 05/08/2017. | 1FE..... |
| 983130 AT 2 | WYNN LAS VEGAS 5.375..... | | 06/12/2017. | REDEEMED..... | | 3,594,080 | 3,500,000 | 3,530,000 | 3,516,793 | 0 | (2,206) | 0 | (2,206) | 0 | 3,514,587 | 0 | 79,493 | 79,493 | 139,526 | 03/15/2022. | 4FE..... |
| 136385 AK 7 | CANADIAN NATURAL RESOU 5.700..... | D | 05/15/2017. | MATURED..... | | 2,000,000 | 2,000,000 | 1,994,500 | 1,999,440 | 0 | 560 | 0 | 560 | 0 | 2,000,000 | 0 | 0 | 0 | 57,000 | 05/15/2017. | 2FE..... |
| 86722T AA 0 | SUNCOR INC 6.100..... | | 04/26/2017. | MAKE WHOLE CALL..... | | 3,283,406 | 3,125,000 | 3,665,373 | 3,261,454 | 0 | (30,334) | 0 | (30,334) | 0 | 3,231,120 | 0 | 52,286 | 52,286 | 76,780 | 06/01/2018. | 2FE..... |
| 92658T AQ 1 | VIDEOTRON LTD 5.000..... | B | 04/04/2017. | BAS-MERRILL LYNCH..... | | 2,090,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 90,000 | 90,000 | 72,778 | 07/15/2022. | 3FE..... |
| 24668P AB 3 | DELHAIZE GROUP 6.500..... | D | 06/15/2017. | MATURED..... | | 1,000,000 | 1,000,000 | 1,174,620 | 1,014,666 | 0 | (14,666) | 0 | (14,666) | 0 | 1,000,000 | 0 | 0 | 0 | 32,500 | 06/15/2017. | 2FE..... |
| N4281@ BB 0 | KONINKLIJKE VOPAK NV 5.890..... | D | 06/19/2017. | MATURED..... | | 2,000,000 | 2,000,000 | 2,000,000 | 2,000,000 | 0 | 0 | 0 | 0 | 0 | 2,000,000 | 0 | 0 | 0 | 58,900 | 06/19/2017. | 2..... |

QE055

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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 | 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) |
| 502441 AA 6 | LVMH MOET HENNESSY LOU 1.625 | D | 06/29/2017 | MATURED | | 1,725,000 | 1,725,000 | 1,729,808 | 1,725,588 | 0 | (588) | 0 | (588) | 0 | 1,725,000 | 0 | 0 | 0 | 14,016 | 06/29/2017 | 1FE |
| 767201 AH 9 | RIO TINTO FINANCE 9.000 | D | 06/21/2017 | MAKE WHOLE CALL | | 2,261,194 | 2,000,000 | 2,485,000 | 2,143,971 | 0 | (27,671) | 0 | (27,671) | 0 | 2,116,300 | 0 | 144,893 | 144,893 | 115,000 | 05/01/2019 | 1FE |
| 04541G AS 1 | ABSLB 2000-LB1 AF6 7.615 | D | 06/21/2017 | PAID ON PRINCIPAL | | 111,005 | 111,005 | 115,861 | 110,591 | 0 | 414 | 0 | 414 | 0 | 111,005 | 0 | 0 | 0 | 3,357 | 03/21/2029 | 1FM |
| 05949Q AW 5 | BAFC 2006-2 2A15 CMO 5.750 | D | 06/25/2017 | PAID ON PRINCIPAL | | 30,591 | 30,591 | 30,416 | 27,647 | (0) | 2,944 | 0 | 2,944 | 0 | 30,591 | 0 | 0 | 0 | 769 | 03/25/2036 | 1FM |
| 07386H NQ 0 | BALTA 2004-12 1A1 CMO 1.916 | D | 06/26/2017 | PAID ON PRINCIPAL | | 185,920 | 185,920 | 145,018 | 146,626 | 0 | 39,294 | 0 | 39,294 | 0 | 185,920 | 0 | 0 | 0 | 1,263 | 01/25/2035 | 1FM |
| 05948X BV 2 | BOAMS 2003-D 2A4 CMO 3.893 | D | 05/25/2017 | PAID ON PRINCIPAL | | 43,382 | 43,382 | 42,098 | 42,121 | 0 | 1,261 | 0 | 1,261 | 0 | 43,382 | 0 | 0 | 0 | 581 | 05/25/2033 | 1FM |
| 22541Q 4A 7 | CSFB 2003-29 4A1 CMO 6.000 | D | 06/25/2017 | PAID ON PRINCIPAL | | 131,767 | 131,767 | 136,692 | 134,002 | (0) | (2,235) | 0 | (2,235) | 0 | 131,767 | 0 | 0 | 0 | 3,435 | 12/25/2033 | 1FM |
| 2254W0 JY 2 | CSFB 2004-7 3A1 CMO 5.000 | D | 06/25/2017 | PAID ON PRINCIPAL | | 54,004 | 54,004 | 54,502 | 53,835 | 0 | 169 | 0 | 169 | 0 | 54,004 | 0 | 0 | 0 | 1,126 | 10/25/2019 | 1FM |
| 12646X AJ 1 | CSMC 2013-IVR3 A2 CMO 3.000 | D | 06/25/2017 | PAID ON PRINCIPAL | | 199,770 | 199,770 | 188,533 | 190,511 | 0 | 9,259 | 0 | 9,259 | 0 | 199,770 | 0 | 0 | 0 | 2,386 | 05/25/2043 | 1FM |
| 12647M AM 7 | CSMC 2013-6 1A1 CMO 2.500 | D | 06/25/2017 | PAID ON PRINCIPAL | | 210,606 | 210,606 | 205,670 | 206,505 | 0 | 4,101 | 0 | 4,101 | 0 | 210,606 | 0 | 0 | 0 | 2,124 | 07/25/2028 | 1FM |
| 12667F A4 7 | CWALT 2004-33 3A1 CMO 3.203 | D | 06/25/2017 | PAID ON PRINCIPAL | | 162,718 | 162,718 | 116,750 | 88,478 | 0 | 74,240 | 0 | 74,240 | 0 | 162,718 | 0 | 0 | 0 | 2,049 | 12/25/2034 | 1FM |
| 36242D KV 4 | GSR 2004-12 2A2 CMO 3.068 | D | 06/25/2017 | PAID ON PRINCIPAL | | 73,940 | 73,940 | 35,504 | 27,370 | 0 | 46,570 | 0 | 46,570 | 0 | 73,940 | 0 | 0 | 0 | 760 | 12/25/2034 | 1FM |
| 46640M AX 8 | JPMMT 2013-3 A10 CMO (3.411 | D | 06/25/2017 | PAID ON PRINCIPAL | | 304,130 | 304,130 | 296,812 | 298,223 | 0 | 5,907 | 0 | 5,907 | 0 | 304,130 | 0 | 0 | 0 | 3,789 | 07/25/2043 | 1FM |
| 576455 AC 3 | MABS 2006-HE5 A3 1.376 | D | 06/26/2017 | PAID ON PRINCIPAL | | 255,380 | 255,380 | 127,041 | 102,514 | 0 | 152,866 | 0 | 152,866 | 0 | 255,380 | 0 | 0 | 0 | 1,117 | 11/25/2036 | 1FM |
| 55275R AD 4 | MABS 2006-NC3 A4 1.376 | D | 06/26/2017 | PAID ON PRINCIPAL | | 181,693 | 181,693 | 80,890 | 64,280 | 0 | 117,413 | 0 | 117,413 | 0 | 181,693 | 0 | 0 | 0 | 771 | 10/25/2036 | 1FM |
| 61744C BD 7 | MSAC 2004-SD1 A 2.016 | D | 06/26/2017 | PAID ON PRINCIPAL | | 174,248 | 174,248 | 156,414 | 157,964 | 0 | 16,284 | 0 | 16,284 | 0 | 174,248 | 0 | 0 | 0 | 1,466 | 08/25/2034 | 1FM |
| 76110H M6 3 | RALI 2005-QA1 A1 CMO 1.516 | D | 06/25/2017 | PAID ON PRINCIPAL | | 311,618 | 311,618 | 260,201 | 287,324 | 0 | 24,294 | 0 | 24,294 | 0 | 311,618 | 0 | 0 | 0 | 1,876 | 01/25/2035 | 1FM |
| 76112B WV 8 | RAMP 2005-RS7 A3 1.586 | D | 06/26/2017 | PAID ON PRINCIPAL | | 163,011 | 163,011 | 114,515 | 131,708 | 0 | 31,303 | 0 | 31,303 | 0 | 163,011 | 0 | 0 | 0 | 911 | 07/25/2035 | 1FM |
| 76110W UX 2 | RASC 2003-KS10 A16 4.540 | D | 06/25/2017 | PAID ON PRINCIPAL | | 6,936 | 6,936 | 6,934 | 6,915 | 0 | 21 | 0 | 21 | 0 | 6,936 | 0 | 0 | 0 | 129 | 12/25/2033 | 1FM |
| 76110W UP 9 | RASC 2003-KS9 A1B (AM 1.856 | D | 06/26/2017 | PAID ON PRINCIPAL | | 7,644 | 7,644 | 5,553 | 4,314 | 0 | 3,330 | 0 | 3,330 | 0 | 7,644 | 0 | 0 | 0 | 45 | 11/25/2033 | 1FM |
| 76110W UP 9 | RASC 2003-KS9 A1B (AM 1.663 | D | 05/25/2017 | WRITTEN OFF | | 0 | 4 | 3 | 2 | 0 | (0) | 0 | (0) | 2 | 0 | 0 | (2) | (2) | 0 | 11/25/2033 | 1FM |
| 76110W UP 9 | RASC 2003-KS9 A1B (AM 1.630 | D | 04/25/2017 | RECOVERY OF PAR WRITE-OFF | | 0 | (1,224) | (889) | (691) | 0 | 26 | 0 | 26 | (665) | 0 | 0 | 665 | 665 | 0 | 11/25/2033 | 1FM |
| 76111X EA 7 | RFMSI 2003-S20 2A1 CMO 4.750 | D | 05/25/2017 | PAID ON PRINCIPAL | | 415,007 | 415,007 | 400,319 | 410,254 | 0 | 4,752 | 0 | 4,752 | 0 | 415,007 | 0 | 0 | 0 | 8,124 | 12/25/2018 | 1FM |
| 81377N AA 2 | SABR 2007-BR3 A2A 1.286 | D | 06/26/2017 | PAID ON PRINCIPAL | | 116,605 | 116,605 | 39,916 | 29,571 | 0 | 87,034 | 0 | 87,034 | 0 | 116,605 | 0 | 0 | 0 | 484 | 04/25/2037 | 1FM |
| 81375F CX 9 | SASI 1993-7 B1 CMO 6.250 | D | 06/25/2017 | PAID ON PRINCIPAL | | 1,209 | 1,209 | 1,168 | 1,193 | 0 | 17 | 0 | 17 | 0 | 1,209 | 0 | 0 | 0 | 32 | 12/25/2023 | 1FM |
| 79549A XJ 3 | SBM7 2003-HE1 M1 2.491 | D | 06/26/2017 | PAID ON PRINCIPAL | | 167,401 | 167,401 | 132,730 | 140,505 | 0 | 26,896 | 0 | 26,896 | 0 | 167,401 | 0 | 0 | 0 | 1,449 | 04/25/2033 | 1FM |
| 81745E AA 7 | SEMT 2013-8 A1 CMO 3.000 | D | 06/25/2017 | PAID ON PRINCIPAL | | 249,593 | 249,593 | 243,862 | 244,632 | 0 | 4,961 | 0 | 4,961 | 0 | 249,593 | 0 | 0 | 0 | 3,208 | 06/25/2043 | 1FM |
| 939336 PC 1 | WAMU 2003-AR1 A6 CMO 2.732 | D | 06/25/2017 | PAID ON PRINCIPAL | | 7,644 | 7,644 | 6,900 | 6,964 | 0 | 681 | 0 | 681 | 0 | 7,644 | 0 | 0 | 0 | 90 | 03/25/2033 | 1FM |
| 92922F GA 0 | WAMU 2003-S10 A2 CMO 5.000 | D | 06/25/2017 | PAID ON PRINCIPAL | | 120,687 | 120,687 | 120,234 | 120,275 | 0 | 411 | 0 | 411 | 0 | 120,687 | 0 | 0 | 0 | 2,507 | 10/25/2018 | 1FM |
| 92922F KE 7 | WAMU 2003-S13 21A1 CMO 4.500 | D | 06/25/2017 | PAID ON PRINCIPAL | | 14,803 | 14,803 | 14,581 | 14,724 | 0 | 79 | 0 | 79 | 0 | 14,803 | 0 | 0 | 0 | 284 | 12/25/2018 | 1FM |
| 929227 6Y 7 | WAMU 2003-S6 2A3 CMO 4.750 | D | 06/25/2017 | PAID ON PRINCIPAL | | 5,200 | 5,200 | 5,217 | 5,184 | 0 | 16 | 0 | 16 | 0 | 5,200 | 0 | 0 | 0 | 102 | 07/25/2018 | 1FM |
| 94979W AA 7 | WFMBS 2003-G A1 CMO 2.991 | D | 06/25/2017 | PAID ON PRINCIPAL | | 36,803 | 36,803 | 35,057 | 33,474 | 0 | 3,329 | 0 | 3,329 | 0 | 36,803 | 0 | 0 | 0 | 485 | 06/25/2033 | 1FM |
| 94980D AB 4 | WFMBS 2003-M A2 CMO 2.998 | D | 06/25/2017 | PAID ON PRINCIPAL | | 30,109 | 30,109 | 29,288 | 27,641 | 0 | 2,468 | 0 | 2,468 | 0 | 30,109 | 0 | 0 | 0 | 408 | 12/25/2033 | 1FM |
| 94981Y AB 7 | WFMBS 2004-BB A2 CMO 3.082 | D | 06/25/2017 | PAID ON PRINCIPAL | | 80,207 | 80,207 | 69,229 | 64,818 | 0 | 15,389 | 0 | 15,389 | 0 | 80,207 | 0 | 0 | 0 | 1,049 | 01/25/2035 | 1FM |
| 94981N AH 8 | WFMBS 2005-AR4 2A2 CMO 3.314 | D | 06/25/2017 | PAID ON PRINCIPAL | | 105,540 | 105,540 | 92,875 | 88,462 | 0 | 17,079 | 0 | 17,079 | 0 | 105,540 | 0 | 0 | 0 | 1,398 | 04/25/2035 | 1FM |
| 97652P AA 9 | WIN 2014-1 A1 CMO (144 4.000 | D | 06/20/2017 | PAID ON PRINCIPAL | | 92,125 | 92,125 | 95,234 | 93,399 | 1,455 | (2,729) | 0 | (1,274) | 0 | 92,125 | 0 | 0 | 0 | 1,565 | 06/20/2044 | 1FM |
| 92977Y BR 1 | WMLT 2005-B 4A1 CMO 3.249 | D | 06/20/2017 | PAID ON PRINCIPAL | | 191,201 | 191,201 | 169,444 | 143,533 | 0 | 47,667 | 0 | 47,667 | 0 | 191,201 | 0 | 0 | 0 | 2,541 | 10/20/2035 | 1FM |
| 92977Y BR 1 | WMLT 2005-B 4A1 CMO 3.249 | D | 06/20/2017 | WRITTEN OFF | | 0 | 37,738 | 33,443 | 28,329 | 0 | 2 | 0 | 2 | 0 | 28,331 | 0 | (28,331) | (28,331) | 499 | 10/20/2035 | 1FM |
| 46361T AA 0 | ICOT 2013-IRV A1 2.068 | D | 06/15/2017 | PAID ON PRINCIPAL | | 144,238 | 144,238 | 145,674 | 145,062 | 0 | (824) | 0 | (824) | 0 | 144,238 | 0 | 0 | 0 | 1,243 | 05/15/2048 | 1FM |
| 46635G AC 4 | JPICC 2010-C2 A2 (144A 3.615 | D | 06/15/2017 | PAID ON PRINCIPAL | | 488,846 | 488,846 | 514,358 | 493,984 | 0 | (5,138) | 0 | (5,138) | 0 | 488,846 | 0 | 0 | 0 | 8,345 | 11/15/2043 | 1FM |
| 52108H YK 4 | LBUBS 2004-C1 A4 4.568 | D | 04/15/2017 | PAID ON PRINCIPAL | | 231,031 | 231,031 | 232,170 | 230,923 | 0 | 108 | 0 | 108 | 0 | 231,031 | 0 | 0 | 0 | 3,518 | 01/15/2031 | 1FM |
| 61757L AE 0 | MSC 2008-T29 A4 6.503 | D | 06/11/2017 | PAID ON PRINCIPAL | | 243,066 | 243,066 | 245,477 | 242,660 | 0 | 406 | 0 | 406 | 0 | 243,066 | 0 | 0 | 0 | 7,589 | 01/11/2043 | 1FM |

SCHEDULE D - PART 4

Showing all Long-Term Bonds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During 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) |
| 02006M AD 3 | ALLYA 2013-2 A4 1.240 | | 06/15/2017 | PAID ON PRINCIPAL | | 1,310,798 | 1,310,798 | 1,312,063 | 1,311,751 | 0 | (954) | 0 | (954) | 0 | 1,310,798 | 0 | 0 | 0 | 6,704 | 11/15/2018 | 1FE |
| 02007H AA 9 | ALLYA 2017-2 A1 1.050 | | 04/17/2017 | PAID ON PRINCIPAL | | 9,105,454 | 9,105,454 | 9,105,454 | 9,105,454 | 0 | 0 | 0 | 0 | 0 | 9,105,454 | 0 | 0 | 0 | 5,046 | 04/16/2018 | 1FE |
| 02007H AA 9 | ALLYA 2017-2 A1 1.050 | | 04/26/2017 | TRAVELERS MMLP | | 46,894,546 | 46,894,546 | 46,894,546 | 46,894,546 | 0 | (371) | 0 | (371) | 0 | 46,894,174 | 0 | 371 | 371 | 38,297 | 04/16/2018 | 1FE |
| 02007E AA 6 | ALLYA 2017-3 A1 1.100 | | 06/15/2017 | PAID ON PRINCIPAL | | 2,851,526 | 2,851,526 | 2,851,526 | 2,851,526 | 0 | 0 | 0 | 0 | 0 | 2,851,526 | 0 | 0 | 0 | 1,917 | 06/15/2018 | 1FE |
| 02007E AA 6 | ALLYA 2017-3 A1 1.100 | | 06/21/2017 | TRAVELERS MMLP | | 14,148,474 | 14,148,474 | 14,148,474 | 14,148,474 | 0 | (2) | 0 | (2) | 0 | 14,148,472 | 0 | 2 | 2 | 12,105 | 06/15/2018 | 1FE |
| 14314P AA 4 | CARMX 2017-2 A1 1.100 | | 04/26/2017 | TRAVELERS MMLP | | 50,500,000 | 50,500,000 | 50,500,000 | 50,500,000 | 0 | (4) | 0 | (4) | 0 | 50,499,996 | 0 | 4 | 4 | 10,801 | 04/16/2018 | 1FE |
| 36254A AA 2 | GMCAR 2017-1 A1 (144A) 1.100 | | 04/26/2017 | TRAVELERS MMLP | | 28,000,000 | 28,000,000 | 28,000,000 | 28,000,000 | 0 | (53) | 0 | (53) | 0 | 27,999,947 | 0 | 53 | 53 | 11,978 | 04/16/2018 | 1FE |
| 44931P AA 4 | HART 2017-A A1 1.100 | | 04/17/2017 | PAID ON PRINCIPAL | | 15,766,724 | 15,766,724 | 15,766,724 | 15,766,724 | 0 | 0 | 0 | 0 | 0 | 15,766,724 | 0 | 0 | 0 | 9,153 | 04/16/2018 | 1FE |
| 44931P AA 4 | HART 2017-A A1 1.100 | | 04/26/2017 | TRAVELERS MMLP | | 45,233,276 | 45,233,276 | 45,233,276 | 45,233,276 | 0 | (330) | 0 | (330) | 0 | 45,232,946 | 0 | 330 | 330 | 38,700 | 04/16/2018 | 1FE |
| 654747 AA 2 | NAROT 2017-A A1 1.000 | | 04/17/2017 | PAID ON PRINCIPAL | | 7,729,165 | 7,729,165 | 7,729,165 | 7,729,165 | 0 | 0 | 0 | 0 | 0 | 7,729,165 | 0 | 0 | 0 | 4,294 | 04/16/2018 | 1FE |
| 654747 AA 2 | NAROT 2017-A A1 1.000 | | 04/26/2017 | TRAVELERS MMLP | | 48,895,835 | 48,895,835 | 48,895,835 | 48,895,835 | 0 | (356) | 0 | (356) | 0 | 48,895,479 | 0 | 356 | 356 | 39,388 | 04/16/2018 | 1FE |
| 98162E AA 5 | WOART 2017-A A1 1.100 | | 04/26/2017 | TRAVELERS MMLP | | 42,000,000 | 42,000,000 | 42,000,000 | 42,000,000 | 0 | (52) | 0 | (52) | 0 | 41,999,948 | 0 | 52 | 52 | 8,983 | 04/16/2018 | 1FE |
| 3899999 | Total - Bonds - Industrial and Miscellaneous | | | | | 405,983,825 | 404,064,342 | 407,227,275 | 404,120,498 | 193,518 | 525,286 | 0 | 718,803 | 0 | 404,839,301 | 0 | 1,144,524 | 1,144,524 | 2,883,227 | XXX | XXX |
| 8399997 | Total - Bonds - Part 4 | | | | | 565,105,150 | 559,833,010 | 575,518,296 | 563,112,933 | 193,518 | (337,349) | 0 | (143,831) | 0 | 562,969,102 | 0 | 2,136,047 | 2,136,047 | 6,703,057 | XXX | XXX |
| 8399999 | Total - Bonds | | | | | 565,105,150 | 559,833,010 | 575,518,296 | 563,112,933 | 193,518 | (337,349) | 0 | (143,831) | 0 | 562,969,102 | 0 | 2,136,047 | 2,136,047 | 6,703,057 | XXX | XXX |
| Common Stocks - Industrial and Miscellaneous | | | | | | | | | | | | | | | | | | | | | |
| 22943F 10 0 | CTRIPO.COM INTL LTD SPONS ADR | C | 05/22/2017 | CITIGROUP GLOBAL MKTS | | 19,680,000 | 1,034,412 | XXX | 1,015,882 | 0 | 0 | 0 | 0 | 0 | 1,015,882 | 0 | 18,531 | 18,531 | 0 | XXX | L |
| 9099999 | Total - Common Stocks - Industrial and Miscellaneous | | | | | 1,034,412 | 1,034,412 | XXX | 1,015,882 | 0 | 0 | 0 | 0 | 0 | 1,015,882 | 0 | 18,531 | 18,531 | 0 | XXX | XXX |
| 9799997 | Total - Common Stocks - Part 4 | | | | | 1,034,412 | 1,034,412 | XXX | 1,015,882 | 0 | 0 | 0 | 0 | 0 | 1,015,882 | 0 | 18,531 | 18,531 | 0 | XXX | XXX |
| 9799999 | Total - Common Stocks | | | | | 1,034,412 | 1,034,412 | XXX | 1,015,882 | 0 | 0 | 0 | 0 | 0 | 1,015,882 | 0 | 18,531 | 18,531 | 0 | XXX | XXX |
| 9899999 | Total - Preferred and Common Stocks | | | | | 1,034,412 | 1,034,412 | XXX | 1,015,882 | 0 | 0 | 0 | 0 | 0 | 1,015,882 | 0 | 18,531 | 18,531 | 0 | XXX | XXX |
| 9999999 | Total - Bonds, Preferred and Common Stocks | | | | | 566,139,562 | 563,112,933 | 576,534,178 | 563,112,933 | 193,518 | (337,349) | 0 | (143,831) | 0 | 563,984,984 | 0 | 2,154,578 | 2,154,578 | 6,703,057 | XXX | XXX |

QE05.7

(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 Item(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 | C o d e | Fair Value | Unrealized Valuation Increase (Decrease) | Total Foreign Exchange Change in B./A.C.V. | Current Year's (Amortization) / Accretion | Adjustment to Carrying Value of Hedged Items | Potential Exposure | Credit Quality of Reference Entity | Hedge Effectiveness at Inception and at Year-end (b) |

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 | 12 | 13 | 14 | Highly Effective Hedges | | | 18 | 19 | 20 | 21 | 22 |
|--|---------------------|-----------------|-------------------|---|-------------------------------|------------------------|--------------------------------|------------------------------|------------|-------------------|----------------------|------------|------------------------------|-----------------------------|---------------------------|--|--|---|--------------------|--|------------------------|
| | | | | | | | | | | | | | | 15 | 16 | 17 | | | | | |
| Ticker Symbol | Number of Contracts | Notional Amount | Description | Description of Item(s) Hedged, Used for Income Generation or Replicated | Schedule / Exhibit Identifier | Type(s) of Risk(s) (a) | Date of Maturity or Expiration | Exchange | Trade Date | Transaction Price | Reporting Date Price | Fair Value | Book/Adjusted Carrying Value | Cumulative Variation Margin | Deferred Variation Margin | Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item | Cumulative Variation Margin for All Other Hedges | Change in Variation Margin Gain (Loss) Recognized in Current Year | Potential Exposure | Hedge Effectiveness at Inception and at Year-end (b) | Value of One (1) Point |
| Short Futures | | | | | | | | | | | | | | | | | | | | | |
| Hedging Other | | | | | | | | | | | | | | | | | | | | | |
| TYU7..... | 4,000 | 4,000,000 | US 10YR NOTE..... | PORTFOLIO HEDGE..... | D-1..... | INTEREST..... | 09/30/2017 | CHICAGO BOARD OF TRADE | 05/24/2017 | 125.8075 | 125.5313 | 1,105,078 | 0 | 0 | 0 | 1,105,078 | 1,105,078 | 4,600,000 | 0001 | 1,000 | |
| 13429999. Total-Short Futures-Hedging Other..... | | | | | | | | | | | | 1,105,078 | 0 | 0 | 0 | 1,105,078 | 1,105,078 | 4,600,000 | XXX | XXX | |
| 1389999. Total-Short Futures..... | | | | | | | | | | | | 1,105,078 | 0 | 0 | 0 | 1,105,078 | 1,105,078 | 4,600,000 | XXX | XXX | |
| 1409999. Total-Hedging Other..... | | | | | | | | | | | | 1,105,078 | 0 | 0 | 0 | 1,105,078 | 1,105,078 | 4,600,000 | XXX | XXX | |
| 1449999. TOTAL..... | | | | | | | | | | | | 1,105,078 | 0 | 0 | 0 | 1,105,078 | 1,105,078 | 4,600,000 | XXX | XXX | |

QE07

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

| 1 Description of Exchange, Counterparty or Central Clearinghouse | 2 Master Agreement (Y or N) | 3 Credit Support Annex (Y or N) | 4 Fair Value of Acceptable Collateral | Book Adjusted Carrying Value | | | Fair Value | | | 11 Potential Exposure | 12 Off-Balance Sheet Exposure |
|---|-----------------------------------|---------------------------------------|--|--|--|---------------------------------|------------------------------------|------------------------------------|----------------------------------|--------------------------|----------------------------------|
| | | | | 5 Contracts with Book/Adjusted Carrying Value > 0 | 6 Contracts with Book/Adjusted Carrying Value < 0 | 7 Exposure Net of Collateral | 8 Contracts with Fair Value > 0 | 9 Contracts with Fair Value < 0 | 10 Exposure Net of Collateral | | |
| Exchange Traded Derivatives | | | | | | | | | | | |
| 0199999. Aggregate Sum of Exchange Traded..... | XXX | XXX | XXX |0 |0 |0 |1,105,078 |0 |0 |4,600,000 |4,600,000 |
| 0999999. Gross Totals..... | | |0 |0 |0 |0 |1,105,078 |0 |0 |4,600,000 |4,600,000 |
| 1. Offset per SSAP No. 64..... | | | |0 |0 | | | | | | |
| 2. Net after right of offset per SSAP No. 64..... | | | |0 |0 | | | | | | |

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

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

NONE

QE09

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

Reinvested Collateral Assets Owned Current Statement Date

| 1 | 2 | 3 | 4 | 5 | 6 | 7 |
|---|---|------|-------------------------------------|------------|------------------------------|-----------------|
| CUSIP Identification | Description | Code | NAIC Designation / Market Indicator | Fair Value | Book/Adjusted Carrying Value | Maturity Date |
| U.S. Government - Issuer Obligations | | | | | | |
| | REPO - BNP A TREASURY | | 1..... | 18,025,719 | 18,025,719 | 07/03/2017..... |
| | REPO - CITIBANK A TREASURY..... | | 1..... | 120,259 | 120,259 | 07/03/2017..... |
| | REPO - HSBC A TREASURY..... | | 1..... | 18,025,719 | 18,025,719 | 07/03/2017..... |
| | REPO - MERRILL A TREASURY..... | | 1..... | 18,025,719 | 18,025,719 | 07/03/2017..... |
| 0199999. | U.S. Government - Issuer Obligations..... | | | 54,197,416 | 54,197,416 | XXX |
| 0599999. | Total - U.S. Government..... | | | 54,197,416 | 54,197,416 | XXX |
| 6199999. | Total - Issuer Obligations..... | | | 54,197,416 | 54,197,416 | XXX |
| 6699999. | Subtotal - Bonds..... | | | 54,197,416 | 54,197,416 | XXX |
| 9999999. | Totals..... | | | 54,197,416 | 54,197,416 | XXX |

General Interrogatories:

- The activity for the year: Fair Value \$.....17,826,700 Book/Adjusted Carrying Value \$.....17,826,700
- Average balance for the year: Fair Value \$.....49,697,992 Book/Adjusted Carrying Value \$.....49,697,992
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....54,197,416 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

| 1 Depository | 2 Code | 3 Rate of Interest | 4 Amount of Interest Received During Current Quarter | 5 Amount of Interest Accrued at Current Statement Date | Book Balance at End of Each Month During Current Quarter | | | 9 * |
|--|-----------|-----------------------|---|---|--|-------------------|------------------|--------|
| | | | | | 6 First Month | 7 Second Month | 8 Third Month | |
| Open Depositories | | | | | | | | |
| Bank of America, N.A..... Hartford,CT..... | |0.000 |0 |0 |(376,112) |(435,311) |(394,876) | XXX |
| Citibank, N.A. - China..... Shanghai,CH..... | |0.000 |0 |0 |36,593 |28,173 |22,137 | XXX |
| Citibank, N.A..... New Castle,DE..... | |0.000 |0 |0 |0 |0 |0 | XXX |
| 0199999. Total Open Depositories..... | XXX | XXX |0 |0 |(339,520) |(407,139) |(372,738) | XXX |
| 0399999. Total Cash on Deposit..... | XXX | XXX |0 |0 |(339,520) |(407,139) |(372,738) | XXX |
| 0599999. Total Cash..... | XXX | XXX |0 |0 |(339,520) |(407,139) |(372,738) | 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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

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

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

| States, Etc. | 1 Direct Premiums Written | 2 Direct Premiums Earned | Direct Losses Paid | | 5 Direct Losses Incurred | Direct Losses Unpaid | | 8 Direct Losses Incurred But Not Reported |
|-------------------------------------|------------------------------------|-----------------------------------|--------------------|-----------------------------|-----------------------------------|-------------------------|-----------------------------|---|
| | | | 3 Amount | 4 Number of Claims | | 6 Amount Reported | 7 Number of Claims | |
| 1. Alabama.....AL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 2. Alaska.....AK | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 3. Arizona.....AZ | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 4. Arkansas.....AR | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 5. California.....CA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 6. Colorado.....CO | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| 7. Connecticut.....CT | 0 | 0 | 0 | 0 | 0 | 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 | 0 | 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 | 0 | 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 | 0 | 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 | 0 | 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
NONE

Overflow Page
NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2017

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 441,719 | 2 Direct Earned Premiums 394,032 | 3 Direct Losses Incurred 10,000 |
|----------------------|--|---|--|

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