

QUARTERLY STATEMENT
AS OF MARCH 31, 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 and titles of Brian W. MacLean (President), Wendy C. Skjerven (Secretary), and Douglas K. Russell (Controller).

Subscribed and sworn to before me this

20th day of April, 2017

Notary Public signature and title

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.....	9,301,801,665	0	9,301,801,665	9,132,252,013
2. Stocks:				
2.1 Preferred stocks.....	32,009,000	0	32,009,000	30,957,660
2.2 Common stocks.....	4,014,311,267	0	4,014,311,267	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 (\$.....(542,965)), cash equivalents (\$.....0) and short-term investments (\$.....395,504,255).....	394,961,290	0	394,961,290	722,305,385
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	876,743,858	23,570,919	853,172,939	847,125,360
9. Receivables for securities.....	524,572	0	524,572	13,092
10. Securities lending reinvested collateral assets.....	75,539,352	0	75,539,352	36,370,716
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	14,695,891,005	23,570,919	14,672,320,086	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.....	94,793,666	0	94,793,666	95,528,872
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	530,640,906	33,641,598	496,999,308	523,166,370
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....25,600,924 earned but unbilled premiums).....	1,007,421,415	5,612,111	1,001,809,304	931,600,506
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	15,778,021	1,222,226	14,555,795	13,015,128
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	34,124,533	0	34,124,533	(2,706,342)
16.2 Funds held by or deposited with reinsured companies.....	1,293,812	0	1,293,812	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.....	0	0	0	0
18.2 Net deferred tax asset.....	311,376,292	57,074,562	254,301,730	250,496,668
19. Guaranty funds receivable or on deposit.....	901,870	0	901,870	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.....	53,322,519	0	53,322,519	64,500,432
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	56,030,680	1,131,753	54,898,927	69,994,451
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	16,801,574,719	122,253,169	16,679,321,550	16,564,340,144
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	16,801,574,719	122,253,169	16,679,321,550	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. Equities and deposits in pools and associations.....	19,041,374	0	19,041,374	11,507,430
2502. Suspense, undistributed payments.....	13,977,224	0	13,977,224	36,070,747
2503. Amounts receivable under high deductible policies.....	11,313,306	1,131,753	10,181,553	11,674,173
2598. Summary of remaining write-ins for Line 25 from overflow page.....	11,698,776	0	11,698,776	10,742,102
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	56,030,680	1,131,753	54,898,927	69,994,451

## LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....511,616,591).....	6,038,196,825	5,954,948,262
2. Reinsurance payable on paid losses and loss adjustment expenses.....	235,735,950	230,726,982
3. Loss adjustment expenses.....	1,391,233,263	1,400,869,800
4. Commissions payable, contingent commissions and other similar charges.....	67,854,887	137,287,831
5. Other expenses (excluding taxes, licenses and fees).....	70,840,730	131,989,621
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	69,772,534	74,025,606
7.1 Current federal and foreign income taxes (including \$....(86,105,034) on realized capital gains (losses)).....	48,012,733	29,630,434
7.2 Net deferred tax liability.....	.0	.0
8. Borrowed money \$.....70,666 and interest thereon \$....4,964.....	75,630	86,613
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....174,866,148 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).....	2,082,699,339	2,015,473,092
10. Advance premium.....	4,302	1,000
11. Dividends declared and unpaid:		
11.1 Stockholders.....	.0	.0
11.2 Policyholders.....	11,117,823	10,768,449
12. Ceded reinsurance premiums payable (net of ceding commissions).....	65,400,490	40,418,953
13. Funds held by company under reinsurance treaties.....	.0	.0
14. Amounts withheld or retained by company for account of others.....	14,045,345	11,461,687
15. Remittances and items not allocated.....	3,031,936	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.....	24,532,104	13,730,581
22. Payable for securities lending.....	75,539,352	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.....	(12,020,741)	(12,343,030)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	10,186,072,503	10,078,496,703
27. Protected cell liabilities.....	.0	.0
28. Total liabilities (Lines 26 and 27).....	10,186,072,503	10,078,496,703
29. Aggregate write-ins for special surplus funds.....	13,227,389	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).....	3,825,197,073	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).....	6,493,249,048	6,485,843,440
38. Totals (Page 2, Line 28, Col. 3).....	16,679,321,550	16,564,340,144

## DETAILS OF WRITE-INS

2501. Escheat liability.....	547,066	581,666
2502. Special reserve fund.....	500,000	500,000
2503. Retroactive reinsurance reserve assumed.....	246,811	247,036
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(13,314,618)	(13,671,731)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(12,020,741)	(12,343,030)
2901. Special surplus from retroactive reinsurance.....	13,227,389	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).....	13,227,389	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

# TRAVELERS CASUALTY AND SURETY COMPANY STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$.....81,890,754).....	77,499,973	81,793,063	323,998,097
1.2 Assumed..... (written \$.....1,166,421,356).....	1,100,711,423	1,060,268,387	4,354,002,586
1.3 Ceded..... (written \$.....84,355,620).....	79,992,780	84,240,545	332,742,543
1.4 Net..... (written \$.....1,163,956,491).....	1,098,218,615	1,057,820,904	4,345,258,140
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....637,304,918):			
2.1 Direct.....	31,783,809	30,313,541	259,479,756
2.2 Assumed.....	621,817,060	571,775,113	2,256,603,754
2.3 Ceded.....	35,923,079	31,716,754	269,984,822
2.4 Net.....	617,677,900	570,371,900	2,246,098,688
3. Loss adjustment expenses incurred.....	117,937,377	115,140,468	508,448,067
4. Other underwriting expenses incurred.....	334,523,038	325,003,139	1,333,412,970
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,070,138,206	1,010,515,507	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).....	28,080,409	47,305,397	257,298,415
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	99,810,842	86,439,155	1,114,470,935
10. Net realized capital gains (losses) less capital gains tax of \$.....(1,826,481).....	(2,818,454)	(23,291,401)	(12,613,173)
11. Net investment gain (loss) (Lines 9 + 10).....	96,992,388	63,147,754	1,101,857,761
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....513,331 amount charged off \$.....2,454,760).....	(1,941,429)	(1,829,769)	(7,858,731)
13. Finance and service charges not included in premiums.....	4,078,567	3,800,544	15,362,704
14. Aggregate write-ins for miscellaneous income.....	9,480	(98,987)	(1,092,895)
15. Total other income (Lines 12 through 14).....	2,146,618	1,871,788	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).....	127,219,416	112,324,939	1,365,567,254
17. Dividends to policyholders.....	1,953,625	1,923,546	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).....	125,265,790	110,401,393	1,356,795,899
19. Federal and foreign income taxes incurred.....	20,242,708	31,787,830	172,879,327
20. Net income (Line 18 minus Line 19) (to Line 22).....	105,023,083	78,613,563	1,183,916,572
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
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).....	105,023,083	78,613,563	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 \$.....3,139,375.....	168,036,783	216,854,348	(23,063,228)
25. Change in net unrealized foreign exchange capital gain (loss).....	547,786	2,637,939	(1,232,123)
26. Change in net deferred income tax.....	(3,786,373)	6,120,132	2,125,803
27. Change in nonadmitted assets.....	(415,671)	(5,472,070)	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.....	(262,000,000)	(295,000,000)	(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).....	7,405,608	3,753,912	109,576,809
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,493,249,048	6,380,020,543	6,485,843,440
<b>DETAILS OF WRITE-INS</b>			
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.....	67,951	(25,064)	(77,403)
1402. Other assets tri-party/tax credit bond income.....	12,017	7,654	42,083
1403. Profit and loss, miscellaneous.....	(22,507)	(87,211)	(338,357)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(47,981)	5,634	(719,219)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	9,480	(98,987)	(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
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	1,141,032,340	1,074,675,461	4,365,656,346
2. Net investment income.....	115,607,881	100,749,643	1,175,960,966
3. Miscellaneous income.....	2,146,618	1,871,788	6,411,078
4. Total (Lines 1 through 3).....	1,258,786,839	1,177,296,891	5,548,028,390
5. Benefit and loss related payments.....	566,234,287	490,724,739	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.....	594,940,255	546,633,729	1,785,275,123
8. Dividends paid to policyholders.....	1,604,251	1,520,962	7,804,536
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	33,928	15,328,277	163,650,675
10. Total (Lines 5 through 9).....	1,162,812,720	1,054,207,707	4,127,641,611
11. Net cash from operations (Line 4 minus Line 10).....	95,974,119	123,089,184	1,420,386,779
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	366,096,649	473,495,029	1,900,676,610
12.2 Stocks.....	0	214,768	3,751,092
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	49,005,759	31,715,099	153,646,401
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	6,306,643	7,204,361	31,073,346
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	421,409,052	512,629,257	2,089,147,450
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	550,224,503	396,153,842	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.....	61,307,220	42,851,173	221,156,447
13.6 Miscellaneous applications.....	39,680,116	8,520,038	6,498,634
13.7 Total investments acquired (Lines 13.1 to 13.6).....	651,211,840	447,525,053	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).....	(229,802,788)	65,104,204	(139,613,128)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	(11,087)	(10,353)	(42,498)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	262,000,000	295,000,000	1,075,000,000
16.6 Other cash provided (applied).....	68,495,662	57,447,863	(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).....	(193,515,425)	(237,562,490)	(1,089,487,017)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(327,344,095)	(49,369,102)	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).....	394,961,290	481,649,650	722,305,385
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Exchange of bonds.....	2,983,470	10,619,850	35,043,323
20.0002 Stock distribution from limited partnership.....	472,517	0	1,414,863
20.0003 Interest payment received in securities.....	139,755	164,363	624,052
20.0004 Bonds exchanged for stock.....	0	0	73,269

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

## A. Accounting Practices:

Travelers Casualty and Surety Company (the Company) prepares its statutory financial statements in conformity with accounting practices prescribed or permitted by the State of Connecticut. The State of Connecticut requires that insurance companies domiciled in Connecticut prepare their statutory basis financial statements in accordance with the National Association of Insurance Commissioners (NAIC) *Accounting Practices and Procedures Manual*, subject to any deviations prescribed or permitted by the Connecticut Insurance Commissioner. The Company 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>March 31, 2017</u>	<u>December 31, 2016</u>
1. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	\$ 105,023,083	\$ 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>\$ 105,023,083</u>	<u>\$ 1,183,916,572</u>
<u>Surplus</u>					
5. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	\$ 6,493,249,048	\$ 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>\$ 6,493,249,048</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) Not applicable.

---

## NOTES TO FINANCIAL STATEMENTS

---

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

a. The aggregate amount of unrealized losses:			
	1. Less than 12 Months	\$	836,891
	2. 12 Months or Longer	\$	162,401
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	\$	96,824,589
	2. 12 Months or Longer	\$	21,064,968

(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.

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

In March 2017, the Company sold \$94.6 million of securities to the Travelers Money Market Liquidity Pool.

---

## NOTES TO FINANCIAL STATEMENTS

---

### **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**

On March 20, 2017, the Company paid ordinary dividends of \$262 million to its parent company, Travelers Insurance Group Holdings Inc.

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

No significant change.

### **Note 15 – Leases**

No significant change.

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

No significant change.

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

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

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

No significant change.

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

No significant change.



**NOTES TO FINANCIAL STATEMENTS****Note 20 – Fair Value Measurements**

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

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

A. (1) Securities measured and reported at fair value as of March 31, 2017:

Description	Level 1	Level 2	Level 3	Total
<b>Bonds</b>				
Industrial and miscellaneous	\$ -	\$ 26,021,985	\$ -	\$ 26,021,985
<b>Preferred stock</b>				
Redeemable	-	29,000,000	-	29,000,000
Nonredeemable	1,849,000	-	-	1,849,000
Total preferred stock	1,849,000	29,000,000	-	30,849,000
<b>Common stock</b>				
Industrial and miscellaneous	8,251,865	-	-	8,251,865
Total securities at fair value	\$ 10,100,865	\$ 55,021,985	\$ -	\$ 65,122,850

At March 31, 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 \$1,849,000 transferred from Level 2 to Level 1 due to the presence of a 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 bonds and 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 fair value is based upon market quotations. Accordingly, the fair value for such common stock is included in the amount disclosed in Level 1 of the hierarchy. The market quotations for these securities are provided by the SVO or a third party organization.

The Company also holds 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 March 31, 2017)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Description						
Short term bonds	\$ 395,504,255	\$ 395,504,255	\$ 78,661,682	\$ 316,842,573	\$ -	\$ -
Long term bonds	9,494,745,498	9,301,801,655	301,158,544	9,192,950,587	636,367	-
Preferred stock	32,609,000	32,009,000	3,609,000	29,000,000	-	-
Common stock	8,251,865	8,251,865	8,251,865	-	-	-
<b>(At December 31, 2016)</b>						
Description						
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.

**Note 21 – Other Items**

No significant change.

**Note 22 – Events Subsequent**

The Company had no material subsequent events through May 4, 2017.

---

## **NOTES TO FINANCIAL STATEMENTS**

---

### **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 March 31, 2017, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$22,966,000, resulting from better than expected loss and defense and cost containment (DCC) development primarily in the workers' compensation and other liability – occurrence lines. Lower estimates for adjusting and other expenses also contributed to the total favorable development.

The improvement in workers' compensation was driven primarily by better than expected loss experience for multiple accident years. The improvement in other liability – occurrence was driven primarily by better than expected loss experience in both primary and excess coverages for accident years 2009 and prior as well as accident year 2014. Additional favorable loss and DCC development was spread across multiple lines and accident years and not concentrated in any particular line or accident year. The improvement in adjusting and other expense reserves was driven by the allocation of adjusting and other expense reserves by year.

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

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

No significant change.

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

No significant change.

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

No significant change.

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

No significant change.

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

No significant change.

### **Note 31 – High Deductibles**

No significant change.

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

No significant change.

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

No significant change.

### **Note 34 – Subscriber Savings Accounts**

No significant change.

### **Note 35 – Multiple Peril Crop Insurance**

No significant change.

### **Note 36 – Financial Guaranty Insurance**

A. No significant change.

B. Not applicable.

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change: \_\_\_\_\_

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]  
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

Commercial Guaranty Insurance Company merged into its parent, The Travelers Indemnity Company, January 1, 2017.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/26/2016

6.4 By what department or departments?

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 [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

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

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]

- (a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
- (b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
- (c) Compliance with applicable governmental laws, rules and regulations;
- (d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
- (e) Accountability for adherence to the code.

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

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

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 [X]

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 [X] No [ ]

**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: \$ 0

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

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

14.2 If yes, please complete the following:

	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	4,006,059,402
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	14,684,643	15,248,390
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 3,855,216,564	\$ 4,021,307,793
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: \$ 75,539,352

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 75,539,352

16.3 Total payable for securities lending reported on the liability page: \$ 75,539,352

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
Citigroup Global Markets Inc.	Special Equity Transactions Group 390 Greenwich Street, 1st Floor New York, NY 10013	Brokerage account

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

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

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

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

## **GENERAL INTERROGATORIES**

### **PART 1 - COMMON INTERROGATORIES**

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	30,702,473	30,702,473	0	0	181,000	181,000
<b>Total</b>	XXX	XXX	0	0	30,702,473	30,702,473	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

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

Showing All New Reinsurers - Current Year to Date

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

**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.....	L	1,897,218	1,080,898	964,552	1,180,373	45,263,723	46,611,721
2. Alaska.....AK.....L.....	L	38,127	300,663	6,738	24,690	593,556	555,905
3. Arizona.....AZ.....L.....	L	2,436,265	1,593,444	1,383,276	501,998	11,030,660	12,162,430
4. Arkansas.....AR.....L.....	L	1,244,077	1,267,860	166,349	297,202	9,446,805	9,604,749
5. California.....CA.....L.....	L	942,858	1,444,563	4,238,974	3,492,885	90,059,926	102,289,221
6. Colorado.....CO.....L.....	L	425,098	537,130	52,998	122,888	8,344,369	8,667,802
7. Connecticut.....CT.....L.....	L	2,713,723	3,893,618	8,219,918	3,737,020	157,992,636	227,041,842
8. Delaware.....DE.....L.....	L	35,646	206,288	489,190	31,600	12,735,249	21,873,429
9. District of Columbia.....DC.....L.....	L	364,691	453,527	538,920	137,949	18,798,874	18,171,585
10. Florida.....FL.....L.....	L	4,360,610	6,864,408	2,233,443	1,791,654	101,037,584	108,080,046
11. Georgia.....GA.....L.....	L	1,046,497	1,277,992	1,428,614	1,015,460	37,334,072	38,840,330
12. Hawaii.....HI.....L.....	L	369,271	20,432	42,072	26,467	1,449,608	1,621,848
13. Idaho.....ID.....L.....	L	303,095	308,343	118,977	79,172	4,314,726	4,500,520
14. Illinois.....IL.....L.....	L	3,601,553	4,390,424	1,880,093	1,865,879	55,117,114	58,307,358
15. Indiana.....IN.....L.....	L	1,270,468	1,124,711	606,049	438,641	10,232,032	9,938,613
16. Iowa.....IA.....L.....	L	1,388,435	2,064,941	650,099	857,727	11,818,209	11,740,825
17. Kansas.....KS.....L.....	L	1,255,927	1,689,551	838,612	927,703	18,659,695	18,642,671
18. Kentucky.....KY.....L.....	L	599,337	649,467	435,264	355,074	22,384,619	21,852,933
19. Louisiana.....LA.....L.....	L	1,834,423	2,366,540	1,057,076	564,875	40,583,428	43,651,492
20. Maine.....ME.....L.....	L	127,984	107,283	155,986	73,599	12,722,736	13,785,634
21. Maryland.....MD.....L.....	L	1,880,252	1,266,844	979,654	831,407	72,426,249	81,223,034
22. Massachusetts.....MA.....L.....	L	2,432,820	3,535,934	2,756,304	3,648,375	109,364,887	119,038,575
23. Michigan.....MI.....L.....	L	1,471,018	1,292,407	3,107,620	2,242,968	230,113,055	226,864,511
24. Minnesota.....MN.....L.....	L	3,590,785	1,595,753	1,309,183	1,288,276	34,721,444	34,462,279
25. Mississippi.....MS.....L.....	L	1,161,772	967,237	411,458	427,106	20,670,179	14,164,123
26. Missouri.....MO.....L.....	L	1,191,667	1,619,516	2,444,503	1,010,030	29,920,249	29,246,330
27. Montana.....MT.....L.....	L	32,205	118,745	66,355	75,259	1,344,017	1,605,080
28. Nebraska.....NE.....L.....	L	192,881	361,136	160,511	438,281	11,439,919	11,654,616
29. Nevada.....NV.....L.....	L	797,893	693,424	123,035	80,160	3,667,844	3,013,673
30. New Hampshire.....NH.....L.....	L	16,955	156,917	167,816	146,977	16,554,791	19,291,398
31. New Jersey.....NJ.....L.....	L	296,945	1,091,397	1,485,959	1,764,488	168,113,120	179,179,180
32. New Mexico.....NM.....L.....	L	630,018	404,877	225,841	91,265	4,022,722	3,831,874
33. New York.....NY.....L.....	L	6,719,933	5,722,093	7,581,547	5,777,455	206,302,602	234,072,511
34. North Carolina.....NC.....L.....	L	3,446,586	4,223,384	541,414	990,207	31,962,231	34,864,454
35. North Dakota.....ND.....L.....	L	40,135	33,735	(447)	(24)	83,734	87,234
36. Ohio.....OH.....L.....	L	171,833	162,304	1,052,750	676,744	55,840,333	59,529,548
37. Oklahoma.....OK.....L.....	L	353,378	228,463	68,931	86,827	7,913,924	15,077,926
38. Oregon.....OR.....L.....	L	2,875,944	1,962,772	408,223	388,672	9,150,843	8,364,184
39. Pennsylvania.....PA.....L.....	L	2,813,956	4,329,145	6,084,174	4,692,712	158,470,664	193,024,358
40. Rhode Island.....RI.....L.....	L	47,284	283,472	412,082	366,256	25,225,263	30,032,560
41. South Carolina.....SC.....L.....	L	698,531	493,559	459,805	183,381	13,693,635	13,766,024
42. South Dakota.....SD.....L.....	L	53,277	42,136	24,512	103,235	1,522,528	1,097,188
43. Tennessee.....TN.....L.....	L	6,299,541	5,997,478	1,480,769	1,230,599	59,788,614	57,491,678
44. Texas.....TX.....L.....	L	11,342,350	14,542,023	3,742,393	2,021,721	112,321,004	101,045,656
45. Utah.....UT.....L.....	L	428,051	352,030	100,759	131,478	3,946,776	4,571,817
46. Vermont.....VT.....L.....	L	106,319	41,963	69,606	109,310	4,806,843	4,918,158
47. Virginia.....VA.....L.....	L	5,154,595	9,777,135	4,019,585	2,489,280	44,990,180	51,789,150
48. Washington.....WA.....L.....	L	92,299	74,340	131,325	111,949	8,538,004	8,684,441
49. West Virginia.....WV.....L.....	L	228,194	278,140	410,246	306,219	7,146,743	6,460,810
50. Wisconsin.....WI.....L.....	L	718,120	1,041,942	1,313,902	646,006	31,898,444	33,404,485
51. Wyoming.....WY.....L.....	L	7,488	10,706	3,399	3,381	218,437	225,126
52. American Samoa.....AS.....N.....	N	0	0	0	0	0	0
53. Guam.....GU.....L.....	L	0	0	0	0	0	0
54. Puerto Rico.....PR.....L.....	L	36,446	557,562	(1,038,664)	462,536	1,177,311	3,065,049
55. US Virgin Islands.....VI.....L.....	L	174,666	46,849	0	0	155,000	155,000
56. Northern Mariana Islands.....MP.....N.....	N	0	0	0	0	0	0
57. Canada.....CAN.....N.....	N	0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....	XXX	131,314	10,631	0	0	0	0
59. Totals.....(a).....54.....	(a) 54	81,890,754	94,958,132	65,611,745	50,345,394	2,157,431,209	2,363,242,987

**DETAILS OF WRITE-INS**

58001. BMU Bermuda.....XXX.....	XXX	131,799	530	0	0	0	0
58002. VGB British Virgin Islands.....XXX.....	XXX	(485)	0	0	0	0	0
58003. BRB Barbados.....XXX.....	XXX	0	10,051	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....	XXX	0	50	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....	XXX	131,314	10,631	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 (DSLI) - 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 (71.564%)	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

**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
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)	*
<b>Members</b>															
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	

Q12

**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.....	71.564	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.....	.....

Q12.1

**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.....	

Q12.2

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	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...	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.....	.....
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...	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.....	.....
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.....	.....

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...	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.....	939,876	235,510	25.058	39.667
2. Allied lines.....	377,434	146,848	38.907	25.769
3. Farmowners multiple peril.....	.0	.0	0.000	0.000
4. Homeowners multiple peril.....	8,014,566	3,757,251	46.880	42.022
5. Commercial multiple peril.....	8,502	1,786,311	21,010.584	3,210.475
6. Mortgage guaranty.....	.0	.0	0.000	0.000
8. Ocean marine.....	468	19	4.056	(17.916)
9. Inland marine.....	47,944	14,059	29.325	41.257
10. Financial guaranty.....	57	.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.....	8,543	26	0.308	0.455
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.....	55,736,563	30,131,149	54.060	50.413
17.1. Other liability-occurrence.....	171,286	(3,609,941)	(2,107.554)	(405.791)
17.2. Other liability-claims made.....	219,640	(135,414)	(61.653)	(8.342)
17.3. Excess workers' compensation.....	.0	594,442	0.000	0.000
18.1. Products liability-occurrence.....	152,828	10,367	6.784	(1,815.076)
18.2. Products liability-claims made.....	.0	.0	0.000	0.000
19.1, 19.2. Private passenger auto liability.....	.0	(2,153,894)	0.000	0.000
19.3, 19.4. Commercial auto liability.....	.0	(82,303)	0.000	0.000
21. Auto physical damage.....	.0	(985)	0.000	0.000
22. Aircraft (all perils).....	.0	(18,844)	0.000	0.000
23. Fidelity.....	23,908	(13,514)	(56.524)	(63.916)
24. Surety.....	11,789,737	1,122,764	9.523	20.837
26. Burglary and theft.....	8,621	(43)	(0.502)	(3.737)
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.....	77,499,973	31,783,809	41.011	37.061
<b>DETAILS OF WRITE-INS</b>				
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.....	916,551	916,551	829,460
2. Allied lines.....	434,084	434,084	384,044
3. Farmowners multiple peril.....	.0	.0	.0
4. Homeowners multiple peril.....	6,964,262	6,964,262	7,643,012
5. Commercial multiple peril.....	11,094	11,094	9,764
6. Mortgage guaranty.....	.0	.0	.0
8. Ocean marine.....	250	250	250
9. Inland marine.....	42,909	42,909	47,660
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.....	6,704	6,704	8,267
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.....	66,671,406	66,671,406	68,398,709
17.1. Other liability-occurrence.....	175,199	175,199	222,658
17.2. Other liability-claims made.....	130,732	130,732	484
17.3. Excess workers' compensation.....	.0	.0	.0
18.1. Products liability-occurrence.....	152,828	152,828	281,632
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.....	18,179	18,179	16,593
24. Surety.....	6,351,364	6,351,364	17,113,597
26. Burglary and theft.....	15,192	15,192	2,002
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.....	81,890,754	81,890,754	94,958,132
<b>DETAILS OF WRITE-INS</b>			
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	173,796	14,815	188,611	2,045,503	10,521	2,353,376	4,409,400	72,596	(97,511)	(24,915)
2. 2015.....	403,670	615,428	1,019,098	75,521	3,853	79,375	368,041	5,629	574,178	947,847	39,892	(31,767)	8,124
3. Subtotals 2015 + Prior.....	2,550,373	3,091,650	5,642,023	249,317	18,668	267,985	2,413,544	16,150	2,927,553	5,357,248	112,488	(129,278)	(16,790)
4. 2016.....	566,438	1,147,356	1,713,795	193,361	40,015	233,375	520,045	22,701	931,498	1,474,244	146,967	(153,143)	(6,175)
5. Subtotals 2016 + Prior.....	3,116,812	4,239,006	7,355,818	442,678	58,683	501,360	2,933,589	38,851	3,859,051	6,831,492	259,455	(282,421)	(22,966)
6. 2017.....	XXX	XXX	XXX	XXX	160,643	160,643	XXX	124,557	473,381	597,938	XXX	XXX	XXX
7. Totals.....	3,116,812	4,239,006	7,355,818	442,678	219,325	662,003	2,933,589	163,409	4,332,432	7,429,430	259,455	(282,421)	(22,966)
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. ....8.324 %	2. ....(6.662)%	3. ....(0.312)%
													Col. 13, Line 7 Line 8
													4. ....(0.354)%

Q14

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

**Explanation:**

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

**Bar Code:**



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

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State surcharges receivable.....	9,939,082	0	9,939,082	9,242,550
2505. Other assets .....	1,091,178	0	1,091,178	840,479
2506. Other assets tri-party/tax credit bonds.....	685,215	0	685,215	673,198
2507. Deferred compensation funds.....	72,440	0	72,440	78,031
2508. Assumed reinsurance receivable and payable.....	(89,138)	0	(89,138)	(92,156)
2597. Summary of remaining write-ins for Line 25.....	11,698,776	0	11,698,776	10,742,102

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve ceded.....	(13,314,618)	(13,671,731)
2597. Summary of remaining write-ins for Line 25.....	(13,314,618)	(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.....	(47,981)	5,634	(719,219)
1497. Summary of remaining write-ins for Line 14.....	(47,981)	5,634	(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. GBR United Kingdom.....	XXX	0	50	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	0	50	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.....	19,589,693	41,782,614
2.2 Additional investment made after acquisition.....	41,717,527	179,373,832
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	2,226,485	(44,084,202)
6. Total gain (loss) on disposals.....	(1,075,048)	(108,008)
7. Deduct amounts received on disposals.....	49,478,276	155,061,264
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	564,533	(1,216,842)
10. Deduct current year's other-than-temporary impairment recognized.....	0	6,730,003
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	876,743,857	863,198,944
12. Deduct total nonadmitted amounts.....	23,570,919	16,073,584
13. Statement value at end of current period (Line 11 minus Line 12).....	853,172,938	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.....	553,820,246	2,038,261,004
3. Accrual of discount.....	1,685,005	7,876,454
4. Unrealized valuation increase (decrease).....	167,704,792	23,556,678
5. Total gain (loss) on disposals.....	916,751	10,631,269
6. Deduct consideration for bonds and stocks disposed of.....	369,080,119	1,939,544,295
7. Deduct amortization of premium.....	17,512,340	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.....	0	10,295,202
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	13,348,121,932	13,010,587,597
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	13,348,121,932	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
<b>BONDS</b>								
1. NAIC 1 (a).....	8,283,657,039	1,366,879,008	1,519,840,916	(6,835,711)	8,123,859,420			8,283,657,039
2. NAIC 2 (a).....	1,365,592,199	80,899,121	41,803,244	(9,913,512)	1,394,774,564			1,365,592,199
3. NAIC 3 (a).....	140,290,284	0	19,410,521	(2,015,123)	118,864,640			140,290,284
4. NAIC 4 (a).....	51,211,768	960,000	3,738,408	1,023,655	49,457,015			51,211,768
5. NAIC 5 (a).....	11,253,069	0	4,850,946	2,045,755	8,447,877			11,253,069
6. NAIC 6 (a).....	1,846,587	0	0	55,816	1,902,403			1,846,587
7. Total Bonds.....	9,853,850,945	1,448,738,129	1,589,644,035	(15,639,120)	9,697,305,920	0	0	9,853,850,945
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	127,500	0	0	1,500	129,000			127,500
9. NAIC 2.....	30,830,160	0	0	(110,160)	30,720,000			30,830,160
10. NAIC 3.....	0	0	0	1,160,000	1,160,000			0
11. NAIC 4.....	0	0	0	0	0			0
12. NAIC 5.....	0	0	0	0	0			0
13. NAIC 6.....	0	0	0	0	0			0
14. Total Preferred Stock.....	30,957,660	0	0	1,051,340	32,009,000	0	0	30,957,660
15. Total Bonds and Preferred Stock.....	9,884,808,605	1,448,738,129	1,589,644,035	(14,587,780)	9,729,314,920	0	0	9,884,808,605

QS102

(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 \$.....395,504,255; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

**TRAVELERS CASUALTY AND SURETY COMPANY**  
**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.....	395,504,255	XXX	395,504,255	242,836	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.....	895,390,400	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.....	1,221,480,667	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).....	395,504,255	721,598,932
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	395,504,255	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.....	1,784,200
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.....	1,784,200
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.....	(4,494,880)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	(4,494,880)
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 March 31, 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.....	1,784,200
9. Total (Line 7 plus Line 8).....	1,784,200
10. Part D, Section 1, Column 8.....	1,784,200
11. Part D, Section 1, Column 9.....	0
12. Total (Line 9 minus Line 10 minus Line 11).....	0
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	0
14. Part B, Section 1, Column 20.....	5,800,000
15. Part D, Section 1, Column 11.....	5,800,000
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 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>												
	Golub Capital Partners 11 Rollover Fund, L.P.....	New York.....	NY.....	Golub Capital.....		01/01/2017.....	.....2	.....13,830,702	.....0	.....0	.....1,536,745	.....13.050
1399999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....											.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>												
QE03	American Securities Partners V, L.P.....	New York.....	NY.....	American Securities Partners.....		01/01/2010.....	.....3	.....0	.....44,810	.....0	.....4,176,177	.....0.790
	Atlas Merchant Capital Fund LP.....	New York.....	NY.....	Atlas Merchant Capital.....		03/10/2016.....	.....3	.....0	.....346,790	.....0	.....16,458,166	.....5.010
	BBH Capital Partners V, L.P.....	New York.....	NY.....	BBH Capital Partners.....		09/01/2015.....	.....3	.....0	.....654,613	.....0	.....13,002,124	.....2.680
	Blackstone Capital Partners VII L.P.....	New York.....	NY.....	Blackstone Group.....		05/13/2015.....	.....3	.....0	.....1,508,314	.....0	.....16,425,672	.....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
	Bridgepoint Europe IV 'B' L.P.....	London.....	GBR.....	Bridgepoint Capital.....		01/01/2010.....	.....3	.....0	.....(89,338)	.....0	.....1,645,375	.....2.940
	Brockway Moran & Partners Fund III, L.P.....	Boca Raton.....	FL.....	Brockway Moran & Partners, Inc.....		03/31/2006.....	.....3	.....0	.....8,036	.....0	.....1,412,621	.....1.790
	Carlyle U.S. Equity Opportunity Fund II, L.P.....	Washington.....	DC.....	The Carlyle Group.....		03/06/2015.....	.....3	.....0	.....13,281	.....0	.....15,680,268	.....0.820
	Catterton Partners IV, L.P.....	Greenwich.....	CT.....	Catterton Partners.....		09/27/1999.....	.....3	.....0	.....113	.....0	.....0	.....1.270
	Crestview Partners II, L.P.....	New York.....	NY.....	Crestview Partners.....		08/29/2008.....	.....3	.....0	.....613,982	.....0	.....4,873,943	.....0.870
	EQT V (No. 2) Limited Partnership.....	Stockholm.....	SWE.....	EQT Partners.....		01/01/2010.....	.....3	.....0	.....13,165	.....0	.....337,381	.....0.210
	HealthEdge Investment Fund III (Parallel Fund), L.P.....	Tampa.....	FL.....	HealthEdge Investment Partners.....		12/21/2016.....	.....3	.....0	.....1,143,000	.....0	.....8,000,000	.....8.160
	Herkules Private Equity IV (Jersey-II) L.P.....	Oslo.....	NOR.....	Herkules Capital.....		09/30/2014.....	.....3	.....0	.....(1,281)	.....0	.....3,137,551	.....3.510
	Inverness Graham Investments III, L.P.....	Newtown Square.....	PA.....	Inverness Graham.....		05/19/2015.....	.....3	.....0	.....345,224	.....0	.....13,171,446	.....7.120
	JFL Equity Investors IV, L.P.....	New York.....	NY.....	J.F. Lehman & Company.....		10/23/2015.....	.....3	.....0	.....118,783	.....0	.....14,679,407	.....3.050
	JLL Partners Fund V, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		05/04/2005.....	.....3	.....0	.....13,696	.....0	.....683,965	.....1.590
	JLL Partners Fund VII, L.P.....	New York.....	NY.....	Joseph Littlejohn & Levy.....		08/20/2014.....	.....3	.....0	.....1,550,704	.....0	.....16,634,168	.....1.980
	NexPhase Capital Fund III, LP.....	New York.....	NY.....	NexPhase Capital.....		03/11/2016.....	.....3	.....0	.....2,536,132	.....0	.....10,796,904	.....12.010
	NorthEdge Capital Fund II, L.P.....	Manchester.....	GBR.....	NorthEdge Capital.....		12/18/2015.....	.....3	.....0	.....865,943	.....0	.....10,304,757	.....3.240
	Providence Equity Partners VI, L.P.....	Providence.....	RI.....	Providence Equity Partners.....		12/05/2006.....	.....3	.....0	.....26,875	.....0	.....1,282,420	.....0.240
	Public Pension Capital, LLC.....	New York.....	NY.....	Public Pension Capital.....		05/16/2014.....	.....3	.....0	.....6,642,385	.....0	.....28,739,610	.....10.830
	Rally Ventures Fund II, L.P.....	Menlo Park.....	CA.....	Rally Ventures.....		09/01/2015.....	.....1	.....0	.....1,000,000	.....0	.....7,250,000	.....13.390
	Sentinel Capital Partners IV, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		05/23/2008.....	.....3	.....0	.....489	.....0	.....169,328	.....2.260
	Spire Capital Partners II, L.P.....	New York.....	NY.....	Spire Capital Management.....		11/27/2006.....	.....3	.....0	.....16,019	.....0	.....941,899	.....2.940
	Thomas, McNehey & Partners II, L.P.....	Minneapolis.....	MN.....	Thomas, McNehey Partners.....		06/29/2006.....	.....1	.....0	.....200,000	.....0	.....375,000	.....2.210
Thompson Street Capital Partners II, L.P.....	St. Louis.....	MO.....	Thompson Street Capital Partners.....		01/30/2007.....	.....3	.....0	.....15,914	.....0	.....0	.....4.110	
Thompson Street Capital Partners IV, L.P.....	St. Louis.....	MO.....	Thompson Street Capital Partners.....		12/10/2015.....	.....3	.....0	.....1,123,622	.....0	.....8,266,271	.....2.340	
VMG Partners III, L.P.....	San Francisco.....	CA.....	VMG Equity Partners.....		07/10/2015.....	.....3	.....0	.....1,137,321	.....0	.....9,226,673	.....4.730	
MTS Health Investors IV, L.P.....	New York.....	NY.....	MTS Partners.....		02/12/2016.....	.....3	.....0	.....3,680,001	.....0	.....21,319,999	.....16.230	
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....											.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>												
	AEW Partners VII, LP.....	Boston.....	MA.....	AEW.....		08/29/2014.....	.....0	.....0	.....1,093,061	.....0	.....4,113,136	.....2.030
	Amstar Partners Office Fund-I, L.P.....	Thousand Oaks.....	CA.....	Amstar.....		10/13/2006.....	.....0	.....0	.....90,091	.....0	.....14,907,958	.....49.000
	PCCP Credit VI, LP.....	Los Angeles.....	CA.....	PCCP Credit VI GP, LLC.....		01/14/2015.....	.....0	.....0	.....4,399,714	.....0	.....6,834,391	.....3.910
	Rialto Mezzanine Partners Fund, LP.....	Miami.....	FL.....	Rialto Partners GP II, LLC.....		09/17/2014.....	.....0	.....0	.....35,822	.....0	.....0	.....6.680
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....											.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>												
	Arclight Energy Partners Fund VI, L.P.....	Boston.....	MA.....	Arclight Capital Partners.....		04/15/2015.....	.....0	.....0	.....4,496,193	.....0	.....8,685,231	.....0.360
	Cerberus Institutional Partners VI, L.P.....	New York.....	NY.....	Cerberus Partners.....		12/16/2015.....	.....0	.....0	.....1,743,745	.....0	.....16,242,503	.....1.250
	Content Revolution Coinvestment II, L.P.....	Los Angeles.....	CA.....	Content Partners.....		12/22/2016.....	.....0	.....0	.....1,172	.....0	.....0	.....0.150
	Content Revolution Coinvestment, L.P.....	Los Angeles.....	CA.....	Content Partners.....		12/22/2016.....	.....0	.....0	.....73,828	.....0	.....0	.....9.230

**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																	
	CVC European Equity Partners V (B) L.P.....	London.....	GBR	CVC Capital Partners.....		01/01/2010.....	.....0	.....0	.....20,877	.....0	.....3,563,981	.....0.520								
	Dyal II US Investors LP.....	New York.....	NY	Neuberger Berman Investment Management.....		09/30/2014.....	.....0	.....0	.....285,000	.....0	.....10,364,805	.....1.920								
	Entertainment IP Fund, L.P.....	Los Angeles.....	CA	Shamrock Capital.....		12/11/2015.....	.....0	.....0	.....81,909	.....0	.....14,061,153	.....6.020								
	Global Infrastructure Partners Capital Solutions Fund, L.P.....	New York.....	NY	Global Infrastructure Partners.....		12/15/2014.....	.....2	.....0	.....618,831	.....0	.....11,048,202	.....2.730								
	Global Infrastructure Partners III-A/B, L.P.....	New York.....	NY	Global Infrastructure Partners.....		04/15/2016.....	.....0	.....0	.....121,822	.....0	.....21,129,555	.....0.460								
	Goldentree Distressed Fund 2014 LP.....	New York.....	NY	Goldentree Asset Management.....		07/15/2014.....	.....0	.....0	.....1,600,000	.....0	.....8,200,000	.....12.480								
	Level Equity Growth Partners III, L.P.....	New York.....	NY	Level Equity Management LLC.....		03/18/2016.....	.....0	.....0	.....1,857,800	.....0	.....12,819,470	.....4.270								
	Moelis Capital Partners Opportunity Fund I, LP.....	Los Angeles.....	CA	Moelis & Company.....		08/10/2007.....	.....3	.....0	.....100,679	.....0	.....3,980,572	.....7.010								
	NGP Natural Resources XI, L.P.....	Irving.....	TX	Natural Gas Partners.....		06/30/2014.....	.....0	.....0	.....614,139	.....0	.....9,924,250	.....0.450								
	OpenGate Capital Partners I, LP.....	Los Angeles.....	CA	OpenGate Capital Partners.....		07/15/2016.....	.....0	.....0	.....2,527,935	.....0	.....7,961,840	.....9.860								
	Pitango Growth Fund I, L.P.....	Herzliya.....	ISR	Pitango Venture Capital.....		10/19/2015.....	.....0	.....0	.....1,000,000	.....0	.....7,900,000	.....4.810								
	Riverwood Capital Partners II L.P.....	Menlo Park.....	CA	Riverwood Capital Management.....		08/13/2014.....	.....0	.....0	.....601,469	.....0	.....10,138,717	.....1.500								
	Staple Street Capital II, L.P.....	New York.....	NY	Staple Street Capital Partners.....		12/22/2014.....	.....0	.....0	.....75,000	.....0	.....13,382,985	.....5.790								
	Transom Capital Fund II, LP.....	Los Angeles.....	CA	Transom.....		07/30/2015.....	.....0	.....0	.....129,670	.....0	.....6,110,548	.....7.290								
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....													.....0	.....15,950,068	.....0	.....165,513,813	.....XXX.....			
<b>Any Other Class of Asset - Affiliated</b>																				
	Family Business Institute.....	Raleigh.....	NC	Family Business Institute.....		01/09/2017.....	.....0	.....2,078,990	.....300,000	.....0	.....0	.....100.000								
4399999. Total - Any Other Class of Asset - Affiliated.....													.....2,078,990	.....300,000	.....0	.....0	.....XXX.....			
4499999. Subtotal - Unaffiliated.....													.....17,510,703	.....41,417,527	.....0	.....422,022,784	.....XXX.....			
4599999. Subtotal - Affiliated.....													.....2,078,990	.....300,000	.....0	.....0	.....XXX.....			
4699999. Totals.....													.....19,589,693	.....41,717,527	.....0	.....422,022,784	.....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.								
	Golub Capital Partners V, L.P.....	New York.....	NY	Liquidation.....	10/13/2006	02/01/2017	.....13,830,702	.....0	.....0	.....0	.....0	.....0	.....0	.....13,830,702	.....13,830,702	.....0	.....0	.....0	.....358,723		
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....													.....13,830,702	.....13,830,702	.....0	.....0	.....0	.....358,723			
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																					
	American Securities Partners V, L.P.....	New York.....	NY	Distribution.....	01/01/2010	02/28/2017	.....754,720	.....0	.....0	.....0	.....0	.....0	.....754,720	.....754,720	.....0	.....0	.....0	.....0			
	Atlas Merchant Capital Fund LP.....	New York.....	NY	Distribution.....	03/10/2016	03/21/2017	.....71,767	.....0	.....0	.....0	.....0	.....0	.....71,767	.....71,767	.....0	.....0	.....0	.....0			
	Blackstone Capital Partners VII L.P.....	New York.....	NY	Distribution.....	05/13/2015	02/17/2017	.....1,220	.....0	.....0	.....0	.....0	.....0	.....1,220	.....1,220	.....0	.....0	.....0	.....0			
	Blum Strategic Partners III, L.P.....	San Francisco.....	CA	Distribution.....	01/01/2010	03/28/2017	.....4,221	.....0	.....0	.....0	.....0	.....0	.....4,221	.....4,221	.....0	.....0	.....0	.....0			
	Brevan Howard, L.P.....	George Town.....	CYM	Distribution.....	06/01/2006	01/31/2017	.....4,850,554	.....0	.....0	.....0	.....0	.....0	.....4,850,554	.....4,850,554	.....0	.....0	.....0	.....0			
	Bridgepoint Europe IV 'B' L.P.....	London.....	GBR	Distribution.....	01/01/2010	01/31/2017	.....(89,338)	.....0	.....0	.....0	.....0	.....0	.....(89,338)	.....(89,338)	.....0	.....0	.....0	.....0			
	Carlyle U.S. Equity Opportunity Fund II, L.P.....	Washington.....	DC	Distribution.....	03/06/2015	03/09/2017	.....1,035,806	.....0	.....0	.....0	.....0	.....0	.....1,035,806	.....1,035,806	.....0	.....0	.....0	.....0			
	Catterton Partners IV, L.P.....	Greenwich.....	CT	Distribution.....	09/27/1999	02/28/2017	.....32,663	.....0	.....0	.....0	.....0	.....0	.....32,663	.....32,663	.....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
	EQT V (No. 2) Limited Partnership.....	Stockholm.....	SWE	Distribution.....	01/01/2010	03/21/2017	362,694	0	0	0	0	0	0	362,694	362,694	0	0	0	0
	Granite Global Ventures III L.P.....	Menlo Park.....	CA..	Distribution.....	10/05/2006	03/31/2017	937,246	0	0	0	0	0	0	937,246	937,246	0	0	0	0
	Herkules Private Equity IV (Jersey-II) L.P.....	Oslo.....	NOR	Distribution.....	09/30/2014	03/31/2017	(1,281)	0	0	0	0	0	0	(1,281)	(1,281)	0	0	0	0
	JFL Equity Investors IV, L.P.....	New York.....	NY..	Distribution.....	10/23/2015	01/12/2017	366,682	0	0	0	0	0	0	366,682	366,682	0	0	0	0
	JLL Partners Fund V, L.P.....	New York.....	NY..	Distribution.....	05/04/2005	03/14/2017	2,216,894	0	0	0	0	0	0	2,216,894	2,216,894	0	0	0	0
	NexPhase Capital Fund III, LP.....	New York.....	NY..	Distribution.....	03/11/2016	03/23/2017	473,138	0	0	0	0	0	0	473,138	473,138	0	0	0	0
	Sentinel Capital Partners III, L.P.....	New York.....	NY..	Distribution.....	05/04/2005	02/07/2017	23,008	0	0	0	0	0	0	23,008	23,008	0	0	0	0
	Sentinel Capital Partners IV, L.P.....	New York.....	NY..	Distribution.....	05/23/2008	03/27/2017	398,090	0	0	0	0	0	0	398,090	398,090	0	0	0	0
	Snow Phipps III, L.P.....	New York.....	NY..	Distribution.....	12/18/2015	01/27/2017	68,478	0	0	0	0	0	0	68,478	68,478	0	0	0	0
	Spire Capital Partners II, L.P.....	New York.....	NY..	Distribution.....	11/27/2006	03/31/2017	1,729,498	0	0	0	0	0	0	1,729,498	1,729,498	0	0	0	0
	Thomas, McNeMey & Partners II, L.P.....	Minneapolis.....	MN..	Distribution.....	06/29/2006	03/31/2017	261,273	0	0	0	0	0	0	261,273	261,273	0	0	0	0
	Trishield Special Situations Fund LLC.....	New York.....	NY..	Distribution.....	07/31/2014	01/26/2017	689,659	0	0	0	0	0	0	689,659	689,659	0	0	0	0
	Morgan Stanley Capital Partners III, L.P.....	New York.....	NY..	Liquidation.....	07/21/1994	03/31/2017	1	(1)	0	0	0	(1)	0	0	0	0	0	0	0
	RRE Ventures II, L.P.....	New York.....	NY..	Liquidation.....	08/11/1999	03/20/2017	4,381	0	0	0	0	0	0	4,381	4,381	0	0	0	10,728
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							14,191,373	(1)	0	0	0	(1)	0	14,191,372	14,191,372	0	0	0	10,728

**Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated**

	Blackstone Real Estate Partners VI.....	New York.....	NY..	Distribution.....	03/29/2007	03/24/2017	2,999,482	0	0	0	0	0	0	2,999,482	2,999,482	0	0	0	0
	Dermody Properties Industrial Fund L.P.....	Reno.....	NV..	Distribution.....	03/14/2016	02/23/2017	749,856	0	0	0	0	0	0	749,856	749,856	0	0	0	0
	GTIS RE Opportunities Fund I LP.....	New York.....	NY..	Distribution.....	09/17/2007	02/28/2017	191,137	0	0	0	0	0	0	191,137	191,137	0	0	0	0
	PCCP Credit VI, LP.....	Los Angeles.....	CA..	Distribution.....	01/14/2015	03/31/2017	1,445,826	0	0	0	0	0	0	1,445,826	1,445,826	0	0	0	0
	Prime Finance Partners IV, LP.....	Wilmington.....	DE..	Distribution.....	10/03/2014	03/23/2017	77,809	0	0	0	0	0	0	77,809	77,809	0	0	0	0
	Prime Finance Partners V, LP.....	San Francisco.....	CA..	Distribution.....	08/02/2016	01/18/2017	1,604,922	0	0	0	0	0	0	1,604,922	1,604,922	0	0	0	0
	RCG Longview Equity Fund, L.P.....	New York.....	NY..	Distribution.....	04/26/2007	02/28/2017	217,328	0	0	0	0	0	0	217,328	217,328	0	0	0	0
	Rialto Mezzanine Partners Fund, LP.....	Miami.....	FL..	Distribution.....	09/17/2014	03/28/2017	14,925	0	0	0	0	0	0	14,925	14,925	0	0	0	0
	WCP Real Estate Fund I, L.P.....	Westport.....	CT..	Distribution.....	11/03/2006	01/19/2017	108,000	0	0	0	0	0	0	108,000	108,000	0	0	0	0
	WCP Real Estate Strategies Fund, LP.....	Westport.....	CT..	Distribution.....	11/03/2006	03/07/2017	151,963	0	0	0	0	0	0	151,963	151,963	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							7,561,249	0	0	0	0	0	0	7,561,249	7,561,249	0	0	0	0

**Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated**

	ArcLight Energy Partners Fund VI, LP.....	Boston.....	MA..	Distribution.....	04/15/2015	02/28/2017	1,798,523	0	0	0	0	0	0	1,798,523	1,798,523	0	0	0	0
	Citi Private Selections, LLC.....	New York.....	NY..	Distribution.....	09/01/1998	01/31/2017	678,693	0	0	0	0	0	0	678,693	678,693	0	0	0	0
	CVC European Equity Partners V (B) L.P.....	London.....	GBR	Distribution.....	01/01/2010	02/23/2017	621,219	0	0	0	0	0	0	621,219	621,219	0	0	0	0
	Entertainment IP Fund, L.P.....	Los Angeles.....	CA..	Distribution.....	12/11/2015	03/31/2017	38,291	0	0	0	0	0	0	38,291	38,291	0	0	0	0
	Global Infrastructure Partners Capital Solutions Fund, L.P.....	New York.....	NY..	Distribution.....	12/15/2014	03/03/2017	283,363	0	0	0	0	0	0	283,363	283,363	0	0	0	0
	Global Infrastructure Partners III-A/B, L.P.....	New York.....	NY..	Distribution.....	04/15/2016	02/24/2017	118,981	0	0	0	0	0	0	118,981	118,981	0	0	0	0
	Goldentree Distressed Fund 2014 LP.....	New York.....	NY..	Distribution.....	07/15/2014	01/26/2017	6,311	0	0	0	0	0	0	6,311	6,311	0	0	0	0
	Madison Dearborn Capital Partners V-A, L.P.....	Chicago.....	IL..	Distribution.....	01/01/2010	03/31/2017	57,241	0	0	0	0	0	0	57,241	57,241	0	0	0	0
	Moelis Capital Partners Opportunity Fund I, LP.....	Los Angeles.....	CA..	Distribution.....	08/10/2007	01/27/2017	7,608,793	0	0	0	0	0	0	7,608,793	7,608,793	0	0	0	0
	Oaktree Opportunities Fund X, L.P.....	Los Angeles.....	CA..	Distribution.....	02/11/2015	02/28/2017	180,277	0	0	0	0	0	0	180,277	180,277	0	0	0	0
	OCM Opportunities Fund VII, L.P.....	Los Angeles.....	CA..	Distribution.....	01/01/2010	02/27/2017	166,742	0	0	0	0	0	0	166,742	166,742	0	0	0	0
	OCM Opportunities Fund VIIB, L.P.....	Los Angeles.....	CA..	Distribution.....	01/01/2010	03/30/2017	193,458	0	0	0	0	0	0	193,458	193,458	0	0	0	0
	OCM Principal Opportunities Fund IV, L.P.....	Los Angeles.....	CA..	Distribution.....	01/01/2010	03/30/2017	306,557	0	0	0	0	0	0	306,557	306,557	0	0	0	0
	Overbrook Select Fund, LP.....	New York.....	NY..	Distribution.....	08/29/2014	02/02/2017	357,983	0	0	0	0	0	0	357,983	357,983	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	
	Paine & Partners Capital Fund III, L.P.....	Foster City.....	CA..	Distribution.....	03/31/2006	02/22/2017	.....119,166	.....0	.....0	.....0	.....0	.....0	.....0	.....119,166	.....119,166	.....0	.....0	.....0	.....0	
	Sheridan Production Partners III-A, L.P.....	Houston.....	TX...	Distribution.....	10/17/2014	01/30/2017	.....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	03/08/2017	.....528,812	.....0	.....0	.....0	.....0	.....0	.....0	.....528,812	.....528,812	.....0	.....0	.....0	.....0	
	Transom Capital Fund II, LP.....	Los Angeles.....	CA..	Distribution.....	07/30/2015	01/31/2017	.....680,544	.....0	.....0	.....0	.....0	.....0	.....0	.....680,544	.....680,544	.....0	.....0	.....0	.....0	
	LiquidAlts Omega Fund.....	St. Helier.....	JEY.	Liquidation.....	01/30/2015	01/18/2017	.....0	.....1,012,699	.....0	.....0	.....0	.....1,012,699	.....0	.....1,012,699	.....0	.....0	.....(1,012,699)	.....(1,012,699)	.....0	
	BlackRock Multi-Manager Partners LLC.....	Seattle.....	WA..	Liquidation.....	11/29/2010	01/18/2017	.....0	.....62,349	.....0	.....0	.....0	.....62,349	.....0	.....62,349	.....0	.....0	.....(62,349)	.....(62,349)	.....0	
2199999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....						.....	.....13,894,954	.....1,075,048	.....0	.....0	.....0	.....1,075,048	.....0	.....14,970,002	.....13,894,954	.....0	.....(1,075,048)	.....(1,075,048)	.....0
4499999.	Subtotal - Unaffiliated.....						.....	.....49,478,278	.....1,075,047	.....0	.....0	.....0	.....1,075,047	.....0	.....50,553,324	.....49,478,277	.....0	.....(1,075,048)	.....(1,075,048)	.....369,451
4699999.	Totals.....						.....	.....49,478,278	.....1,075,047	.....0	.....0	.....0	.....1,075,047	.....0	.....50,553,324	.....49,478,277	.....0	.....(1,075,048)	.....(1,075,048)	.....369,451

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)
<b>Bonds - U.S. Government</b>									
38375B SH 6	GNR 2012-H11 CA CMO 1.750 2062 04		03/20/2017	PAR WRITE-UP		96,820	96,820	0	1
38375B B7 6	GNR 2012-H30 VA CMO 1.750 2062 12		03/20/2017	PAR WRITE-UP		42,935	42,935	0	1
83162C YG 2	SBAP 2017-20A 1 2.800 2037 01		01/05/2017	BAS-MERRILL LYNCH		7,000,000	7,000,000	0	1
0599999	Total - Bonds - U.S. Government					7,139,755	7,139,755	0	.XXX
<b>Bonds - U.S. Political Subdivisions of States</b>									
012662 GJ 5	ALBEMARLE CO GENERAL OBL 3.250 2034 06		02/22/2017	CITIGROUP GLOBAL MARKETS		1,897,435	1,900,000	0	1FE
012662 GM 8	ALBEMARLE CO GENERAL OBL 3.375 2037 06		02/22/2017	CITIGROUP GLOBAL MARKETS		2,093,387	2,095,000	0	1FE
164555 BH 6	ARAPAHOE CO SD #5 GO S20 4.000 2035 12		01/05/2017	J P MORGAN CHASE SECURITIES INC		20,381,359	19,330,000	0	1FE
132285 4L 8	CAMBRIDGE GEN OBLIG LTD 3.250 2036 02		03/01/2017	MORGAN STANLEY		976,180	990,000	0	1FE
134159 XK 3	CAMPBELL UNION HIGH SCH 4.000 2031 08		02/07/2017	RBC CAPITAL MARKETS		538,230	500,000	0	1FE
16532L KW 5	CHESAPEAKE GENERAL OBLIG 5.000 2032 08		03/13/2017	BAS-MERRILL LYNCH		992,562	845,000	0	1FE
269479 JP 7	EAGLE CO SCH DIST #50J G 5.000 2036 12		01/25/2017	GEORGE K BAUM & CO		4,593,840	4,000,000	0	1FE
283461 G7 0	EL PASO CO SCH DIST #020 5.000 2037 12		01/12/2017	RBC CAPITAL MARKETS		2,332,640	2,000,000	0	1FE
431621 SW 2	HILLIARD SCHOOL DISTRICT 4.000 2036 12		01/18/2017	FIFTH THIRD SECURITIES		526,925	500,000	0	1FE
478107 AS 4	JOHNS CREEK GO S2017 3.250 2034 04		03/27/2017	CITIGROUP GLOBAL MARKETS		1,314,865	1,320,000	0	1FE
480772 QV 7	JORDAN SCHOOL DISTRICT G 3.000 2031 06		02/09/2017	J P MORGAN CHASE SECURITIES INC		2,284,038	2,300,000	0	1FE
480772 QY 1	JORDAN SCHOOL DISTRICT G 3.250 2034 06		02/09/2017	J P MORGAN CHASE SECURITIES INC		2,495,205	2,525,000	0	1FE
480772 RB 0	JORDAN SCHOOL DISTRICT G 3.500 2037 06		02/09/2017	J P MORGAN CHASE SECURITIES INC		2,791,796	2,800,000	0	1FE
498531 KE 1	KLEIN ISD GENERAL OBLIGA 5.000 2036 08		01/11/2017	RAYMOND JAMES & ASSOC		2,327,920	2,000,000	1,944	1FE
567505 NV 0	MARICOPA CO UHSD #210 GO 5.000 2034 07		02/07/2017	RBC CAPITAL MARKETS		759,935	650,000	0	1FE
639438 G5 3	NAZARETH AREA SCH DIST G 4.000 2032 11		01/10/2017	RBC CAPITAL MARKETS		2,182,091	2,075,000	0	1FE
687908 HG 1	OSHKOSH AREA SCHOOL DIST 3.250 2031 03		03/08/2017	CITIGROUP GLOBAL MARKETS		839,364	845,000	0	1FE
687908 HK 2	OSHKOSH AREA SCHOOL DIST 3.500 2034 03		03/08/2017	CITIGROUP GLOBAL MARKETS		924,378	935,000	0	1FE
687908 HN 6	OSHKOSH AREA SCHOOL DIST 3.625 2037 03		03/08/2017	CITIGROUP GLOBAL MARKETS		1,028,207	1,045,000	0	1FE
789177 QS 4	SAINT CLOUD ISD #742 GO 4.000 2032 02		01/19/2017	ROBERT W BAIRD & CO		1,601,100	1,500,000	0	1FE
789177 QV 7	SAINT CLOUD ISD #742 GO 4.000 2035 02		01/19/2017	ROBERT W BAIRD & CO		1,104,842	1,050,000	0	1FE
792881 6U 3	ST PAUL GENERAL OBLIGATI 3.500 2036 12		03/08/2017	PIPER JAFFRAY		786,635	790,000	0	1FE
866045 NE 3	SUMMIT CO SCH DIST #RE00 4.000 2034 12		01/24/2017	GEORGE K BAUM & CO		584,942	555,000	0	1FE
95988M CC 9	WESTERN TECH COLLEGE DIS 4.000 2030 04		01/09/2017	ROBERT W BAIRD & CO		3,800,051	3,570,000	0	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					59,157,925	56,120,000	1,944	.XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
090132 AM 3	BILLINGS SEWER SYSTEM RE 5.000 2028 07		01/26/2017	PIPER JAFFRAY		342,447	285,000	0	1FE
090132 AQ 4	BILLINGS SEWER SYSTEM RE 5.000 2031 07		01/26/2017	PIPER JAFFRAY		707,898	600,000	0	1FE
090132 AT 8	BILLINGS SEWER SYSTEM RE 4.000 2034 07		01/26/2017	PIPER JAFFRAY		524,205	500,000	0	1FE
254845 NS 5	DIST COLUMBIA WTR & SWR 5.000 2035 10		01/31/2017	GOLDMAN SACHS & CO		2,318,040	2,000,000	0	1FE
425538 DD 4	HENNEPIN CO SALES TAX RE 5.000 2032 12		01/10/2017	BAS-MERRILL LYNCH		1,834,529	1,525,000	0	1FE
45204E KL 1	ILLINOIS FIN AUTH REV CL 4.000 2034 01		01/19/2017	GOLDMAN SACHS & CO		3,268,524	3,170,000	8,101	1FE
45204E KM 9	ILLINOIS FIN AUTH REV CL 4.000 2035 01		01/05/2017	PIPER JAFFRAY		562,920	550,000	550	1FE
462460 5N 2	IOWA HIGHER ED (GRINNELL 5.000 2031 12		01/11/2017	GEORGE K BAUM & CO		956,184	800,000	0	1FE
462460 5T 9	IOWA HIGHER ED (GRINNELL 4.000 2036 12		01/11/2017	GEORGE K BAUM & CO		1,168,416	1,105,000	0	1FE
56045R XD 6	MAINE MUNI BOND BANK S20 3.625 2034 11		01/05/2017	WELLS FARGO SECURITIES		1,477,665	1,500,000	0	1FE
56045R XH 7	MAINE MUNI BOND BANK S20 5.000 2035 11		01/05/2017	WELLS FARGO SECURITIES		1,043,329	905,000	0	1FE
56045R XK 0	MAINE MUNI BOND BANK S20 5.000 2037 11		01/05/2017	WELLS FARGO SECURITIES		1,721,115	1,500,000	0	1FE
679111 WX 8	OKLAHOMA TURNPIKE AUTH R 4.000 2035 01		01/31/2017	WELLS FARGO SECURITIES		1,333,410	1,305,000	0	1FE
812728 VX 8	SEATTLE WATER REV REF S2 4.000 2037 08		01/11/2017	CITIGROUP GLOBAL MARKETS		10,233,618	9,725,000	0	1FE
914455 QY 9	UNIVERSITY OF MICHIGAN R 5.000 2037 04		01/11/2017	MORGAN STANLEY		2,272,035	1,930,000	0	1FE

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)
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						29,764,334	27,400,000	8,651	XXX
<b>Bonds - Industrial and Miscellaneous</b>										
002824	BK	5		03/20/2017	EXCHANGED		999,930	1,000,000	544	2FE
002824	BL	3		03/20/2017	EXCHANGED		985,410	1,000,000	14,174	2FE
002824	BM	1		03/20/2017	EXCHANGED		998,130	1,000,000	753	2FE
00507V	AE	9		03/20/2017	BAS-MERRILL LYNCH		1,087,500	1,000,000	1,361	2FE
012725	AB	3		01/03/2017	U S BANCORP		5,102	5,000	15	1
012725	AC	1		02/28/2017	KEYBANC CAPITAL MARK		1,799,017	1,720,000	18,242	2FE
0258M0	EG	0		02/28/2017	BAS-MERRILL LYNCH		997,770	1,000,000	0	1FE
02665W	BP	5	C	02/13/2017	J P MORGAN CHASE SECURITIES INC		993,730	1,000,000	0	1FE
03073E	AM	7		03/28/2017	BAS-MERRILL LYNCH		1,010,450	1,000,000	2,708	1FE
032095	AG	6		03/29/2017	WELLS FARGO SECURITIES		998,880	1,000,000	0	2FE
037833	CJ	7		02/02/2017	DEUTSCHE BANC		1,000,000	1,000,000	0	1FE
038222	AL	9		03/29/2017	VARIOUS		1,998,870	2,000,000	0	1FE
06051G	GF	0		01/17/2017	BAS-MERRILL LYNCH		1,000,000	1,000,000	0	2FE
06406R	AB	3		02/28/2017	SUSQUEHANNA INTL GROUP		1,011,410	1,000,000	2,486	1FE
09247X	AL	5		03/31/2017	CANTOR FITZGERALD		2,129,785	2,037,000	0	1FE
09247X	AN	1		03/21/2017	BAS-MERRILL LYNCH		995,950	1,000,000	0	1FE
05565E	AH	8	C	02/28/2017	RBC CAPITAL MARKETS		974,860	1,000,000	11,044	1FE
05565E	AT	2	C	03/30/2017	J P MORGAN CHASE SECURITIES INC		1,989,200	2,000,000	0	1FE
097023	BU	8		02/14/2017	CITIGROUP GLOBAL MARKETS		976,980	1,000,000	0	1FE
07330N	AQ	8		01/23/2017	MORGAN STANLEY		999,310	1,000,000	0	1FE
110122	BB	3		02/22/2017	GOLDMAN SACHS & CO		993,920	1,000,000	0	1FE
11134L	AA	7		01/11/2017	BARCLAYS CAPITAL INC		997,740	1,000,000	0	2FE
11134L	AE	9		01/11/2017	CREDIT SUISSE FIRST BOSTON		998,960	1,000,000	0	2FE
11134L	AG	4		01/11/2017	DEUTSCHE BANC		995,580	1,000,000	0	2FE
12189L	BA	8		03/07/2017	VARIOUS		1,996,580	2,000,000	90	1FE
12673P	AH	8		03/27/2017	J P MORGAN CHASE SECURITIES INC		2,014,320	2,000,000	1,300	2FE
12505B	AA	8		02/10/2017	WELLS FARGO SECURITIES		2,072,500	2,000,000	41,667	2FE
15189X	AR	9		01/09/2017	MIZUHO INTERNATIONAL PLC		1,986,920	2,000,000	0	1FE
17252M	AN	0		03/09/2017	J P MORGAN CHASE SECURITIES INC		1,992,320	2,000,000	0	1FE
172967	LC	3		02/16/2017	BAS-MERRILL LYNCH		1,998,620	2,000,000	11,922	2FE
20030N	BY	6		01/05/2017	WELLS FARGO SECURITIES		1,996,060	2,000,000	0	1FE
207597	EJ	0		03/02/2017	GOLDMAN SACHS & CO		996,600	1,000,000	0	1FE
207651	E@	5		02/24/2017	STONECASTLE SECURITIES LLC		13,189,680	12,000,000	199,233	1
22819K	AA	8		01/20/2017	WELLS FARGO SECURITIES		960,000	1,000,000	15,347	4FE
228227	BD	5		01/04/2017	CITIGROUP GLOBAL MARKETS		1,091,420	1,000,000	25,375	2FE
22966R	AC	0		03/30/2017	WELLS FARGO SECURITIES		1,013,430	1,000,000	0	2FE
233851	CS	1	C	01/03/2017	J P MORGAN CHASE SECURITIES INC		998,890	1,000,000	0	1FE
235851	AQ	5		02/01/2017	J P MORGAN CHASE SECURITIES INC		1,025,040	1,000,000	13,121	1FE
25272K	AK	9		03/28/2017	HSBC		1,095,410	1,000,000	17,726	2FE
25470D	AL	3		02/28/2017	J P MORGAN CHASE SECURITIES INC		1,050,380	1,000,000	272	2FE
256677	AE	5		03/28/2017	BAS-MERRILL LYNCH		999,260	1,000,000	0	2FE
23331A	BG	3		02/16/2017	BAS-MERRILL LYNCH		1,190,910	1,113,000	1,028	2FE
26444H	AC	5		01/03/2017	BAS-MERRILL LYNCH		999,400	1,000,000	0	1FE
29736R	AJ	9		02/07/2017	VARIOUS		2,000,460	2,000,000	88	1FE

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)
31428X BM 7	FEDEX CORP 3.300 2027 03		01/03/2017	WELLS FARGO SECURITIES		995,980	1,000,000		2FE
345397 YL 1	FORD MOTOR CREDIT CO LLC 3.339 2022 03		03/28/2017	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000		2FE
34959J AC 2	FORTIVE CORPORATION (144 3.150 2026 06		02/08/2017	J P MORGAN CHASE SECURITIES INC		992,450	1,000,000	5,075	2FE
370334 BZ 6	GENERAL MILLS INC 3.200 2027 02		01/09/2017	BARCLAYS CAPITAL INC		1,991,600	2,000,000		2FE
37045X BT 2	GENERAL MOTORS FINANCIAL 4.350 2027 01		01/11/2017	DEUTSCHE BANC		998,550	1,000,000		2FE
38141G WB 6	GOLDMAN SACHS GROUP 3.850 2027 01		01/23/2017	GOLDMAN SACHS & CO		997,200	1,000,000		1FE
428291 AN 8	HEXCEL CORP 3.950 2027 02		02/14/2017	BAS-MERRILL LYNCH		1,989,710	2,000,000	110	2FE
431282 AP 7	HIGHWOODS REALTY LP 3.875 2027 03		02/13/2017	BAS-MERRILL LYNCH		986,670	1,000,000		2FE
423074 AS 2	HJ HEINZ CO 4.875 2025 02		03/28/2017	DREXEL HAMILTON		1,070,000	1,000,000	6,229	2FE
44107T AX 4	HOST HOTELS & RESORTS LP 3.875 2024 04		03/09/2017	WELLS FARGO SECURITIES		995,750	1,000,000		2FE
42824C AN 9	HP ENTERPRISE CO 4.400 2022 10		03/28/2017	CREDIT AGRICOLE CIB		1,048,290	1,000,000		2FE
459200 JR 3	IBM CORP 3.300 2027 01		03/28/2017	BARCLAYS CAPITAL INC		1,011,040	1,000,000	5,867	1FE
46849L SS 1	JACKSON NATIONAL LIFE (1 3.250 2024 01	C	01/25/2017	BARCLAYS CAPITAL INC		1,003,180	1,000,000		1FE
478160 CE 2	JOHNSON & JOHNSON 2.950 2027 03		03/03/2017	J P MORGAN CHASE SECURITIES INC		994,510	1,000,000	410	1FE
46625H RS 1	JP MORGAN CHASE 3.200 2026 06		02/16/2017	J P MORGAN CHASE SECURITIES INC		968,470	1,000,000	5,956	1FE
46625H RY 8	JP MORGAN CHASE 3.782 2028 02		01/25/2017	J P MORGAN CHASE SECURITIES INC		1,000,000	1,000,000		1FE
49338L AE 3	KEYSIGHT TECHNOLOGIES 4.600 2027 04		03/28/2017	BARCLAYS CAPITAL INC		1,997,460	2,000,000		2FE
49446R AS 8	KIMCO REALTY CORP 3.800 2027 04		03/22/2017	BARCLAYS CAPITAL INC		996,370	1,000,000		2FE
573284 AN 6	MARTIN MARIETTA MATERIAL 4.250 2024 07		01/26/2017	STIFEL NICOLAUS & CO INC		1,030,110	1,000,000	3,424	2FE
574599 BJ 4	MASCO CORP 4.450 2025 04		03/29/2017	SUSQUEHANNA INTL GROUP		1,178,240	1,120,000		2FE
594918 BY 9	MICROSOFT CORP 3.300 2027 02		01/30/2017	HSBC		1,992,900	2,000,000		1FE
595620 AM 7	MIDAMERICAN ENERGY CO 3.500 2024 10		01/18/2017	SCOTIA CAPITAL		1,042,050	1,000,000	9,528	1FE
595620 AQ 8	MIDAMERICAN ENERGY CO 3.100 2027 05		01/23/2017	BARCLAYS CAPITAL INC		999,680	1,000,000		1FE
604059 AE 5	MINNESOTA MINING 6.375 2028 02		03/22/2017	CITIGROUP GLOBAL MARKETS		2,588,400	2,000,000	14,875	1FE
60871R AN 0	MOLSON COORS BREWING CO 2.250 2020 03		03/06/2017	CITIGROUP GLOBAL MARKETS		999,160	1,000,000		2FE
617446 7P 8	MORGAN STANLEY 5.500 2020 07		03/23/2017	JANNEY MONTGOMERY SCOTT INC		1,838,325	1,681,000	16,436	1FE
61746B EF 9	MORGAN STANLEY 3.625 2027 01		01/17/2017	MORGAN STANLEY		1,979,980	2,000,000		1FE
637417 AH 9	NATIONAL RETAIL PROPERTI 4.000 2025 11		01/19/2017	KEYBANC CAPITAL MARK		509,660	500,000	3,833	2FE
637432 NL 5	NATIONAL RURAL UTILITIES 2.950 2024 02		01/31/2017	MUFG SECURITIES AMERICAS INC		998,050	1,000,000		1FE
64952W CN 1	NEW YORK LIFE GLOBAL FUN 2.900 2024 01		01/09/2017	BARCLAYS CAPITAL INC		999,120	1,000,000		1FE
651229 AW 6	NEWELL BRANDS INC 4.200 2026 04		03/14/2017	GOLDMAN SACHS & CO		2,062,360	2,000,000	38,733	2FE
66989H AN 8	NOVARTIS CAPITAL 3.100 2027 05	C	02/14/2017	J P MORGAN CHASE SECURITIES INC		1,982,180	2,000,000		1FE
67103H AC 1	O'REILLY AUTOMOTIVE 3.800 2022 09		01/10/2017	MESIROW FINANCIAL		801,539	770,000	10,729	2FE
701094 AH 7	PARKER-HANNIFIN CORP 3.250 2027 03		03/13/2017	VARIOUS		1,986,850	2,000,000	2,257	1FE
717081 DV 2	PFIZER INC 2.750 2026 06		02/10/2017	JEFFERIES & CO INC		968,810	1,000,000	5,500	1FE
69353R FB 9	PNC BANK NA 2.625 2022 02		02/14/2017	CITIGROUP GLOBAL MARKETS		999,530	1,000,000		1FE
69351U AQ 6	PPL ELECTRIC UTILITIES 2.500 2022 09		01/11/2017	U S BANCORP		996,710	1,000,000	9,444	1FE
756109 AR 5	REALTY INCOME CORP 4.125 2026 10		03/08/2017	CITIGROUP GLOBAL MARKETS		2,059,540	2,000,000	34,375	2FE
774341 AK 7	ROCKWELL COLLINS 3.500 2027 03		03/30/2017	VARIOUS		2,998,540	3,000,000		2FE
776743 AD 8	ROPER TECHNOLOGIES INC 3.800 2026 12		01/12/2017	J P MORGAN CHASE SECURITIES INC		1,016,290	1,000,000	3,061	2FE
749685 AV 5	RPM INTERNATIONAL INC 3.750 2027 03		03/02/2017	VARIOUS		1,992,610	2,000,000	521	2FE
78355H KD 0	RYDER SYSTEM INC 2.800 2022 03		02/17/2017	MUFG SECURITIES AMERICAS INC		1,001,250	1,000,000		2FE
833034 AK 7	SNAP-ON INC 3.250 2027 03		02/16/2017	J P MORGAN CHASE SECURITIES INC		2,003,830	2,000,000	90	1FE
845437 BM 3	SOUTHWESTERN ELEC POWER 3.550 2022 02		03/24/2017	U S BANCORP		1,311,605	1,275,000	5,532	2FE
871829 BC 0	SYSCO CORP 3.300 2026 07		03/08/2017	BAS-MERRILL LYNCH		968,240	1,000,000	5,317	2FE
883203 BX 8	TEXTRON INC 3.650 2027 03		02/27/2017	BAS-MERRILL LYNCH		998,740	1,000,000		2FE

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)
88731E AF 7	TIME WARNER ENTERTAINMEN 8.375 2023 03		03/29/2017	MORGAN STANLEY		1,250,630	1,000,000	0	2FE
89236T DR 3	TOYOTA MOTOR CREDIT 3.200 2027 01	C	01/04/2017	J P MORGAN CHASE SECURITIES INC		996,690	1,000,000	0	1FE
907818 EP 9	UNION PACIFIC CORP 3.000 2027 04		03/29/2017	MORGAN STANLEY		986,080	1,000,000	0	1FE
91324P CY 6	UNITEDHEALTH GROUP INC 3.375 2027 04		03/08/2017	J P MORGAN CHASE SECURITIES INC		1,989,780	2,000,000	0	1FE
927804 FU 3	VIRGINIA ELECTRIC & POWE 3.150 2026 01		03/21/2017	J P MORGAN CHASE SECURITIES INC		996,080	1,000,000	6,038	1FE
929160 AS 8	VULCAN MATERIALS 4.500 2025 04		02/22/2017	VARIOUS		3,145,170	3,000,000	51,375	2FE
929160 AT 6	VULCAN MATERIALS 3.900 2027 04		03/09/2017	WELLS FARGO SECURITIES		2,988,090	3,000,000	0	2FE
931142 DP 5	WAL-MART STORES 3.300 2024 04		01/10/2017	JEFFERIES & CO INC		620,712	600,000	4,455	1FE
42217K BF 2	WELLTOWER INC 4.000 2025 06		01/19/2017	SUNTRUST		1,019,570	1,000,000	5,889	2FE
95709T AP 5	WESTAR ENERGY 3.100 2027 04		02/27/2017	WELLS FARGO SECURITIES		996,120	1,000,000	0	1FE
00084D AN 0	ABN AMRO BANK NV (144A) 2.100 2019 01	D	01/11/2017	MORGAN STANLEY		999,860	1,000,000	0	1FE
06738E AU 9	BARCLAYS PLC 4.337 2028 01	D	01/03/2017	BARCLAYS CAPITAL INC		1,000,000	1,000,000	0	2FE
055451 AQ 1	BHP BILLITON FINANCE USA 2.875 2022 02	D	03/20/2017	RBC CAPITAL MARKETS		1,017,620	1,000,000	2,316	1FE
05579H AE 2	BNZ INTL FUNDING (144A) 2.900 2022 02	D	02/13/2017	MORGAN STANLEY		998,240	1,000,000	0	1FE
2027A0 JK 6	COMMONWEALTH BANK AUST ( 2.750 2022 03	D	03/06/2017	GOLDMAN SACHS & CO		997,030	1,000,000	0	1FE
23636A AM 3	DANSKE BANK A/S (144A) 2.700 2022 03	D	02/23/2017	BNP PARIBAS		998,370	1,000,000	0	1FE
25156P BA 0	DEUTSCHE TELEKOM INT FIN 3.600 2027 01	D	01/09/2017	MORGAN STANLEY		1,997,500	2,000,000	0	2FE
25600W AF 7	DNB BOLIGKREDITT AS (144 2.500 2022 03	D	03/21/2017	CITIGROUP GLOBAL MARKETS		997,200	1,000,000	0	1FE
40049J AV 9	GRUPO TELEVISA SAB 6.625 2025 03	D	03/29/2017	BARCLAYS CAPITAL INC		1,171,440	1,000,000	0	2FE
423012 AF 0	HEINEKEN NV (144A) 3.500 2028 01	D	03/20/2017	CREDIT SUISSE FIRST BOSTON		3,974,080	4,000,000	0	2FE
404280 BK 4	HSBC HOLDINGS PLC 4.041 2028 03	D	03/06/2017	HSBC		2,000,000	2,000,000	0	1FE
456837 AH 6	ING GROEP NV 3.950 2027 03	D	03/21/2017	J P MORGAN CHASE SECURITIES INC		998,690	1,000,000	0	2FE
53944Y AD 5	LLOYDS BANKING GROUP PLC 3.750 2027 01	D	01/04/2017	GOLDMAN SACHS & CO		1,986,160	2,000,000	0	2FE
50247W AB 3	LYB INTERNANTIONAL FINAN 3.500 2027 03	D	02/21/2017	J P MORGAN CHASE SECURITIES INC		989,680	1,000,000	0	2FE
6325C0 DJ 7	NATIONAL AUSTRALIA BANK 3.500 2027 01	D	01/04/2017	MORGAN STANLEY		1,998,000	2,000,000	0	1FE
75625Q AB 5	RECKITT BENCKISER TSY (1 3.625 2023 09	D	01/25/2017	J P MORGAN CHASE SECURITIES INC		267,969	259,000	3,364	1FE
80281L AF 2	SANTANDER UK GROUP HLDGS 3.571 2023 01	D	01/03/2017	GOLDMAN SACHS & CO		1,000,000	1,000,000	0	2FE
82620K AU 7	SIEMENS FINANCIERINGSMAT 3.400 2027 03	D	03/07/2017	CITIGROUP GLOBAL MARKETS		1,997,980	2,000,000	0	1FE
87020P AH 0	SWEDBANK AB (144A) 2.800 2022 03	D	03/06/2017	CITIGROUP GLOBAL MARKETS		999,580	1,000,000	0	1FE
87938W AT 0	TELEFONICA EMISIONES SA 4.103 2027 03	D	03/01/2017	GOLDMAN SACHS & CO		2,000,000	2,000,000	0	2FE
90352J AA 1	UBS GROUP FUNDING (144A) 3.491 2023 05	D	03/16/2017	UBS AG		999,980	1,000,000	0	1FE
961214 DK 6	WESTPAC BANKING CORP 3.350 2027 03	D	02/27/2017	J P MORGAN CHASE SECURITIES INC		999,150	1,000,000	0	1FE
76112B WV 8	RAMP 2005-RS7 A3 1.141 2035 07		02/01/2017	PRIOR PERIOD ADJUSTMENT		49	49	0	1FM
02007P AA 1	ALLYA 2017-1 A1 830 2018 02		01/24/2017	CITIGROUP GLOBAL MARKETS		15,000,000	15,000,000	0	1FE
02007H AA 9	ALLYA 2017-2 A1 1,050 2018 04		03/21/2017	BAS-MERRILL LYNCH		56,000,000	56,000,000	0	1Z
14314J AA 8	CARMX 2017-1 A1 850 2018 02		01/25/2017	BARCLAYS CAPITAL INC		22,500,000	22,500,000	0	1FE
13057D AA 4	CRART 2017-1 A1 900 2018 02		02/10/2017	CREDIT SUISSE FIRST BOSTON		24,835,000	24,835,000	0	1FE
34531E AA 4	FORDO 2017-A A1 840 2018 02		01/18/2017	CITIGROUP GLOBAL MARKETS		47,000,000	47,000,000	0	1FE
44931P AA 4	HART 2017-A A1 1,100 2018 04		03/22/2017	SOCIETY GENERALE AMERICAS		61,000,000	61,000,000	0	1Z
654747 AA 2	NAROT 2017-A A1 1,000 2018 04		03/21/2017	BAS-MERRILL LYNCH		56,625,000	56,625,000	0	1Z
3899999	Total - Bonds - Industrial and Miscellaneous					457,285,714	454,040,049	639,234	XXX
8399997	Total - Bonds - Part 3					553,347,729	544,699,805	649,830	XXX
8399999	Total - Bonds					553,347,729	544,699,805	649,830	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>									
22943F 10 0	CTRP.COM INTL LTD SPONSORED ADR		03/01/2017	DIST FROM PARTNERSHIP		9,840,000	472,517	0	L
9099999	Total - Common Stocks - Industrial and Miscellaneous						472,517	0	XXX
9799997	Total - Common Stocks - Part 3						472,517	0	XXX

QE04.3

### 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)
9799999	Total - Common Stocks.....					472,517	XXX	0	XXX
9899999	Total - Preferred and Common Stocks.....					472,517	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					553,820,246	XXX	649,830	XXX

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

QE04.4

**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)
<b>Bonds - U.S. Government</b>																					
797224	AA 0 SAN CLEMENTE 3.585		02/27/2017	REDEEMED		108,621	108,621	108,621	108,620	0	0	0	0	0	108,621	0	0	0	974	08/27/2021	1
09751W	AA 9 BOLDINI LTD 3.600	D	01/19/2017	REDEEMED		50,000	50,000	50,000	50,000	0	0	0	0	50,000	0	0	0	900	07/19/2035	1	
36202F	2L 9 GNMA II PASS #00005279 3.500		03/20/2017	PAID ON PRINCIPAL		545,412	545,412	567,484	566,621	0	(21,209)	0	(21,209)	545,412	0	0	0	2,887	01/20/2042	1	
36202F	3M 6 GNMA II PASS #00005304 3.500		03/20/2017	PAID ON PRINCIPAL		532,303	532,303	561,164	560,869	0	(28,565)	0	(28,565)	532,303	0	0	0	2,905	02/20/2042	1	
36202F	4Q 6 GNMA II PASS #00005331 3.500		03/20/2017	PAID ON PRINCIPAL		527,145	527,145	553,338	553,194	0	(26,049)	0	(26,049)	527,145	0	0	0	2,800	03/20/2042	1	
36202D	6D 8 GNMA II PASS #3568 5.000		03/20/2017	PAID ON PRINCIPAL		150,614	150,614	144,557	146,232	0	4,383	0	4,383	150,614	0	0	0	1,347	06/20/2034	1	
36202E	CM 9 GNMA II PASS #3676 4.500		03/20/2017	PAID ON PRINCIPAL		78,362	78,362	74,383	75,167	0	3,195	0	3,195	78,362	0	0	0	790	02/20/2035	1	
36202E	EU 9 GNMA II PASS #3747 5.000		03/20/2017	PAID ON PRINCIPAL		125,743	125,743	122,206	123,037	0	2,706	0	2,706	125,743	0	0	0	949	08/20/2035	1	
36202E	FM 6 GNMA II PASS #3772 5.000		03/20/2017	PAID ON PRINCIPAL		102,465	102,465	100,207	100,724	0	1,740	0	1,740	102,465	0	0	0	803	10/20/2035	1	
36213C	YY 0 GNMA PASS TH #550727 5.000		03/15/2017	PAID ON PRINCIPAL		79,008	79,008	77,773	78,017	0	991	0	991	79,008	0	0	0	678	11/15/2035	1	
36290R	U6 8 GNMA PASS TH #615405 4.500		03/15/2017	PAID ON PRINCIPAL		34,295	34,295	33,255	33,446	0	850	0	850	34,295	0	0	0	174	08/15/2033	1	
36291A	DH 9 GNMA PASS TH #622104 4.500		03/15/2017	PAID ON PRINCIPAL		38,937	38,937	37,756	38,025	0	912	0	912	38,937	0	0	0	291	09/15/2033	1	
36292F	H6 7 GNMA PASS TH #647453 5.000		03/15/2017	PAID ON PRINCIPAL		12,686	12,686	12,488	12,538	0	149	0	149	12,686	0	0	0	106	10/15/2035	1	
36225A	ER 7 GNMA PASS TH #780144 7.000		03/15/2017	PAID ON PRINCIPAL		23,972	23,972	22,870	23,333	0	639	0	639	23,972	0	0	0	276	07/15/2024	1	
38373R	SY 6 GNR 2001-40 Z CMO 6.000		03/20/2017	PAID ON PRINCIPAL		72,824	72,824	63,635	69,343	0	3,481	0	3,481	72,824	0	0	0	737	08/20/2031	1	
38375B	SH 6 GNR 2012-H11 CA CMO 1.750		03/20/2017	PAID ON PRINCIPAL		1,657,213	1,657,213	1,694,759	1,666,814	0	(9,601)	0	(9,601)	1,657,213	0	0	0	4,972	04/20/2062	1	
38375B	B7 6 GNR 2012-H30 VA CMO 1.750		03/20/2017	PAID ON PRINCIPAL		140,024	140,024	138,974	139,200	0	825	0	825	140,024	0	0	0	207	12/20/2062	1	
36225C	BX 3 G2 (ARM) #80053 2.000		03/20/2017	PAID ON PRINCIPAL		50	50	50	50	0	0	0	0	50	0	0	0	0	03/20/2027	1	
36225C	CN 4 G2 (ARM) #80076 2.125		03/20/2017	PAID ON PRINCIPAL		192	192	194	190	0	2	0	2	192	0	0	0	1	05/20/2027	1	
52517#	AD 5 FHA LEHMAN 92-A PROJ L 6.930		03/25/2017	PAID ON PRINCIPAL		2,232	2,232	2,093	2,225	0	7	0	7	2,232	0	0	0	26	07/25/2017	1	
000000	00 0 FHA MERRILL LYNCH 185- 6.810		03/25/2017	PAID ON PRINCIPAL		39,736	39,736	35,762	39,075	0	661	0	661	39,736	0	0	0	602	10/25/2018	1	
000000	00 0 FHA MERRILL LYNCH 185- 6.810		12/25/2016	PAID ON PRINCIPAL		0	0	0	0	0	0	0	0	0	0	0	0	74	10/25/2018	1	
38378X	P6 2 GNR 2014-166 PL (PROJE 2.500		03/16/2017	PAID ON PRINCIPAL		92,995	92,995	92,937	92,931	0	64	0	64	92,995	0	0	0	370	05/16/2055	1	
83162C	UP 6 SBAP 2012-20B 1 2.630		02/01/2017	PAID ON PRINCIPAL		336,550	336,550	337,326	337,599	0	(1,049)	0	(1,049)	336,550	0	0	0	4,676	02/01/2032	1	
83162C	WA 7 SBAP 2014-20A 1 3.460		01/01/2017	PAID ON PRINCIPAL		366,875	366,875	366,875	367,162	0	(287)	0	(287)	366,875	0	0	0	6,594	01/01/2034	1	
0599999	Total - Bonds - U.S. Government					5,118,252	5,118,252	5,198,708	5,184,409	0	(66,157)	0	(66,157)	5,118,252	0	0	0	34,139	XXX	XXX	
<b>Bonds - U.S. States, Territories and Possessions</b>																					
13062T	G3 2 CALIFORNIA GENERAL OBL 5.000		02/01/2017	REDEEMED		2,515,000	2,515,000	2,702,393	2,516,765	0	(1,765)	0	(1,765)	2,515,000	0	0	0	62,875	08/01/2019	1FE	
13063C	2G 4 CALIFORNIA GENERAL OBL 5.000		02/01/2017	REDEEMED		55,000	55,000	56,085	55,011	0	(11)	0	(11)	55,000	0	0	0	1,375	08/01/2021	1FE	
13063C	2P 4 CALIFORNIA GENERAL OBL 5.000		02/01/2017	REDEEMED		7,780,000	7,780,000	7,933,422	7,781,503	0	(1,503)	0	(1,503)	7,780,000	0	0	0	194,500	08/01/2021	1FE	
68607L	8H 3 OREGON GENERAL OBLIGAT 4.000		03/23/2017	REDEEMED		1,000,000	1,000,000	993,000	999,364	0	218	0	218	999,582	0	418	418	19,111	10/01/2017	1FE	
68607L	8J 9 OREGON GENERAL OBLIGAT 4.125		03/23/2017	REDEEMED		1,000,000	1,000,000	995,780	999,195	0	139	0	139	999,334	0	666	666	19,708	10/01/2018	1FE	
68607L	8L 4 OREGON GENERAL OBLIGAT 5.000		03/23/2017	REDEEMED		3,290,000	3,290,000	3,530,269	3,290,039	0	(39)	0	(39)	3,290,000	0	0	0	78,594	10/01/2020	1FE	
68609B	FW 2 OREGON GENERAL OBLIGAT 5.000		03/23/2017	REDEEMED		860,000	860,000	924,973	860,012	0	(12)	0	(12)	860,000	0	0	0	20,544	10/01/2019	1FE	
1799999	Total - Bonds - U.S. States, Territories & Possessions					16,500,000	16,500,000	17,135,921	16,501,889	0	(2,973)	0	(2,973)	16,498,916	0	1,084	1,084	396,708	XXX	XXX	
<b>Bonds - U.S. Political Subdivisions of States</b>																					
263327	GJ 1 DU PAGE CO HSD#88 VILL 5.000		01/12/2017	REDEEMED		3,500,000	3,500,000	3,670,695	3,501,020	0	(1,020)	0	(1,020)	3,500,000	0	0	0	92,847	01/01/2026	1FE	
282731	DQ 8 EL CAMINO HOSPITAL DIS 5.000		03/30/2017	REDEEMED		3,115,000	3,115,000	3,404,851	3,117,689	0	(2,689)	0	(2,689)	3,115,000	0	0	0	103,401	08/01/2020	1FE	
282731	DR 6 EL CAMINO HOSPITAL DIS 5.000		03/30/2017	REDEEMED		5,225,000	5,225,000	5,702,043	5,229,421	0	(4,421)	0	(4,421)	5,225,000	0	0	0	173,441	08/01/2021	1FE	
282731	DS 4 EL CAMINO HOSPITAL DIS 5.000		03/30/2017	REDEEMED		5,395,000	5,395,000	5,878,122	5,399,474	0	(4,474)	0	(4,474)	5,395,000	0	0	0	179,084	08/01/2022	1FE	
349545	W3 3 FORT ZUMWALT SCH DIST 4.500		03/01/2017	REDEEMED		205,000	205,000	211,275	205,105	0	(105)	0	(105)	205,000	0	0	0	4,613	03/01/2020	1	

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	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)
349545 W4 1	FORT ZUMWALT SCH DIST 4.500		03/01/2017	REDEEMED		225,000	225,000	231,318	225,103	0	(103)	0	(103)	0	225,000	0	0	0	5,063	03/01/2021	1
349545 W5 8	FORT ZUMWALT SCH DIST 4.500		03/01/2017	REDEEMED		145,000	145,000	148,706	145,059	0	(59)	0	(59)	0	145,000	0	0	0	3,263	03/01/2022	1
349545 W8 2	FORT ZUMWALT SCH DIST 4.500		03/07/2017	REDEEMED		795,000	795,000	819,335	795,405	0	(405)	0	(405)	0	795,000	0	0	0	18,484	03/01/2020	1FE
349545 W9 0	FORT ZUMWALT SCH DIST 4.500		03/07/2017	REDEEMED		890,000	890,000	914,991	890,409	0	(409)	0	(409)	0	890,000	0	0	0	20,693	03/01/2021	1FE
349545 X2 4	FORT ZUMWALT SCH DIST 4.500		03/07/2017	REDEEMED		555,000	555,000	569,186	555,227	0	(227)	0	(227)	0	555,000	0	0	0	12,904	03/01/2022	1FE
401784 VM 2	GUILFORD CO GENERAL OB .600		03/01/2017	REDEEMED		1,495,000	1,495,000	1,495,000	1,495,254	0	(254)	0	(254)	0	1,495,000	0	0	0	2,267	03/01/2025	1FE
512445 SF 5	LAKEVILLE GENERAL OBLI 5.000		02/01/2017	MATURED		515,000	515,000	546,528	515,307	0	(307)	0	(307)	0	515,000	0	0	0	12,875	02/01/2017	1FE
512445 SK 4	LAKEVILLE GENERAL OBLI 5.000		02/01/2017	REDEEMED		2,290,000	2,290,000	2,404,592	2,291,064	0	(1,064)	0	(1,064)	0	2,290,000	0	0	0	57,250	02/01/2021	1FE
512445 SP 3	LAKEVILLE GENERAL OBLI 5.000		02/01/2017	REDEEMED		2,725,000	2,725,000	2,837,706	2,726,011	0	(1,011)	0	(1,011)	0	2,725,000	0	0	0	68,125	02/01/2025	1FE
512445 SS 7	LAKEVILLE GENERAL OBLI 5.000		02/01/2017	REDEEMED		2,400,000	2,400,000	2,489,880	2,400,789	0	(789)	0	(789)	0	2,400,000	0	0	0	60,000	02/01/2028	1FE
514014 JS 9	LANCASTER CO SD #1 GO 5.000		01/15/2017	MATURED		2,255,000	2,255,000	2,633,389	2,257,014	0	(2,014)	0	(2,014)	0	2,255,000	0	0	0	56,375	01/15/2017	1FE
584002 JR 1	MECKLENBURG CO GENERAL 5.000		02/01/2017	REDEEMED		7,435,000	7,435,000	8,080,061	7,441,039	0	(6,039)	0	(6,039)	0	7,435,000	0	0	0	185,875	02/01/2020	1FE
584002 JS 9	MECKLENBURG CO GENERAL 5.000		02/01/2017	REDEEMED		7,635,000	7,635,000	8,277,714	7,641,007	0	(6,007)	0	(6,007)	0	7,635,000	0	0	0	190,875	02/01/2021	1FE
584002 NK 1	MECKLENBURG CO GENERAL 5.000		03/01/2017	MATURED		5,000,000	5,000,000	5,872,150	5,021,647	0	(21,647)	0	(21,647)	0	5,000,000	0	0	0	125,000	03/01/2017	1FE
613681 Z7 3	MONTGOMERY CO GO S2008 5.250		03/01/2017	REDEEMED		930,000	930,000	990,171	931,283	0	(1,283)	0	(1,283)	0	930,000	0	0	0	24,413	03/01/2019	1FE
613681 Z8 1	MONTGOMERY CO GO S2008 5.250		03/01/2017	REDEEMED		1,035,000	1,035,000	1,088,303	1,036,114	0	(1,114)	0	(1,114)	0	1,035,000	0	0	0	27,169	03/01/2021	1FE
613681 Z9 9	MONTGOMERY CO GO S2008 5.250		03/01/2017	REDEEMED		1,150,000	1,150,000	1,202,555	1,151,083	0	(1,083)	0	(1,083)	0	1,150,000	0	0	0	30,188	03/01/2023	1FE
613681 ZA 2	MONTGOMERY CO GO S2008 5.250		03/01/2017	REDEEMED		1,280,000	1,280,000	1,330,189	1,281,012	0	(1,012)	0	(1,012)	0	1,280,000	0	0	0	33,600	03/01/2025	1FE
613681 2B 0	MONTGOMERY CO GO S2008 5.250		03/01/2017	REDEEMED		1,425,000	1,425,000	1,457,576	1,425,575	0	(575)	0	(575)	0	1,425,000	0	0	0	37,406	03/01/2029	1FE
613681 2C 8	MONTGOMERY CO GO S2008 5.250		03/01/2017	REDEEMED		130,000	130,000	138,411	130,179	0	(179)	0	(179)	0	130,000	0	0	0	3,413	03/01/2019	1FE
613681 2D 6	MONTGOMERY CO GO S2008 5.250		03/01/2017	REDEEMED		145,000	145,000	152,468	145,156	0	(156)	0	(156)	0	145,000	0	0	0	3,806	03/01/2021	1FE
613681 2E 4	MONTGOMERY CO GO S2008 5.250		03/01/2017	REDEEMED		160,000	160,000	167,312	160,151	0	(151)	0	(151)	0	160,000	0	0	0	4,200	03/01/2023	1FE
613681 2F 1	MONTGOMERY CO GO S2008 5.250		03/01/2017	REDEEMED		175,000	175,000	181,862	175,138	0	(138)	0	(138)	0	175,000	0	0	0	4,594	03/01/2025	1FE
613681 3U 7	MONTGOMERY CO GO S2008 5.250		03/01/2017	REDEEMED		1,215,000	1,215,000	1,242,775	1,215,490	0	(490)	0	(490)	0	1,215,000	0	0	0	31,894	03/01/2029	1FE
613681 3W 3	MONTGOMERY CO GO S2008 5.250		03/01/2017	REDEEMED		360,000	360,000	368,230	360,145	0	(145)	0	(145)	0	360,000	0	0	0	9,450	03/01/2029	1FE
737050 UX 0	PORTSMOUTH GENERAL OBL 5.000		01/15/2017	MATURED		1,270,000	1,270,000	1,426,807	1,270,877	0	(877)	0	(877)	0	1,270,000	0	0	0	31,750	01/15/2017	1FE
95640H EA 2	WEST VALLEY-MISSION CC 5.000		03/17/2017	REDEEMED		820,000	820,000	859,417	820,016	0	(16)	0	(16)	0	820,000	0	0	0	25,739	08/01/2024	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					61,895,000	61,895,000	66,793,615	61,955,265	0	(60,265)	0	(60,265)	0	61,895,000	0	0	0	1,640,053	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
05053* AA 3	AUBURN HSG DEV CORP S7 7.400		03/15/2017	REDEEMED		13,598	13,598	13,598	13,598	0	0	0	0	0	13,598	0	0	0	168	04/15/2021	5*
194653 JF 9	COLLIER CO SCH BRD COP 5.250		02/15/2017	MATURED		10,540,000	10,540,000	11,530,444	10,553,960	0	(13,960)	0	(13,960)	0	10,540,000	0	0	0	276,675	02/15/2017	1FE
594570 HW 6	MICHIGAN PUB PWR AGY S 5.250		01/01/2017	MATURED		18,320,000	18,320,000	20,143,206	18,320,000	0	0	0	0	0	18,320,000	0	0	0	480,900	01/01/2017	1FE
60636U EB 1	MISSOURI ENV IMP & ENE 4.750		01/01/2017	REDEEMED		2,830,000	2,830,000	2,914,391	2,830,000	0	0	0	0	0	2,830,000	0	0	0	67,213	01/01/2025	1Z
60636U EE 5	MISSOURI ENV IMP & ENE 5.000		01/01/2017	REDEEMED		3,330,000	3,330,000	3,499,131	3,330,000	0	0	0	0	0	3,330,000	0	0	0	83,250	01/01/2028	1Z
606901 2R 6	MISSOURI H/E FAC (WASH 4.200		01/15/2017	REDEEMED		5,000,000	5,000,000	5,008,050	4,999,882	0	118	0	118	0	5,000,000	0	0	0	105,000	01/15/2021	1FE
751100 FX 1	RALEIGH COMB ENTER SYS .600		03/01/2017	REDEEMED		495,000	495,000	495,000	495,020	0	(20)	0	(20)	0	495,000	0	0	0	759	03/01/2035	1FE
812728 UN 1	SEATTLE WATER SYS REF 5.000		02/01/2017	REDEEMED		3,075,000	3,075,000	3,312,851	3,077,988	0	(2,988)	0	(2,988)	0	3,075,000	0	0	0	76,875	02/01/2026	1FE
812728 UZ 4	SEATTLE WATER SYS REF 5.000		02/24/2017	REDEEMED		3,925,000	3,925,000	4,228,599	3,928,814	0	(3,814)	0	(3,814)	0	3,925,000	0	0	0	110,663	02/01/2026	1FE
896029 YE 9	TRIBOROUGH BRDG & TUNN 5.500		01/01/2017	MATURED		425,000	425,000	458,673	425,000	0	0	0	0	0	425,000	0	0	0	11,688	01/01/2017	1
89657P EX 7	TRINITY RIVER AUTH TAR 5.000		02/01/2017	MATURED		1,140,000	1,140,000	1,159,790	1,140,153	0	(153)	0	(153)	0	1,140,000	0	0	0	28,500	02/01/2017	1FE
938865 BM 3	WASHINGTON HSG DEV COR 7.250		03/01/2017	REDEEMED		38,578	38,578	38,578	38,578	0	0	0	0	0	38,578	0	0	0	467	03/01/2020	1

QE05 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)
3128QG	CC 4 FH (3/1 ARM) #1N0067 3.390		03/15/2017	PAID ON PRINCIPAL		399,426	399,426	400,862	397,613	0	1,813	0	1,813	0	399,426	0	0	0	2,592	12/15/2035	1
3128JR	G4 2 FH (3/1 ARM) #847419 3.196		03/15/2017	PAID ON PRINCIPAL		12,142	12,142	12,089	12,056	0	85	0	85	0	12,142	0	0	0	58	03/15/2035	1
3128JR	KQ 8 FH (5/1 ARM) #847503 3.068		03/15/2017	PAID ON PRINCIPAL		106,290	106,290	104,388	104,430	0	1,860	0	1,860	0	106,290	0	0	0	490	12/15/2035	1
3128MJ	ZF 0 FHLMC GOLD PASS THROUG 3.000		03/15/2017	PAID ON PRINCIPAL		43,754	43,754	43,333	43,333	0	420	0	420	0	43,754	0	0	0	232	12/01/2046	1
31296S	DY 9 FHLMC GOLD PASSTHRU 5.000		03/15/2017	PAID ON PRINCIPAL		7,159	7,159	7,136	7,138	0	21	0	21	0	7,159	0	0	0	60	01/15/2034	1
31292H	AK 0 FHLMC GOLD PASSTHRU 7.500		03/15/2017	PAID ON PRINCIPAL		1,771	1,771	1,857	1,983	0	(213)	0	(213)	0	1,771	0	0	0	24	01/15/2030	1
31292H	NH 3 FHLMC GOLD PASSTHRU 6.000		03/15/2017	PAID ON PRINCIPAL		796	796	817	825	0	(29)	0	(29)	0	796	0	0	0	9	02/15/2032	1
31293J	ZX 0 FHLMC GOLD PASSTHRU 6.000		03/15/2017	PAID ON PRINCIPAL		1,230	1,230	1,257	1,271	0	(42)	0	(42)	0	1,230	0	0	0	12	04/15/2029	1
31298S	UJ 1 FHLMC GOLD PASSTHRU 7.500		03/15/2017	PAID ON PRINCIPAL		264	264	276	284	0	(20)	0	(20)	0	264	0	0	0	3	08/15/2031	1
31298V	FC 6 FHLMC GOLD PASSTHRU 7.500		03/15/2017	PAID ON PRINCIPAL		508	508	532	553	0	(45)	0	(45)	0	508	0	0	0	7	09/15/2031	1
31287S	GA 9 FHLMC GOLD PASSTHRU 6.000		03/15/2017	PAID ON PRINCIPAL		4,803	4,803	4,912	4,995	0	(192)	0	(192)	0	4,803	0	0	0	49	04/15/2032	1
31287X	PZ 3 FHLMC GOLD PASSTHRU 6.000		03/15/2017	PAID ON PRINCIPAL		7,609	7,609	7,810	7,855	0	(246)	0	(246)	0	7,609	0	0	0	63	09/15/2032	1
31288A	K7 9 FHLMC GOLD PASSTHRU 6.000		03/15/2017	PAID ON PRINCIPAL		8,191	8,191	8,424	8,651	0	(460)	0	(460)	0	8,191	0	0	0	95	10/15/2032	1
31288E	6E 2 FHLMC GOLD PASSTHRU 6.000		03/15/2017	PAID ON PRINCIPAL		386	386	397	402	0	(16)	0	(16)	0	386	0	0	0	4	02/15/2033	1
31288H	RC 6 FHLMC GOLD PASSTHRU 6.000		03/15/2017	PAID ON PRINCIPAL		209	209	214	215	0	(6)	0	(6)	0	209	0	0	0	2	03/15/2033	1
31335H	TT 0 FHLMC GOLD PASSTHRU 6.000		03/15/2017	PAID ON PRINCIPAL		3,644	3,644	3,733	3,723	0	(79)	0	(79)	0	3,644	0	0	0	35	07/15/2022	1
3128H4	H9 3 FHLMC GOLD PASSTHRU 5.000		03/15/2017	PAID ON PRINCIPAL		6,736	6,736	6,839	6,744	0	(8)	0	(8)	0	6,736	0	0	0	47	05/15/2018	1
3128H4	UX 5 FHLMC GOLD PASSTHRU 5.000		03/15/2017	PAID ON PRINCIPAL		120	120	121	120	0	(0)	0	(0)	0	120	0	0	0	1	06/15/2018	1
3128H4	5W 5 FHLMC GOLD PASSTHRU 5.000		03/15/2017	PAID ON PRINCIPAL		428	428	435	429	0	(1)	0	(1)	0	428	0	0	0	4	06/15/2018	1
3128H6	BH 6 FHLMC GOLD PASSTHRU 5.000		03/15/2017	PAID ON PRINCIPAL		9,744	9,744	9,894	9,757	0	(12)	0	(12)	0	9,744	0	0	0	81	07/15/2018	1
3128H6	BP 8 FHLMC GOLD PASSTHRU 5.000		03/15/2017	PAID ON PRINCIPAL		8,623	8,623	8,755	8,628	0	(6)	0	(6)	0	8,623	0	0	0	72	07/15/2018	1
31283H	WY 7 FHLMC GOLD PASSTHRU 5.500		03/15/2017	PAID ON PRINCIPAL		392,801	392,801	391,864	391,842	0	959	0	959	0	392,801	0	0	0	3,437	06/15/2033	1
31283H	WZ 4 FHLMC GOLD PASSTHRU 6.000		03/15/2017	PAID ON PRINCIPAL		36,307	36,307	37,241	37,306	0	(999)	0	(999)	0	36,307	0	0	0	346	04/15/2033	1
31283H	W9 2 FHLMC GOLD PASSTHRU 6.000		03/15/2017	PAID ON PRINCIPAL		3,384	3,384	3,461	3,491	0	(107)	0	(107)	0	3,384	0	0	0	31	05/15/2033	1
31283H	Z2 4 FHLMC GOLD PASSTHRU 6.000		03/15/2017	PAID ON PRINCIPAL		53,092	53,092	54,393	54,474	0	(1,382)	0	(1,382)	0	53,092	0	0	0	505	11/15/2033	1
31283H	Z5 7 FHLMC GOLD PASSTHRU 6.000		03/15/2017	PAID ON PRINCIPAL		59,131	59,131	60,578	60,722	0	(1,592)	0	(1,592)	0	59,131	0	0	0	573	02/15/2034	1
3128MJ	SY 7 FHLMC GOLD PASSTHRU 3.000		03/15/2017	PAID ON PRINCIPAL		96,093	96,093	91,209	91,602	0	4,491	0	4,491	0	96,093	0	0	0	436	06/15/2043	1
3128MJ	S3 5 FHLMC GOLD PASSTHRU 3.000		03/15/2017	PAID ON PRINCIPAL		86,381	86,381	82,861	83,262	0	3,118	0	3,118	0	86,381	0	0	0	392	07/15/2043	1
3128MJ	S6 8 FHLMC GOLD PASSTHRU 3.000		03/15/2017	PAID ON PRINCIPAL		277,605	277,605	263,548	265,177	0	12,428	0	12,428	0	277,605	0	0	0	1,278	08/15/2043	1
3133TG	SU 9 FHR 2093 Z CMO 6.000		03/15/2017	PAID ON PRINCIPAL		79,730	79,730	72,946	76,955	0	2,776	0	2,776	0	79,730	0	0	0	772	11/15/2028	1
3133TK	NJ 0 FHR 2151 JZ CMO 6.000		03/15/2017	PAID ON PRINCIPAL		166,425	166,425	152,148	160,521	0	5,905	0	5,905	0	166,425	0	0	0	1,165	05/15/2029	1
3133TM	7G 5 FHR 2182 ZC CMO 7.500		03/15/2017	PAID ON PRINCIPAL		37,159	37,159	38,218	37,057	0	102	0	102	0	37,159	0	0	0	473	09/15/2029	1
3133TN	JY 1 FHR 2223 Z CMO 8.000		03/15/2017	PAID ON PRINCIPAL		10,416	10,416	10,175	10,288	0	129	0	129	0	10,416	0	0	0	147	03/15/2030	1
3133TQ	ZU 4 FHR 2274 KC CMO 6.500		03/15/2017	PAID ON PRINCIPAL		8,611	8,611	8,592	8,589	0	22	0	22	0	8,611	0	0	0	108	01/15/2031	1
3133TR	LB 9 FHR 2284 Z CMO 6.500		03/15/2017	PAID ON PRINCIPAL		32,399	32,399	30,628	31,530	0	868	0	868	0	32,399	0	0	0	305	02/15/2031	1
3133TR	GX 7 FHR 2288 Z CMO 6.500		03/15/2017	PAID ON PRINCIPAL		149,363	149,363	140,274	144,793	0	4,570	0	4,570	0	149,363	0	0	0	1,844	02/15/2031	1
3133TR	SR 7 FHR 2297 KZ CMO 6.000		03/15/2017	PAID ON PRINCIPAL		63,024	63,024	56,826	60,794	0	2,229	0	2,229	0	63,024	0	0	0	622	03/15/2031	1
31339W	Q2 5 FHR 2433 NH CMO 6.500		03/15/2017	PAID ON PRINCIPAL		206,780	206,780	207,943	206,265	0	514	0	514	0	206,780	0	0	0	2,377	04/15/2032	1
31392K	FP 6 FHR 2451 JH CMO 6.500		03/15/2017	PAID ON PRINCIPAL		64,200	64,200	63,734	63,842	0	358	0	358	0	64,200	0	0	0	663	05/15/2032	1
31392K	AA 4 FHR 2454 BK CMO 6.500		03/15/2017	PAID ON PRINCIPAL		103,859	103,859	104,654	103,601	0	258	0	258	0	103,859	0	0	0	1,075	05/15/2032	1
31394K	NK 6 FHR 2686 NY CMO 5.000		03/15/2017	PAID ON PRINCIPAL		271,674	271,674	262,547	268,750	0	2,924	0	2,924	0	271,674	0	0	0	2,198	10/15/2023	1
31394M	SG 6 FHR 2719 WC CMO 4.500		03/15/2017	PAID ON PRINCIPAL		157,409	157,409	145,038	153,595	0	3,814	0	3,814	0	157,409	0	0	0	1,182	12/15/2023	1

QE05 2

**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)
31394N	L3	0	FHR 2729 CE CMO	4.500	03/15/2017	PAID ON PRINCIPAL		423,824	394,398	414,761	0	9,064	0	9,064	423,824	0	0	0	3,021	01/15/2024	1	
3137B8	DA	2	FHR 4302 CA	3.000	03/15/2017	PAID ON PRINCIPAL		117,317	118,307	118,065	0	(748)	0	(748)	117,317	0	0	0	536	06/15/2040	1	
3137BB	QB	9	FHR 4351 LC CMO	3.000	03/15/2017	PAID ON PRINCIPAL		308,673	312,592	311,789	0	(3,116)	0	(3,116)	308,673	0	0	0	1,425	11/15/2040	1	
31282X	A8	4	FHS 146 75 CMO	7.500	03/15/2017	PAID ON PRINCIPAL		5,172	5,216	5,188	0	(16)	0	(16)	5,172	0	0	0	67	01/15/2023	1	
31403D	AC	3	FN (5/1 ARM) #745303	3.168	03/25/2017	PAID ON PRINCIPAL		121,988	120,777	121,692	0	295	0	295	121,988	0	0	0	692	01/25/2036	1	
3138A1	V5	7	FNMA PASS TH #AH0635	3.500	03/25/2017	PAID ON PRINCIPAL		64,954	64,743	64,743	0	211	0	211	64,954	0	0	0	272	01/25/2026	1	
3138A6	ZA	1	FNMA PASS TH #AH5236	3.500	03/25/2017	PAID ON PRINCIPAL		77,368	77,117	77,136	0	232	0	232	77,368	0	0	0	439	01/25/2026	1	
3138X5	PC	5	FNMA PASS TH #AU5818	2.500	03/25/2017	PAID ON PRINCIPAL		132,155	131,112	131,311	0	844	0	844	132,155	0	0	0	561	08/25/2028	1	
31417A	P8	6	FNMA PASS TH #00AB4046	3.500	03/25/2017	PAID ON PRINCIPAL		374,982	386,847	386,161	0	(11,179)	0	(11,179)	374,982	0	0	0	2,029	12/25/2041	1	
31371K	RC	7	FNMA PASS TH #254383	7.500	03/25/2017	PAID ON PRINCIPAL		2,991	3,127	3,267	0	(276)	0	(276)	2,991	0	0	0	36	06/25/2032	1	
31371K	2V	2	FNMA PASS TH #254688	5.500	03/25/2017	PAID ON PRINCIPAL		35,338	36,238	35,784	0	(447)	0	(447)	35,338	0	0	0	315	03/25/2023	1	
31371K	2X	8	FNMA PASS TH #254690	5.500	03/25/2017	PAID ON PRINCIPAL		51,350	52,449	51,880	0	(530)	0	(530)	51,350	0	0	0	444	04/25/2023	1	
31371K	5X	5	FNMA PASS TH #254762	5.000	03/25/2017	PAID ON PRINCIPAL		16,444	16,408	16,399	0	45	0	45	16,444	0	0	0	132	05/25/2023	1	
31371L	A8	2	FNMA PASS TH #254831	5.000	03/25/2017	PAID ON PRINCIPAL		11,928	11,902	11,895	0	33	0	33	11,928	0	0	0	92	08/25/2023	1	
31371L	A9	0	FNMA PASS TH #254832	5.500	03/25/2017	PAID ON PRINCIPAL		134,834	137,867	136,312	0	(1,479)	0	(1,479)	134,834	0	0	0	1,276	08/25/2023	1	
31371L	DM	8	FNMA PASS TH #254908	5.000	03/25/2017	PAID ON PRINCIPAL		38,616	38,870	38,680	0	(64)	0	(64)	38,616	0	0	0	310	09/25/2023	1	
31371L	EZ	8	FNMA PASS TH #254952	4.500	03/25/2017	PAID ON PRINCIPAL		13,054	13,083	13,027	0	27	0	27	13,054	0	0	0	97	11/25/2018	1	
31371L	F3	8	FNMA PASS TH #254986	5.500	03/25/2017	PAID ON PRINCIPAL		33,910	34,630	34,261	0	(351)	0	(351)	33,910	0	0	0	303	11/25/2023	1	
31371L	HY	8	FNMA PASS TH #255047	5.500	03/25/2017	PAID ON PRINCIPAL		29,833	30,467	30,131	0	(298)	0	(298)	29,833	0	0	0	268	01/25/2024	1	
31371L	JU	4	FNMA PASS TH #255075	5.500	03/25/2017	PAID ON PRINCIPAL		99,819	102,361	101,053	0	(1,233)	0	(1,233)	99,819	0	0	0	902	02/25/2024	1	
31372Q	CQ	8	FNMA PASS TH #279179	7.000	03/25/2017	PAID ON PRINCIPAL		1,690	1,590	1,643	0	47	0	47	1,690	0	0	0	20	05/25/2024	1	
31372R	LH	6	FNMA PASS TH #280328	7.000	03/25/2017	PAID ON PRINCIPAL		928	886	902	0	26	0	26	928	0	0	0	11	04/25/2024	1	
31373U	F3	6	FNMA PASS TH #303586	6.500	03/25/2017	PAID ON PRINCIPAL		2,849	2,671	2,734	0	116	0	116	2,849	0	0	0	34	09/25/2025	1	
31375F	4Z	8	FNMA PASS TH #333940	6.500	03/25/2017	PAID ON PRINCIPAL		1,780	1,704	1,737	0	43	0	43	1,780	0	0	0	19	06/25/2024	1	
31376R	6H	9	FNMA PASS TH #363672	7.500	03/25/2017	PAID ON PRINCIPAL		2,637	2,545	2,523	0	114	0	114	2,637	0	0	0	33	11/25/2026	1	
31376U	MV	3	FNMA PASS TH #365872	7.500	03/25/2017	PAID ON PRINCIPAL		526	508	505	0	22	0	22	526	0	0	0	7	12/25/2026	1	
31378R	S5	9	FNMA PASS TH #406540	6.500	03/25/2017	PAID ON PRINCIPAL		60	61	61	0	(0)	0	(0)	60	0	0	0	1	12/25/2027	1	
31378R	S8	3	FNMA PASS TH #406543	6.500	03/25/2017	PAID ON PRINCIPAL		815	816	817	0	(3)	0	(3)	815	0	0	0	9	12/25/2027	1	
31379F	J3	9	FNMA PASS TH #417982	7.000	03/25/2017	PAID ON PRINCIPAL		794	806	809	0	(15)	0	(15)	794	0	0	0	9	03/25/2028	1	
31379T	G5	7	FNMA PASS TH #428720	6.500	03/25/2017	PAID ON PRINCIPAL		1,043	1,039	1,039	0	5	0	5	1,043	0	0	0	11	06/25/2028	1	
313615	L4	6	FNMA PASS TH #50747	7.000	03/25/2017	PAID ON PRINCIPAL		1,461	1,365	1,411	0	50	0	50	1,461	0	0	0	16	06/25/2023	1	
31384V	L7	5	FNMA PASS TH #535050	7.500	03/25/2017	PAID ON PRINCIPAL		9,603	10,023	10,538	0	(936)	0	(936)	9,603	0	0	0	119	12/25/2029	1	
31385H	5H	1	FNMA PASS TH #545448	7.500	03/25/2017	PAID ON PRINCIPAL		1,007	1,048	1,113	0	(106)	0	(106)	1,007	0	0	0	13	02/25/2032	1	
31385X	M8	7	FNMA PASS TH #555783	4.500	03/25/2017	PAID ON PRINCIPAL		98,778	97,432	97,749	0	1,029	0	1,029	98,778	0	0	0	723	10/25/2033	1	
31389J	B7	8	FNMA PASS TH #626562	6.000	02/25/2017	VARIOUS		797	829	795	0	1	0	1	797	0	0	0	6	02/25/2017	1	
31389Y	M7	3	FNMA PASS TH #639482	7.500	03/25/2017	PAID ON PRINCIPAL		342	357	380	0	(38)	0	(38)	342	0	0	0	4	01/25/2032	1	
31390K	RG	5	FNMA PASS TH #648587	7.500	03/25/2017	PAID ON PRINCIPAL		134	140	150	0	(16)	0	(16)	134	0	0	0	2	05/25/2032	1	
31391E	HS	3	FNMA PASS TH #664541	6.000	03/25/2017	PAID ON PRINCIPAL		9,257	9,656	9,287	0	(30)	0	(30)	9,257	0	0	0	92	10/25/2017	1	
31391F	DW	5	FNMA PASS TH #665317	6.000	03/25/2017	PAID ON PRINCIPAL		13,554	14,136	13,577	0	(23)	0	(23)	13,554	0	0	0	133	10/25/2017	1	
31400E	QQ	6	FNMA PASS TH #685463	5.000	03/25/2017	PAID ON PRINCIPAL		8,382	8,588	8,387	0	(5)	0	(5)	8,382	0	0	0	67	03/25/2018	1	
31401B	QB	4	FNMA PASS TH #703450	5.000	03/25/2017	PAID ON PRINCIPAL		74,187	76,008	74,324	0	(137)	0	(137)	74,187	0	0	0	614	06/25/2018	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	For rei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31401C	KL 6 FNMA PASS TH #704199 5.000		03/25/2017	PAID ON PRINCIPAL		36,492	36,492	37,388	36,557	0	(64)	0	(64)	0	36,492	0	0	0	298	06/25/2018	1
31401H	NK 4 FNMA PASS TH #708794 5.000		03/25/2017	PAID ON PRINCIPAL		16,856	16,856	17,270	16,883	0	(27)	0	(27)	0	16,856	0	0	0	173	06/25/2018	1
31401M	BR 1 FNMA PASS TH #712048 5.500		03/25/2017	PAID ON PRINCIPAL		2,240	2,240	2,288	2,286	0	(46)	0	(46)	0	2,240	0	0	0	16	07/25/2033	1
31401X	LS 4 FNMA PASS TH #721337 5.000		03/25/2017	PAID ON PRINCIPAL		182,343	182,343	186,782	182,559	0	(216)	0	(216)	0	182,343	0	0	0	1,499	06/25/2018	1
31402C	QM 7 FNMA PASS TH #725060 6.000		03/25/2017	PAID ON PRINCIPAL		244	244	250	252	0	(7)	0	(7)	0	244	0	0	0	3	01/25/2034	1
31402D	VH 0 FNMA PASS TH #726116 5.000		03/25/2017	PAID ON PRINCIPAL		50,353	50,353	51,583	50,440	0	(87)	0	(87)	0	50,353	0	0	0	364	08/25/2018	1
31402J	ER 4 FNMA PASS TH #730144 5.000		03/25/2017	PAID ON PRINCIPAL		10,579	10,579	10,517	10,526	0	53	0	53	0	10,579	0	0	0	88	07/25/2033	1
31402J	2D 8 FNMA PASS TH #730772 5.000		03/25/2017	PAID ON PRINCIPAL		11,899	11,899	12,191	11,930	0	(31)	0	(31)	0	11,899	0	0	0	100	08/25/2018	1
31402N	D5 4 FNMA PASS TH #733724 5.000		03/25/2017	PAID ON PRINCIPAL		13,477	13,477	13,808	13,507	0	(30)	0	(30)	0	13,477	0	0	0	116	08/25/2018	1
31402Q	LF 6 FNMA PASS TH #734826 4.500		03/25/2017	PAID ON PRINCIPAL		17,309	17,309	16,681	16,670	0	439	0	439	0	17,309	0	0	0	176	08/25/2033	1
31403F	Q6 4 FNMA PASS TH #747577 5.000		03/25/2017	PAID ON PRINCIPAL		38,112	38,112	37,915	37,932	0	180	0	180	0	38,112	0	0	0	293	11/25/2033	1
31403G	RL 8 FNMA PASS TH #748491 5.000		03/25/2017	PAID ON PRINCIPAL		30,774	30,774	30,614	30,627	0	147	0	147	0	30,774	0	0	0	287	10/25/2033	1
31403L	LR 0 FNMA PASS TH #751936 5.500		03/25/2017	PAID ON PRINCIPAL		7,329	7,329	7,486	7,396	0	(67)	0	(67)	0	7,329	0	0	0	67	11/25/2023	1
31403N	CD 7 FNMA PASS TH #753468 4.500		03/25/2017	PAID ON PRINCIPAL		3,014	3,014	3,024	3,009	0	5	0	5	0	3,014	0	0	0	23	11/25/2018	1
31404B	SY 9 FNMA PASS TH #763835 5.000		03/25/2017	PAID ON PRINCIPAL		293	293	291	291	0	1	0	1	0	293	0	0	0	2	01/25/2034	1
31404J	MA 0 FNMA PASS TH #769953 5.000		03/25/2017	PAID ON PRINCIPAL		22,490	22,490	22,476	22,463	0	27	0	27	0	22,490	0	0	0	266	03/25/2034	1
31404J	YQ 2 FNMA PASS TH #770319 5.000		03/25/2017	PAID ON PRINCIPAL		128,123	128,123	127,372	127,456	0	667	0	667	0	128,123	0	0	0	591	04/25/2034	1
31404N	2S 0 FNMA PASS TH #773982 5.000		03/25/2017	PAID ON PRINCIPAL		10,308	10,308	10,248	10,257	0	52	0	52	0	10,308	0	0	0	91	03/25/2034	1
31404N	2P 4 FNMA PASS TH #773985 5.000		03/25/2017	PAID ON PRINCIPAL		63,231	63,231	62,861	62,911	0	321	0	321	0	63,231	0	0	0	526	03/25/2034	1
31404W	GW 0 FNMA PASS TH #780613 5.000		03/25/2017	PAID ON PRINCIPAL		404	404	386	388	0	16	0	16	0	404	0	0	0	3	05/25/2034	1
31404W	R9 9 FNMA PASS TH #780912 5.000		03/25/2017	PAID ON PRINCIPAL		12,563	12,563	12,049	12,195	0	369	0	369	0	12,563	0	0	0	106	06/25/2029	1
31406V	2P 0 FNMA PASS TH #821682 5.000		03/25/2017	PAID ON PRINCIPAL		82,658	82,658	82,201	82,229	0	429	0	429	0	82,658	0	0	0	429	06/25/2035	1
31407X	A8 4 FNMA PASS TH #843431 5.000		03/25/2017	PAID ON PRINCIPAL		128,762	128,762	123,169	124,645	0	4,117	0	4,117	0	128,762	0	0	0	1,091	07/25/2035	1
31358F	3N 7 FNR G-5 Z CMO 8.250		03/25/2017	PAID ON PRINCIPAL		7,015	7,015	7,120	7,013	0	2	0	2	0	7,015	0	0	0	96	03/25/2021	1
31358T	3G 2 FNR G93-10 J CMO 5.000		03/25/2017	PAID ON PRINCIPAL		19,330	19,330	16,854	18,487	0	844	0	844	0	19,330	0	0	0	161	03/25/2023	1
31359U	2Q 7 FNR 1998-64 ZB CMO 6.500		03/25/2017	PAID ON PRINCIPAL		215,272	215,272	205,674	210,996	0	4,276	0	4,276	0	215,272	0	0	0	2,482	09/25/2028	1
31359W	AW 1 FNR 1999-28 ZB CMO 6.500		03/25/2017	PAID ON PRINCIPAL		104,829	104,829	99,439	102,133	0	2,696	0	2,696	0	104,829	0	0	0	1,094	06/25/2029	1
31359V	S5 3 FNR 1999-29 ZB CMO 6.500		03/25/2017	PAID ON PRINCIPAL		20,233	20,233	19,243	19,548	0	684	0	684	0	20,233	0	0	0	224	06/25/2029	1
31392D	NT 5 FNR 2002-40 MG CMO 6.500		03/25/2017	PAID ON PRINCIPAL		49,613	49,613	49,171	49,271	0	343	0	343	0	49,613	0	0	0	544	06/25/2032	1
31392G	EK 7 FNR 2002-90 A1 CMO 6.500		03/25/2017	PAID ON PRINCIPAL		13,309	13,309	13,848	13,703	0	(394)	0	(394)	0	13,309	0	0	0	131	06/25/2042	1
31393U	LU 5 FNR 2003-122 TG CMO 5.000		03/25/2017	PAID ON PRINCIPAL		255,231	255,231	245,461	252,245	0	2,987	0	2,987	0	255,231	0	0	0	1,928	12/25/2023	1
3136AJ	G4 2 FNR 2014-26 W 3.000		03/25/2017	PAID ON PRINCIPAL		253,587	253,587	256,598	255,897	0	(2,310)	0	(2,310)	0	253,587	0	0	0	1,257	04/25/2040	1
3136AJ	6A 9 FNR 2014-27 NA CMO 3.000		03/25/2017	PAID ON PRINCIPAL		214,598	214,598	217,750	216,956	0	(2,358)	0	(2,358)	0	214,598	0	0	0	935	04/25/2040	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					56,459,891	56,459,891	60,025,996	56,432,321	0	27,569	0	27,569	0	56,459,891	0	0	0	1,296,648	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
16524R	AE 3 ACMP/ACMP FIN 6.125		02/23/2017	REDEEMED		1,030,630	1,000,000	1,065,000	1,030,931	0	(301)	0	(301)	0	1,030,630	0	0	0	37,090	07/15/2022	2FE
00817Y	AW 8 AETNA INC 3.200		03/16/2017	MAKE WHOLE CALL		2,020,000	2,000,000	1,992,520	1,992,863	0	91	0	91	0	1,992,954	0	27,046	27,046	16,178	06/15/2026	2FE
012725	AB 3 ALBEMARLE CORP 3.000		01/11/2017	TENDERED		5,182	5,000	5,102	5,102	0	(1)	0	(1)	0	5,102	0	80	80	17	12/01/2019	1
035229	DB 6 ANHEUSER-BUSCH CO 5.600	C	03/01/2017	MATURED		2,000,000	2,000,000	1,997,460	1,999,601	0	399	0	399	0	2,000,000	0	0	0	56,000	03/01/2017	2FE
03674P	AJ 2 ANTERO RESOURCES 6.000		01/06/2017	REDEEMED		515,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	15,000	15,000	2,917	12/01/2020	3FE
00206R	BC 5 AT&T INC 1.600		02/15/2017	MATURED		1,000,000	1,000,000	998,800	999,958	0	42	0	42	0	1,000,000	0	0	0	8,000	02/15/2017	2FE
060505	DA 9 BANK OF AMERICA CORP 5.420		03/15/2017	MATURED		1,000,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	0	0	27,100	03/15/2017	2FE



**SCHEDULE D - PART 4**

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

**QE055**

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
05531F AK 9	BB&T CORP 2.150		02/22/2017	REDEEMED		2,000,000	2,000,000	1,995,660	1,999,736	0	155	0	155	0	1,999,891	0	109	109	17,917	03/22/2017	1FE
15200D AD 9	CENTERPOINT ENERGY 200 5.170		02/01/2017	REDEEMED		573,973	573,973	573,827	573,940	0	33	0	33	0	573,973	0	0	0	14,837	08/01/2019	1FE
125509 BJ 7	CIGNA CORP 5.375		03/15/2017	MATURED		1,000,000	1,000,000	953,880	998,515	0	1,485	0	1,485	0	1,000,000	0	0	0	26,875	03/15/2017	2FE
172967 KB 6	CITIGROUP INC 2.650		02/16/2017	BAS-MERRILL LYNCH		2,004,980	2,000,000	1,997,760	1,998,228	0	61	0	61	0	1,998,289	0	6,691	6,691	17,078	10/26/2020	2FE
203372 AN 7	COMMSCOPE INC (144A) 4.375		03/13/2017	MAKE WHOLE CALL		1,544,430	1,500,000	1,490,625	1,492,610	0	334	0	334	0	1,492,944	0	51,486	51,486	16,042	06/15/2020	3FE
12543D AL 4	COMMUNITY HEALTH SYSTE 8.000		02/22/2017	JEFFERIES & CO INC		985,000	1,000,000	830,000	830,000	0	7,349	0	7,349	0	837,349	0	147,651	147,651	22,667	11/15/2019	5FE
20605P AC 5	CONCHO RESOURCES 6.500		01/16/2017	REDEEMED		1,239,000	1,200,000	1,310,500	1,240,249	0	(1,249)	0	(1,249)	0	1,239,000	0	0	0	39,217	01/15/2022	3FE
210518 CG 9	CONSUMERS ENERGY CO 5.150		02/15/2017	MATURED		2,000,000	2,000,000	1,991,200	1,999,635	0	365	0	365	0	2,000,000	0	0	0	51,500	02/15/2017	1FE
212015 AH 4	CONTINENTAL RESOURCES 5.000		01/18/2017	VARIOUS		1,022,500	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	22,500	22,500	17,569	09/15/2022	3FE
228189 AB 2	CROWN AMERICAS 4.500		03/31/2017	VARIOUS		1,536,250	1,500,000	1,509,375	1,506,104	0	(59)	0	(59)	0	1,506,045	0	30,205	30,205	35,125	01/15/2023	4FE
126650 BC 3	CVS LEASE PASS THRU CE 5.880		03/10/2017	REDEEMED		57,418	57,418	51,332	52,805	0	4,613	0	4,613	0	57,418	0	0	0	564	01/10/2028	2FE
126650 BA 2	CVS LEASE PASS THRU CE 6.943		03/10/2017	REDEEMED		22,593	22,593	21,185	21,497	0	1,096	0	1,096	0	22,593	0	0	0	262	01/10/2030	2FE
12665U AQ 2	CVS LEASE PASS THRU CE 4.704		03/10/2017	REDEEMED		22,451	22,451	22,451	22,451	0	(0)	0	(0)	0	22,451	0	0	0	176	01/10/2036	2FE
233851 AK 0	DAIMLER FINANCE (144A) 2.950	C	01/11/2017	MATURED		5,000,000	5,000,000	4,991,250	4,999,890	0	111	0	111	0	5,000,000	0	0	0	73,750	01/11/2017	1FE
25470D AC 3	DISCOVERY COMMUNICATIO 5.050		03/14/2017	TENDERED		1,082,840	1,000,000	1,146,720	1,073,242	0	(4,233)	0	(4,233)	0	1,069,009	0	13,831	13,831	14,589	06/01/2020	2FE
28932M AG 0	ELM RD GENERATING STAT 4.673		01/19/2017	REDEEMED		81,678	81,678	82,053	81,965	0	(287)	0	(287)	0	81,678	0	0	0	1,908	01/19/2031	1FE
26884T AF 9	ERAC USA FINANCE (144A) 2.750		03/15/2017	MATURED		1,000,000	1,000,000	999,720	999,942	0	58	0	58	0	1,000,000	0	0	0	13,750	03/15/2017	2FE
31620M AH 9	FIDELITY NATIONAL 5.000		03/15/2017	REDEEMED		1,537,500	1,500,000	1,491,250	1,494,816	0	254	0	254	0	1,495,069	0	42,431	42,431	37,500	03/15/2022	2FE
369604 BG 7	GENERAL ELECTRIC COMPA 3.375		03/28/2017	U S BANCORP		1,036,880	1,000,000	987,450	990,506	0	311	0	311	0	990,817	0	46,063	46,063	18,750	03/11/2024	1FE
36962G 5J 9	GENERAL ELECTRIC COMPA 4.650		03/23/2017	CITIGROUP GLOBAL MARKET		468,396	426,000	435,074	430,918	0	(210)	0	(210)	0	430,709	0	37,687	37,687	8,859	10/17/2021	1FE
370334 BB 9	GENERAL MILLS INC 5.700		02/15/2017	MATURED		4,000,000	4,000,000	4,122,020	4,002,013	0	(2,013)	0	(2,013)	0	4,000,000	0	0	0	114,000	02/15/2017	2FE
397624 AE 7	GREIF INC 6.750		02/01/2017	MATURED		1,000,000	1,000,000	960,000	999,317	0	683	0	683	0	1,000,000	0	0	0	33,750	02/01/2017	3FE
406216 AX 9	HALLIBURTON COMPANY 6.150		03/15/2017	MAKE WHOLE CALL		2,200,388	2,000,000	2,260,400	2,083,382	0	(5,836)	0	(5,836)	0	2,077,546	0	122,841	122,841	61,500	09/15/2019	2FE
432891 AD 1	HILTON WORLDWIDE 5.625		03/22/2017	REDEEMED		4,112,520	4,000,000	4,157,500	4,063,285	0	49,235	0	49,235	0	4,112,520	0	0	0	98,125	10/15/2021	3FE
459200 HP 9	IBM CORP 3.375		03/28/2017	MORGAN STANLEY		1,037,080	1,000,000	990,280	993,209	0	218	0	218	0	993,427	0	43,653	43,653	22,500	08/01/2023	1FE
24422E RL 5	JOHN DEERE CAPITAL COR 2.000		01/13/2017	MATURED		1,000,000	1,000,000	998,870	999,986	0	14	0	14	0	1,000,000	0	0	0	10,000	01/13/2017	1FE
24422E RN 1	JOHN DEERE CAPITAL COR 1.400		03/15/2017	MATURED		2,000,000	2,000,000	1,999,420	1,999,952	0	48	0	48	0	2,000,000	0	0	0	14,000	03/15/2017	1FE
46625H RV 4	JP MORGAN CHASE 2.950		02/16/2017	J P MORGAN CHASE SECURITI		473,750	500,000	498,920	498,935	0	18	0	18	0	498,953	0	(25,203)	(25,203)	5,777	10/01/2026	1FE
494550 AU 0	KINDER MORGAN ENERGY P 6.000		02/01/2017	MATURED		2,000,000	2,000,000	2,042,800	2,000,241	0	(241)	0	(241)	0	2,000,000	0	0	0	60,000	02/01/2017	2FE
521615 AA 2	LEA POWER PARTNERS (14 6.595		03/15/2017	REDEEMED		22,822	22,822	22,822	22,822	0	0	0	0	0	22,822	0	0	0	376	06/15/2033	3FE
526057 BS 2	LENNAR CORP 4.125		03/27/2017	WELLS FARGO SECURITIES		2,040,000	2,000,000	1,999,960	2,000,000	0	0	0	0	0	2,000,000	0	40,000	40,000	44,688	12/01/2018	3FE
61746B DR 4	MORGAN STANLEY 2.375		03/23/2017	JANNEY MONTGOMERY SCOTT I		1,005,410	1,000,000	995,650	997,698	0	201	0	201	0	997,899	0	7,511	7,511	16,163	07/23/2019	1FE
69371R K5 4	PACCAR FINANCIAL CORP 1.600		03/15/2017	MATURED		1,000,000	1,000,000	999,810	999,976	0	24	0	24	0	1,000,000	0	0	0	8,000	03/15/2017	1FE
718172 AN 9	PHILIP MORRIS INTERNAT 1.625		03/20/2017	MATURED		3,000,000	3,000,000	2,974,590	2,998,779	0	1,221	0	1,221	0	3,000,000	0	0	0	24,375	03/20/2017	1FE
742741 AA 9	PROCTER & GAMBLE CO 9.360		01/01/2017	REDEEMED		125,340	125,340	157,032	136,492	0	(11,152)	0	(11,152)	0	125,340	0	0	0	5,866	01/01/2021	1FE
78355H JS 9	RYDER SYSTEM INC 2.500		03/01/2017	MATURED		1,000,000	1,000,000	998,410	999,909	0	91	0	91	0	1,000,000	0	0	0	12,500	03/01/2017	2FE
80874P AK 5	SCIENTIFIC GAMES 8.125		03/17/2017	REDEEMED		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	164,306	09/15/2018	5FE
833034 AE 1	SNAP-ON INC 5.500		01/15/2017	MATURED		2,000,000	2,000,000	1,999,380	1,999,889	0	111	0	111	0	2,000,000	0	0	0	55,000	01/15/2017	1FE
845437 BH 4	SOUTHWESTERN ELECTRIC 5.550		01/15/2017	MATURED		3,000,000	3,000,000	2,991,330	2,999,789	0	211	0	211	0	3,000,000	0	0	0	83,250	01/15/2017	2FE
852061 AS 9	SPRINT NEXTEL CORP 6.000		01/27/2017	BAS-MERRILL LYNCH		2,042,500	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	42,500	42,500	25,333	11/15/2022	4FE
790849 AJ 2	ST JUDE MEDICAL 3.250		03/20/2017	EXCHANGED		985,410	1,000,000	995,240	996,811	0	120	0	120	0	996,931	0	(11,521)	(11,521)	16,674	04/15/2023	2FE

**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)
790849 AM 5	ST JUDE MEDICAL 2.800		03/20/2017	EXCHANGED		999,930	1,000,000	999,540	999,627	0	40	0	40	0	999,667	0	263	263	17,044	09/15/2020	1FE
790849 AN 3	ST JUDE MEDICAL 3.875		03/20/2017	EXCHANGED		998,130	1,000,000	996,160	996,516	0	114	0	114	0	996,630	0	1,500	1,500	22,628	09/15/2025	1FE
858119 AT 7	STEEL DYNAMICS 6.125		01/05/2017	REDEEMED		2,061,260	2,000,000	2,095,000	2,029,245	0	32,015	0	32,015	0	2,061,260	0	0	0	47,639	08/15/2019	3FE
883556 BB 7	THERMO FISHER SCIENTIF 1.850		03/22/2017	MAKE WHOLE CALL		1,005,140	1,000,000	999,850	999,966	0	(0)	0	(0)	0	999,966	0	5,174	5,174	12,693	01/15/2018	2FE
89233P 5S 1	TOYOTA MOTOR CREDIT 2.050	C	01/12/2017	MATURED		4,000,000	4,000,000	3,993,400	3,999,933	0	67	0	67	0	4,000,000	0	0	0	41,000	01/12/2017	1FE
90783W AA 1	UNION PACIFIC PASS THR 5.866		01/02/2017	REDEEMED		57,514	57,514	57,514	57,555	0	(42)	0	(42)	0	57,514	0	0	0	1,687	07/02/2030	1FE
92553P AB 8	VIACOM INC 6.125		03/30/2017	MAKE WHOLE CALL		1,025,150	1,000,000	1,162,330	1,021,411	0	(6,862)	0	(6,862)	0	1,014,549	0	10,601	10,601	29,774	10/05/2017	2FE
94973V AV 9	WELLPOINT INC 2.375		02/15/2017	MATURED		1,000,000	1,000,000	995,300	999,861	0	139	0	139	0	1,000,000	0	0	0	11,875	02/15/2017	2FE
966387 AG 7	WHITING PETROLEUM CORP 5.000		01/26/2017	GOLDMAN SACHS & CO		331,500	325,000	225,063	229,494	0	2,869	0	2,869	0	232,363	0	99,137	99,137	6,139	03/15/2019	4FE
984121 BQ 5	XEROX CORP 6.750		02/01/2017	MATURED		1,000,000	1,000,000	1,065,810	1,000,585	0	(585)	0	(585)	0	1,000,000	0	0	0	33,750	02/01/2017	2FE
98877D AC 9	ZF NA CAPITAL (144A) 4.750	C	01/25/2017	BARCLAYS CAPITAL INC		2,037,500	2,000,000	1,980,000	1,981,847	0	128	0	128	0	1,981,975	0	55,525	55,525	24,014	04/29/2025	3FE
06366Q W8 6	BANK OF MONTREAL 2.500	D	01/11/2017	MATURED		2,025,000	2,025,000	2,045,900	2,025,109	0	(109)	0	(109)	0	2,025,000	0	0	0	25,313	01/11/2017	1FE
064159 AM 8	BANK OF NOVA SCOTIA 2.550		01/12/2017	MATURED		1,000,000	1,000,000	998,000	999,977	0	23	0	23	0	1,000,000	0	0	0	12,750	01/12/2017	1FE
06415C AE 9	BANK OF NOVA SCOTIA (1 1.750		03/22/2017	MATURED		1,000,000	1,000,000	998,900	999,929	0	71	0	71	0	1,000,000	0	0	0	8,750	03/22/2017	1FE
12800U AL 4	FEDERATION DES CAISSES 1.600		03/06/2017	MATURED		1,500,000	1,500,000	1,499,640	1,499,964	0	36	0	36	0	1,500,000	0	0	0	12,000	03/06/2017	1FE
891145 TN 4	TORONTO DOMINION BANK 1.500	B	03/13/2017	MATURED		1,000,000	1,000,000	996,600	999,844	0	156	0	156	0	1,000,000	0	0	0	7,500	03/13/2017	1FE
92658T AQ 1	VIDEOTRON LTD 5.000	B	03/23/2017	BAS-MERRILL LYNCH		1,037,500	1,000,000	1,000,000	1,000,000	0	0	0	0	1,000,000	0	37,500	37,500	35,139	07/15/2022	3FE	
055451 AH 1	BHP BILLITON FINANCE U 6.500	D	03/01/2017	TENDERED		1,107,340	1,000,000	1,271,960	1,097,671	0	(7,186)	0	(7,186)	0	1,090,485	0	16,855	16,855	27,264	04/01/2019	1FE
055451 AP 3	BHP BILLITON FINANCE U 1.625	D	02/24/2017	MATURED		1,000,000	1,000,000	997,280	999,902	0	98	0	98	0	1,000,000	0	0	0	8,125	02/24/2017	1FE
055451 AQ 1	BHP BILLITON FINANCE U 2.875	D	03/08/2017	TENDERED		223,356	218,000	225,735	222,578	0	(156)	0	(156)	0	222,423	0	934	934	3,395	02/24/2022	1FE
20271A AB 3	COMMONWEALTH BANK OF A 2.250	D	03/16/2017	MATURED		1,000,000	1,000,000	999,290	999,938	0	62	0	62	0	1,000,000	0	0	0	11,250	03/16/2017	1FE
705010 AB 2	PEARSON DOL FIN (144A) 6.250	D	03/28/2017	MAKE WHOLE CALL		1,053,041	1,000,000	1,138,980	1,031,340	0	(5,502)	0	(5,502)	0	1,025,838	0	27,202	27,202	24,653	05/06/2018	2FE
714264 AF 5	PERNOD-RICARD SA (144A) 2.950	D	01/15/2017	MATURED		1,000,000	1,000,000	998,330	999,970	0	30	0	30	0	1,000,000	0	0	0	14,750	01/15/2017	2FE
822582 AC 6	SHELL INTERNATIONAL FI 5.200	D	03/22/2017	MATURED		2,000,000	2,000,000	1,993,380	1,999,472	0	528	0	528	0	2,000,000	0	0	0	52,000	03/22/2017	1FE
881575 AF 1	TESCO PLC (144A) 2.700	D	01/05/2017	MATURED		3,000,000	3,000,000	3,004,120	2,999,997	1	2	0	3	0	3,000,000	0	0	0	40,500	01/05/2017	3FE
89153V AA 7	TOTAL CAPITAL INTERNAT 1.500	D	02/17/2017	MATURED		1,000,000	1,000,000	995,640	999,873	0	127	0	127	0	1,000,000	0	0	0	7,500	02/17/2017	1FE
92857W AP 5	VODAFONE GROUP PLC 5.625	D	02/27/2017	MATURED		3,000,000	3,000,000	3,130,850	3,003,548	0	(3,548)	0	(3,548)	0	3,000,000	0	0	0	84,375	02/27/2017	2FE
92857W AX 8	VODAFONE GROUP PLC 1.625	D	03/20/2017	MATURED		1,000,000	1,000,000	994,470	999,729	0	271	0	271	0	1,000,000	0	0	0	8,125	03/20/2017	2FE
928670 AK 4	VOLKSWAGEN INTL FIN NV 2.375	D	03/22/2017	MATURED		3,000,000	3,000,000	2,998,830	2,999,845	0	155	0	155	0	3,000,000	0	0	0	35,625	03/22/2017	2FE
04541G AS 1	ABSLB 2000-LB1 AF6 7.615		03/21/2017	PAID ON PRINCIPAL		15,962	15,962	16,660	15,903	0	60	0	60	0	15,962	0	0	0	263	03/21/2029	1FM
05949Q AW 5	B AFC 2006-2 2A15 CMO 5.750		03/25/2017	PAID ON PRINCIPAL		53,510	53,510	53,205	48,361	(0)	5,149	0	5,149	0	53,510	0	0	0	451	03/25/2036	1FM
07386H NQ 0	BALTA 2004-12 1A1 CMO 1.681		03/27/2017	PAID ON PRINCIPAL		201,894	201,894	157,477	159,224	0	42,670	0	42,670	0	201,894	0	0	0	467	01/25/2035	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.405		03/25/2017	PAID ON PRINCIPAL		23,658	23,658	22,958	22,971	0	688	0	688	0	23,658	0	0	0	134	05/25/2033	1FM
05948X EB 3	BOAMS 2003-E 2A1 CMO 3.452		03/25/2017	PAID ON PRINCIPAL		192,999	192,999	185,998	185,744	0	7,254	0	7,254	0	192,999	0	0	0	1,594	06/25/2033	1FM
17315M AJ 4	CMLTI 2009-7 5A1 CMO ( 5.500		01/25/2017	PAID ON PRINCIPAL		6,227	6,227	6,307	5,946	0	282	0	282	0	6,227	0	0	0	29	12/25/2035	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		03/25/2017	PAID ON PRINCIPAL		252,329	252,329	261,760	256,609	0	(4,279)	0	(4,279)	0	252,329	0	0	0	2,308	12/25/2033	1FM
2254W0 JY 2	CSFB 2004-7 3A1 CMO 5.000		03/25/2017	PAID ON PRINCIPAL		112,020	112,020	113,053	111,669	0	351	0	351	0	112,020	0	0	0	915	10/25/2019	1FM
12646X AJ 1	CSMC 2013-IVR3 A2 CMO 3.000		03/25/2017	PAID ON PRINCIPAL		244,632	244,632	230,872	233,294	0	11,339	0	11,339	0	244,632	0	0	0	1,168	05/25/2043	1FM
12647M AM 7	CSMC 2013-6 1A1 CMO 2.500		03/25/2017	PAID ON PRINCIPAL		230,876	230,876	225,464	226,380	0	4,495	0	4,495	0	230,876	0	0	0	910	07/25/2028	1FM
12667F A4 7	CWALT 2004-33 3A1 CMO 3.181		03/25/2017	PAID ON PRINCIPAL		87,445	87,445	62,742	47,548	0	39,897	0	39,897	0	87,445	0	0	0	398	12/25/2034	1FM
36242D KV 4	GSR 2004-12 2A2 CMO 3.066		03/25/2017	PAID ON PRINCIPAL		55,782	55,782	26,785	20,648	0	35,134	0	35,134	0	55,782	0	0	0	149	12/25/2034	1FM
46640M AX 8	JPMNT 2013-3 A10 CMO ( 3.416		03/25/2017	PAID ON PRINCIPAL		289,574	289,574	282,606	283,949	0	5,625	0	5,625	0	289,574	0	0	0	1,522	07/25/2043	1FM

QE056

**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		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)	
576455	AC	3	MABS 2006-HE5 A3	1.141	PAID ON PRINCIPAL		226,984	226,984	112,915		91,116		135,868		226,984				379	11/25/2036	1FM	
55275R	AD	4	MABS 2006-NC3 A4	1.141	PAID ON PRINCIPAL		275,107	275,107	122,478		97,328		177,779		275,107				425	10/25/2036	1FM	
55265K	A7	4	MASTR 2003-7 2A3 CMO	5.000	PAID ON PRINCIPAL		142,396	142,396	143,820		141,958		438		142,396				1,666	08/25/2018	1FM	
55265K	K2	4	MASTR 2003-8 2A1 CMO	4.500	PAID ON PRINCIPAL		30,149	30,149	30,267		30,063		87		30,149				300	09/25/2018	1FM	
55265K	M6	3	MASTR 2003-8 8A1 CMO	5.500	PAID ON PRINCIPAL		2,417,505	2,417,505	2,362,355		2,374,260		43,245		2,417,505				31,857	09/25/2033	1FM	
55265K	P3	7	MASTR 2003-9 1A1 CMO	5.000	PAID ON PRINCIPAL		638,385	638,385	635,093		635,783		2,602		638,385				7,651	10/25/2018	1FM	
61744C	BD	7	MSAC 2004-SD1 A	1.781	PAID ON PRINCIPAL		39,479	39,479	35,438		35,789		3,689		39,479				155	08/25/2034	1FM	
76110H	M6	3	RALI 2005-QA1 A1 CMO	1.281	PAID ON PRINCIPAL		335,730	335,730	280,335		309,557		26,174		335,730				615	01/25/2035	1FM	
76112B	WV	8	RAMP 2005-RS7 A3	1.351	PAID ON PRINCIPAL		251,040	251,040	176,356		202,834		48,207		251,040				495	07/25/2035	1FM	
76110W	UX	2	RASC 2003-KS10 A16	4.540	PAID ON PRINCIPAL		8,293	8,293	8,292		8,268		25		8,293				62	12/25/2033	1FM	
76110W	UP	9	RASC 2003-KS9 A1IB (AM	1.621	PAID ON PRINCIPAL		12,409	12,409	9,015		7,002		5,406		12,409				28	11/25/2033	1FM	
76110W	UP	9	RASC 2003-KS9 A1IB (AM	1.621	WRITTEN OFF		0	801	582		452		(13)		439		(439)	(439)	3	11/25/2033	1FM	
76110W	UP	9	RASC 2003-KS9 A1IB (AM	1.418	RECOVERY OF PAR WRITE-OFF		0	(1,081)	(785)		(610)		13		597		597	597	0	11/25/2033	1FM	
76111X	EA	7	RFMSI 2003-S20 2A1 CMO	4.750	PAID ON PRINCIPAL		94,868	94,868	91,511		93,782		1,086		94,868				815	12/25/2018	1FM	
81377N	AA	2	SABR 2007-BR3 A2A	1.051	PAID ON PRINCIPAL		114,905	114,905	39,334		29,140		85,765		114,905				175	04/25/2037	1FM	
81375F	CX	9	SASI 1993-7 B1 CMO	6.250	PAID ON PRINCIPAL		1,337	1,337	1,292		1,318		18		1,337				15	12/25/2023	1FM	
79549A	XJ	3	SBM7 2003-HE1 M1	2.256	PAID ON PRINCIPAL		124,339	124,339	98,587		104,362		19,977		124,339				520	04/25/2033	1FM	
81745E	AA	7	SEMT 2013-8 A1 CMO	3.000	PAID ON PRINCIPAL		268,752	268,752	262,581		263,411		5,342		268,752				1,254	06/25/2043	1FM	
939336	PC	1	WAMU 2003-AR1 A6 CMO	2.732	PAID ON PRINCIPAL		2,514	2,514	2,269		2,291		224		2,514				11	03/25/2033	1FM	
92922F	GA	0	WAMU 2003-S10 A2 CMO	5.000	PAID ON PRINCIPAL		146,393	146,393	145,844		145,894		499		146,393				1,177	10/25/2018	1FM	
92922F	KE	7	WAMU 2003-S13 21A1 CMO	4.500	PAID ON PRINCIPAL		18,223	18,223	17,950		18,126		97		18,223				130	12/25/2018	1FM	
929227	6Y	7	WAMU 2003-S6 2A3 CMO	4.750	PAID ON PRINCIPAL		6,144	6,144	6,163		6,125		19		6,144				43	07/25/2018	1FM	
94979W	AA	7	WFMBS 2003-G A1 CMO	2.895	PAID ON PRINCIPAL		98,622	98,622	93,941		89,700		8,921		98,622				426	06/25/2033	1FM	
94980D	AB	4	WFMBS 2003-M A2 CMO	2.999	PAID ON PRINCIPAL		19,811	19,811	19,271		18,187		1,624		19,811				114	12/25/2033	1FM	
94981Y	AB	7	WFMBS 2004-BB A2 CMO	3.076	PAID ON PRINCIPAL		82,358	82,358	71,086		66,556		15,802		82,358				362	01/25/2035	1FM	
94981N	AH	8	WFMBS 2005-AR4 2A2 CMO	3.304	PAID ON PRINCIPAL		135,312	135,312	119,075		113,416		21,896		135,312				650	04/25/2035	1FM	
97652P	AA	9	WIN 2014-1 A1 CMO (144	4.000	PAID ON PRINCIPAL		80,218	80,218	82,926		81,328	1,267	(2,376)		80,218				572	06/20/2044	1FM	
92977Y	BR	1	WMLT 2005-B 4A1 CMO	3.175	PAID ON PRINCIPAL		73,751	73,751	65,359		55,365		18,387		73,751				234	10/20/2035	1FM	
46361T	AA	0	ICOT 2013-IRV A1	2.068	PAID ON PRINCIPAL		147,329	147,329	148,796		148,170		(842)		147,329				519	05/15/2048	1FM	
46635G	AC	4	JPMCC 2010-C2 A2 (144A	3.615	PAID ON PRINCIPAL		171,308	171,308	180,248		173,108		(1,800)		171,308				1,077	11/15/2043	1FM	
52108H	YK	4	LBUBS 2004-C1 A4	4.568	PAID ON PRINCIPAL		16,667	16,667	16,749		16,659		8		16,667				129	01/15/2031	1FM	
61757L	AE	0	MSC 2008-T29 A4	6.300	PAID ON PRINCIPAL		249,400	249,400	251,875		248,984		416		249,400				1,811	01/11/2043	1FM	
02006M	AD	3	ALLYA 2013-2 A4	1.240	PAID ON PRINCIPAL		1,481,057	1,481,057	1,482,488		1,482,135		(1,077)		1,481,057				3,023	11/15/2018	1FE	
02007P	AA	1	ALLYA 2017-1 A1	.830	PAID ON PRINCIPAL		2,222,732	2,222,732	2,222,732		2,222,732		0		2,222,732				769	02/15/2018	1FE	
02007P	AA	1	ALLYA 2017-1 A1	.830	TRAVELERS MMLP		12,777,268	12,777,268	12,777,268		12,777,268		(32)		12,777,236		32	32	5,008	02/15/2018	1FE	
14314J	AA	8	CARMX 2017-1 A1	.850	PAID ON PRINCIPAL		3,786,045	3,786,045	3,786,045		3,786,045		0		3,786,045				1,341	02/15/2018	1FE	
14314J	AA	8	CARMX 2017-1 A1	.850	TRAVELERS MMLP		18,713,955	18,713,955	18,713,955		18,713,955		(59)		18,713,897		59	59	7,512	02/15/2018	1FE	
13057D	AA	4	CRART 2017-1 A1	.900	TRAVELERS MMLP		24,835,000	24,835,000	24,835,000		24,835,000		(4)		24,834,996		4	4	621	02/15/2018	1FE	
34531E	AA	4	FORDO 2017-A A1	.840	PAID ON PRINCIPAL		8,698,232	8,698,232	8,698,232		8,698,232		0		8,698,232				4,262	02/15/2018	1FE	
34531E	AA	4	FORDO 2017-A A1	.840	TRAVELERS MMLP		38,301,768	38,301,768	38,301,768		38,301,768		(161)		38,301,607		161	161	20,555	02/15/2018	1FE	
3899999	Total - Bonds - Industrial and Miscellaneous						229,106,977	227,975,205	228,556,890	227,367,819	1,268	822,223	0	823,491	0	228,191,310	0	915,667	915,667	2,226,742	XXX	XXX

QE057

**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)
8399997.	Total - Bonds - Part 4.....					369,080,119	367,948,347	377,711,131	367,441,703	1,268	720,396	0	721,665	0	368,163,368	0	916,751	916,751	5,594,290	XXX	XXX
8399999.	Total - Bonds.....					369,080,119	367,948,347	377,711,131	367,441,703	1,268	720,396	0	721,665	0	368,163,368	0	916,751	916,751	5,594,290	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					369,080,119	XXX	377,711,131	367,441,703	1,268	720,396	0	721,665	0	368,163,368	0	916,751	916,751	5,594,290	XXX	XXX

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

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of 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	Carrying Value	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)

**NONE**

## SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
<b>Short Futures</b>																					
<b>Hedging Other</b>																					
TYM7.....	4,000	(4,000,000)	US 10YR NOTE.....	PORTFOLIO HEDGE.....	D-1.....	INTEREST.	06/30/2017	CHICAGO BOARD OF TRADE.....	02/24/2017	125.0086	124.5625	1,784,200	0	0	0	1,784,200	1,784,200	5,800,000	0001	1,000	
13429999. Total-Short Futures-Hedging Other.....												1,784,200	0	0	0	1,784,200	1,784,200	5,800,000	XXX	XXX	
1389999. Total-Short Futures.....												1,784,200	0	0	0	1,784,200	1,784,200	5,800,000	XXX	XXX	
1409999. Total-Hedging Other.....												1,784,200	0	0	0	1,784,200	1,784,200	5,800,000	XXX	XXX	
1449999. TOTAL.....												1,784,200	0	0	0	1,784,200	1,784,200	5,800,000	XXX	XXX	

QE07

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

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
<b>Exchange Traded Derivatives</b>											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	.....0	.....0	.....0	.....1,784,200	.....0	.....0	.....5,800,000	.....5,800,000
0999999. Gross Totals.....				.....0	.....0	.....0	.....1,784,200	.....0	.....0	.....5,800,000	.....5,800,000
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
<b>U.S. Government - Issuer Obligations</b>						
	REPO - CREDIT A TREASURY.....		1.....	19,251,658	19,251,658	04/03/2017.....
	REPO - DAIWA A TREASURY.....		1.....	25,119,114	25,119,114	04/03/2017.....
	REPO - NOMURA A TREASURY.....		1.....	25,119,114	25,119,114	04/03/2017.....
	REPO - ROYAL A TREASURY.....		1.....	6,049,466	6,049,466	04/03/2017.....
0199999.	U.S. Government - Issuer Obligations.....			75,539,352	75,539,352	XXX
0599999.	Total - U.S. Government.....			75,539,352	75,539,352	XXX
6199999.	Total - Issuer Obligations.....			75,539,352	75,539,352	XXX
6699999.	Subtotal - Bonds.....			75,539,352	75,539,352	XXX
9999999.	Totals.....			75,539,352	75,539,352	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....39,168,636 Book/Adjusted Carrying Value \$.....39,168,636
- Average balance for the year: Fair Value \$.....40,545,412 Book/Adjusted Carrying Value \$.....40,545,412
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....75,539,352 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	
<b>Open Depositories</b>								
Bank of America, N.A..... Hartford,CT.....		.....0.000	.....0	.....0	.....805,927	.....644,264	.....(587,383)	XXX
Citibank, N.A. - China..... Shanghai,CH.....		.....0.000	.....0	.....0	.....63,247	.....54,343	.....44,418	XXX
Citibank, N.A..... New Castle,DE.....		.....0.000	.....0	.....0	.....(10,611)	.....0	.....0	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....858,563	.....698,607	.....(542,965)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....858,563	.....698,607	.....(542,965)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....858,563	.....698,607	.....(542,965)	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 March 31, 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	2 Direct Earned Premiums	3 Direct Losses Incurred
.....131,219	.....199,687	.....22,095,131

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