



## 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.....	11,666,878,655	0	11,666,878,655	11,463,198,501
2. Stocks:				
2.1 Preferred stocks.....	1,195,000	0	1,195,000	1,195,000
2.2 Common stocks.....	2,401,749,969	13,502,693	2,388,247,277	2,336,626,889
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).....	28,847,075	0	28,847,075	37,992,363
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	735,024,035	0	735,024,035	729,646,176
4.3 Properties held for sale (less \$.....0 encumbrances).....	12,307,767	0	12,307,767	18,151,427
5. Cash (\$.....22,121,768), cash equivalents (\$.....0) and short-term investments (\$.....313,237,052).....	335,358,820	0	335,358,820	682,742,357
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	806,470,080	51,008,976	755,461,103	747,701,431
9. Receivables for securities.....	1,799,903	0	1,799,903	25,451,138
10. Securities lending reinvested collateral assets.....	139,311,325	0	139,311,325	178,994,193
11. Aggregate write-ins for invested assets.....	(152,150)	0	(152,150)	(64,785)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	16,128,790,478	64,511,669	16,064,278,809	16,221,634,689
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	105,646,052	0	105,646,052	110,462,307
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	675,357,041	41,092,998	634,264,043	652,490,362
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....31,268,261 earned but unbilled premiums).....	1,226,874,892	6,833,214	1,220,041,678	1,134,897,186
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	19,211,058	1,488,163	17,722,895	15,847,005
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	20,509,644	0	20,509,644	35,762,529
16.2 Funds held by or deposited with reinsured companies.....	5,720,126	0	5,720,126	7,199,397
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.....	400,328,765	94,216,301	306,112,464	303,825,019
19. Guaranty funds receivable or on deposit.....	(268,862)	0	(268,862)	37,189
20. Electronic data processing equipment and software.....	75	0	75	113
21. Furniture and equipment, including health care delivery assets (\$.....0).....	15,029,433	15,029,433	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.....	30,707,467	0	30,707,467	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	92,724,218	2,365,384	90,358,834	76,515,709
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	18,720,630,387	225,537,162	18,495,093,225	18,558,671,505
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	18,720,630,387	225,537,162	18,495,093,225	18,558,671,505

## DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(152,150)	0	(152,150)	(64,785)
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).....	(152,150)	0	(152,150)	(64,785)
2501. Equities and deposits in pools and associations.....	20,970,470	0	20,970,470	10,355,049
2502. COLI supplemental benefits trust.....	20,559,527	0	20,559,527	20,262,170
2503. Real estate operating fund.....	18,349,961	852,081	17,497,880	17,797,166
2598. Summary of remaining write-ins for Line 25 from overflow page.....	32,844,260	1,513,303	31,330,957	28,101,324
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	92,724,218	2,365,384	90,358,834	76,515,709

## ST. PAUL FIRE AND MARINE INSURANCE COMPANY

### LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....647,779,508).....	7,591,582,132	7,498,180,997
2. Reinsurance payable on paid losses and loss adjustment expenses.....	286,891,351	280,829,710
3. Loss adjustment expenses.....	1,775,584,625	1,789,419,482
4. Commissions payable, contingent commissions and other similar charges.....	83,526,454	169,365,070
5. Other expenses (excluding taxes, licenses and fees).....	87,774,343	164,897,962
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	85,383,260	91,822,432
7.1 Current federal and foreign income taxes (including \$....(45,385,667) on realized capital gains (losses)).....	42,569,531	8,972,585
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....174,726,865 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).....	2,581,458,524	2,494,094,671
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	13,536,878	13,111,486
12. Ceded reinsurance premiums payable (net of ceding commissions).....	80,789,293	51,725,725
13. Funds held by company under reinsurance treaties.....	2,247,928	2,247,398
14. Amounts withheld or retained by company for account of others.....	31,111,228	28,140,980
15. Remittances and items not allocated.....	17,040,709	19,688,981
16. Provision for reinsurance (including \$....4,236,833 certified).....	17,948,938	17,948,938
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	81,181,900	84,444,135
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	52,733,685
20. Derivatives.....	0	0
21. Payable for securities.....	32,482,115	3,696,852
22. Payable for securities lending.....	139,311,325	178,994,193
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.....	47,650,185	50,124,880
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	12,998,070,718	13,000,440,163
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	12,998,070,718	13,000,440,163
29. Aggregate write-ins for special surplus funds.....	16,105,451	17,537,357
30. Common capital stock.....	20,000,000	20,000,000
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.....	3,238,382,533	3,238,382,533
35. Unassigned funds (surplus).....	2,222,534,524	2,282,311,453
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).....	5,497,022,507	5,558,231,343
38. Totals (Page 2, Line 28, Col. 3).....	18,495,093,225	18,558,671,505

#### DETAILS OF WRITE-INS

2501. Other liabilities.....	43,120,000	43,120,000
2502. Investment real estate liability.....	20,352,562	23,265,986
2503. Retroactive reinsurance reserve assumed.....	300,513	300,786
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(16,122,890)	(16,561,893)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	47,650,185	50,124,880
2901. Special surplus from retroactive reinsurance.....	16,105,451	16,537,357
2902. Guaranty surplus fund.....	0	1,000,000
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).....	16,105,451	17,537,357
3201. ....	0	0
3202. ....	0	0
3203. ....	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$....109,960,622).....	109,652,459	124,305,427	472,026,606
1.2 Assumed..... (written \$....1,426,862,972).....	1,343,901,318	1,290,768,795	5,313,683,055
1.3 Ceded..... (written \$....91,145,749).....	93,412,539	102,944,675	400,094,125
1.4 Net..... (written \$....1,445,677,845).....	1,360,141,238	1,312,129,547	5,385,615,536
DEDUCTIONS:			
2. Losses incurred (current accident year \$....801,524,424):			
2.1 Direct.....	48,521,357	61,794,183	184,551,303
2.2 Assumed.....	755,598,015	692,756,059	2,733,704,895
2.3 Ceded.....	33,059,723	48,270,340	112,011,956
2.4 Net.....	771,059,649	706,279,902	2,806,244,242
3. Loss adjustment expenses incurred.....	145,932,049	143,391,899	631,013,121
4. Other underwriting expenses incurred.....	414,408,463	404,690,108	1,659,688,242
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,331,400,161	1,254,361,909	5,096,945,606
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	28,741,077	57,767,637	288,669,930
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	132,522,534	126,008,371	1,121,667,398
10. Net realized capital gains (losses) less capital gains tax of \$....2,246,722.....	7,026,095	1,689,331	(5,033,151)
11. Net investment gain (loss) (Lines 9 + 10).....	139,548,629	127,697,702	1,116,634,247
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....625,024 amount charged off \$....2,988,875).....	(2,363,852)	(2,227,897)	(9,568,661)
13. Finance and service charges not included in premiums.....	4,965,996	4,627,479	18,705,375
14. Aggregate write-ins for miscellaneous income.....	528,906	(185,179)	(498,026)
15. Total other income (Lines 12 through 14).....	3,131,050	2,214,403	8,638,688
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	171,420,756	187,679,742	1,413,942,865
17. Dividends to policyholders.....	2,378,702	2,342,078	10,679,857
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).....	169,042,054	185,337,664	1,403,263,007
19. Federal and foreign income taxes incurred.....	31,353,803	47,021,343	203,825,992
20. Net income (Line 18 minus Line 19) (to Line 22).....	137,688,251	138,316,321	1,199,437,015
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	5,558,231,343	5,563,272,481	5,563,272,481
22. Net income (from Line 20).....	137,688,251	138,316,321	1,199,437,015
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 \$....6,295,009.....	52,318,643	65,272,694	(339,525,361)
25. Change in net unrealized foreign exchange capital gain (loss).....	4,106,031	16,268,160	9,217,908
26. Change in net deferred income tax.....	(10,911,912)	(7,105,803)	(25,436,479)
27. Change in nonadmitted assets.....	18,590,151	5,761,296	14,705,994
28. Change in provision for reinsurance.....	0	0	(5,440,215)
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.....	(263,000,000)	(217,000,000)	(858,000,000)
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).....	(61,208,835)	1,512,668	(5,041,138)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,497,022,507	5,564,785,149	5,558,231,343

**DETAILS OF WRITE-INS**

0501. ....	0	0	0
0502. ....	0	0	0
0503. ....	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Change in COLI cash values.....	297,357	(633,029)	457,340
1402. Profit and loss, miscellaneous.....	199,968	463,228	1,675,862
1403. Fines and penalties of regulatory authorities.....	82,736	(30,517)	(94,244)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(51,154)	15,138	(2,536,984)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	528,906	(185,179)	(498,026)
3701. ....	0	0	0
3702. ....	0	0	0
3703. ....	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	1,404,562,232	1,331,360,784	5,409,947,210
2. Net investment income.....	156,741,744	143,780,966	1,199,728,017
3. Miscellaneous income.....	3,131,050	2,214,403	8,638,688
4. Total (Lines 1 through 3).....	1,564,435,027	1,477,356,153	6,618,313,915
5. Benefit and loss related payments.....	654,864,717	611,996,404	2,700,644,495
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.....	739,805,567	681,067,343	2,224,983,430
8. Dividends paid to policyholders.....	1,953,309	1,851,898	9,502,675
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	3,579	45,139,055	249,008,915
10. Total (Lines 5 through 9).....	1,396,627,172	1,340,054,699	5,184,139,514
11. Net cash from operations (Line 4 minus Line 10).....	167,807,855	137,301,454	1,434,174,401
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	431,161,577	312,350,109	1,709,082,449
12.2 Stocks.....	19,103,715	7,675,024	45,312,987
12.3 Mortgage loans.....	0	53,647,871	53,647,871
12.4 Real estate.....	24,224,914	4,096,923	4,125,233
12.5 Other invested assets.....	19,247,912	45,042,963	142,648,042
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	29,446	(217,929)	(71,424)
12.7 Miscellaneous proceeds.....	92,119,366	75,816,868	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	585,886,930	498,411,829	1,954,745,157
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	645,877,011	792,298,007	2,710,771,900
13.2 Stocks.....	20,180,408	9,760,031	41,185,669
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	19,465,923	3,062,322	37,593,700
13.5 Other invested assets.....	18,820,883	31,490,884	122,470,709
13.6 Miscellaneous applications.....	0	60,680,667	98,480,932
13.7 Total investments acquired (Lines 13.1 to 13.6).....	704,344,225	897,291,911	3,010,502,911
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).....	(118,457,295)	(398,880,082)	(1,055,757,754)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	263,000,000	217,000,000	858,000,000
16.6 Other cash provided (applied).....	(133,734,097)	39,086,750	76,098,717
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(396,734,097)	(177,913,250)	(781,901,283)
<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).....	(347,383,537)	(439,491,878)	(403,484,636)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	682,742,357	1,086,226,993	1,086,226,993
19.2 End of period (Line 18 plus Line 19.1).....	335,358,820	646,735,115	682,742,357
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bonds.....	4,966,380	4,297,750	31,377,156
20.0002 Interest payment received in securities.....	472,311	512,645	2,015,524
20.0003 Stock distribution from limited partnership.....	0	0	8,068,790
20.0004 Exchange of stock.....	0	727,320	882,531

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

## A. Accounting Practices:

St. Paul Fire and Marine Insurance 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.

	SSAP #	F/S Page	F/S Line #	March 31, 2017	December 31, 2016
<u>Net Income</u>					
1. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	\$ 137,688,251	\$ 1,199,437,015
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>\$ 137,688,251</u>	<u>\$ 1,199,437,015</u>
<u>Surplus</u>					
5. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	\$ 5,497,022,507	\$ 5,558,231,343
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>\$ 5,497,022,507</u>	<u>\$ 5,558,231,343</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

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## NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:			
	1. Less than 12 Months	\$	3,975,343
	2. 12 Months or Longer	\$	172,613
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	\$	328,723,796
	2. 12 Months or Longer	\$	19,613,377

(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**

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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**Note 11 – Debt**

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

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

- A – D. Defined Benefit Plans:
  - No significant change.
  - A(4). Not applicable.
- E. Defined Contribution Plans:
  - No significant change.
- F. Multiemployer Plans:
  - No significant change.
- G. Consolidated/Holding Company Plans:
  - No significant change.
- H. Postemployment Benefits and Compensated Absences:
  - No significant change.
- I. Impact of Medicare Modernization Act of Postretirement Benefits:
  - No significant change.

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

On March 20, 2017, the Company paid ordinary dividends of \$263 million to its parent company, The Travelers Companies, 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:

The Company does not engage in the practice of wash sales, however, in isolated cases in the course of the Company's asset management activities, a security may be sold and repurchased within thirty days of the sale when an opportunity to significantly enhance the Company's total return on the investment is present.

During the quarter ended March 31, 2017, the Company's wash sales for securities with a NAIC designation 3 or below were as follows:

<u>Description</u>	<u>NAIC Designation</u>	<u>Number of Transactions</u>	<u>Book Value of Securities Sold</u>	<u>Cost of Securities Repurchased</u>	<u>Gain/(Loss)</u>
Bonds	3	1	\$ 2,207,324	\$ 1,100,000	\$ 32,675



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

No significant change.

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

No significant change.

**Note 20 – Fair Value Measurements**

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

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

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

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	\$ 500,000	\$ 210,650,288	\$ -	\$ 211,150,288
Common stock				
Industrial and miscellaneous	391,439,395	-	2,157,284	393,596,679
Total securities at fair value	\$ 391,939,395	\$ 210,650,288	\$ 2,157,284	\$ 604,746,967

At March 31, 2017, the Company also holds Level 2 U.S. states, territories and possession bonds and Level 3 nonredeemable preferred stock, both measured and reported at their fair value of \$0.

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

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

Description	Beginning Balance at 1/1/2017	Transfers into Level 3	Transfers out of Level 3	Total gains & (losses) included in Net Income	Total gains & (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 3/31/2017
Common stock	\$ 2,157,284	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 2,157,284

## (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 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)
Short term bonds	\$ 313,237,052	\$ 313,237,052	\$ 62,299,591	\$ 250,937,461	\$ -	\$ -
Long term bonds	11,841,302,416	11,666,878,655	564,642,519	11,274,740,115	1,919,782	-
Preferred stock	1,919,600	1,195,000	1,919,600	-	-	-
Common stock	393,596,679	393,596,679	391,439,395	-	2,157,284	-

(At December 31, 2016)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Cash equivalents	\$ 3,998,085	\$ 3,998,085	\$ -	\$ 3,998,085	\$ -	\$ -
Short term bonds	654,155,786	654,156,701	157,989,652	496,166,134	-	-
Long term bonds	11,601,498,734	11,463,198,501	614,367,303	10,975,504,213	11,627,218	-
Preferred stock	1,816,400	1,195,000	1,816,400	-	-	-
Common stock	388,259,792	388,259,792	386,102,508	-	2,157,284	-

## D. Not applicable.

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## NOTES TO FINANCIAL STATEMENTS

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### **Note 21 – Other Items**

No significant change.

### **Note 22 – Events Subsequent**

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

### **Note 23 – Reinsurance**

No significant change.

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

A – E. Retrospective Premiums:

No significant change.

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

Not applicable.

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

During the period from December 31, 2016 to March 31, 2017, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$35,004,000, 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**

Not significant change.

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

No significant change.

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

No significant change.

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## NOTES TO FINANCIAL STATEMENTS

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**Note 36 – Financial Guaranty Insurance**

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

**GENERAL INTERROGATORIES**

**PART 1 - COMMON INTERROGATORIES**

**GENERAL**

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]
- 2.2 If yes, date of change: \_\_\_\_\_
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes [X] No [ ]
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [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? If yes, attach an explanation. Yes [ ] No [X] N/A [ ]
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/26/2016
- 6.4 By what department or departments?  
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: \$ 17,926,889

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	1,961,871,975	2,008,153,291
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	49,172,636	48,840,265
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 2,011,044,611	\$ 2,056,993,556
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 [ ] No [X]

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 139,311,325

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 139,311,325

16.3 Total payable for securities lending reported on the liability page: \$ 139,311,325

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
The Bank of New York Mellon	225 Liberty Street, New York, NY 10007

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)
CIBC Mellon	320 Bay Street Toronto, ON M5H 4A6	Custodial account for Canadian Branch
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
CBRE Clarion Securities	U
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 [X]

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 [X]

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
106256	CBRE Clarion Securities		SEC # 801-49083	NO
	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 &amp; CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]  
If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]  
If yes, attach an explanation.

- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]

- 3.2 If yes, give full and complete information thereto:

- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [X] No [ ]

- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.000	5.000%	0	0	37,382,824	37,382,824	0	0	220,383	220,383
Total	XXX	XXX	0	0	37,382,824	37,382,824	0	0	220,383	220,383

- 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

**ST. PAUL FIRE AND MARINE INSURANCE COMPANY**  
**SCHEDULE F - CEDED REINSURANCE**

Showing All New Reinsurers - Current Year to Date

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

00000.....	AA-3190913.....	SOMPO JAPAN CANOPIUS REINSURANCE AG.....	CHE.....	UNAUTHORIZED	.....0.....	.....
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**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	165,430	123,587	498,927	2,142,871	35,064,711	40,407,142
2. Alaska.....AK.....L.....	L	245,351	36,486	22,781	49,996	5,354,754	6,241,382
3. Arizona.....AZ.....L.....	L	132,588	36,349	5,389,294	341,676	26,402,058	31,246,928
4. Arkansas.....AR.....L.....	L	225,398	511,749	13,333,388	84,874	13,876,710	14,067,353
5. California.....CA.....L.....	L	5,993,140	7,927,255	5,077,494	8,652,896	167,934,701	210,381,893
6. Colorado.....CO.....L.....	L	2,351,092	2,553,512	2,792,340	2,074,938	47,376,536	56,551,622
7. Connecticut.....CT.....L.....	L	64,443	98,506	(94,584)	2,039,421	21,693,183	34,418,044
8. Delaware.....DE.....L.....	L	13,895	239,015	378,744	87,690	5,122,085	5,814,505
9. District of Columbia.....DC.....L.....	L	14,218	47,464	309,457	160,134	9,060,587	9,285,618
10. Florida.....FL.....L.....	L	5,590,592	5,222,618	5,006,076	1,047,104	67,426,570	75,346,575
11. Georgia.....GA.....L.....	L	78,025	399,468	260,034	738,463	36,724,421	43,963,322
12. Hawaii.....HI.....L.....	L	23,401	2,309	20,948	1,004,901	3,376,087	4,211,266
13. Idaho.....ID.....L.....	L	13,172	15,071	110,932	371	1,661,785	2,300,465
14. Illinois.....IL.....L.....	L	534,119	700,757	1,108,555	8,265,990	98,710,577	129,849,730
15. Indiana.....IN.....L.....	L	125,004	176,311	427,024	1,099,082	15,833,701	23,984,144
16. Iowa.....IA.....L.....	L	92,284	26,463	125,944	266,549	19,636,244	30,592,722
17. Kansas.....KS.....L.....	L	2,019,864	2,339,255	1,108,966	778,469	22,339,801	29,396,808
18. Kentucky.....KY.....L.....	L	404,616	495,934	135,037	127,858	13,549,501	16,879,747
19. Louisiana.....LA.....L.....	L	4,344,308	4,032,270	7,726,480	3,483,365	64,667,766	60,079,021
20. Maine.....ME.....L.....	L	24,487	3,088	276	424,658	2,195,211	2,728,432
21. Maryland.....MD.....L.....	L	43,506	111,448	379,127	546,161	36,664,597	41,933,783
22. Massachusetts.....MA.....L.....	L	112,336	166,213	252,139	17,554,188	45,393,645	63,467,869
23. Michigan.....MI.....L.....	L	365,235	733,396	580,631	458,971	43,154,097	47,644,593
24. Minnesota.....MN.....L.....	L	50,412	309,599	677,298	754,005	62,619,036	70,651,012
25. Mississippi.....MS.....L.....	L	909,697	913,637	341,066	184,823	16,406,363	17,043,707
26. Missouri.....MO.....L.....	L	38,897	175,522	272,996	(57,129)	30,703,645	39,458,554
27. Montana.....MT.....L.....	L	671,098	628,162	13,856	1,156,711	6,038,448	7,212,354
28. Nebraska.....NE.....L.....	L	112,932	93,673	43,910	529,775	15,304,514	15,949,356
29. Nevada.....NV.....L.....	L	(4,491)	90,502	1,523,973	927,752	17,173,941	18,395,127
30. New Hampshire.....NH.....L.....	L	142,212	226,826	70,727	380,134	9,245,916	10,586,115
31. New Jersey.....NJ.....L.....	L	226,632	380,340	465,126	18,746	45,557,688	61,129,394
32. New Mexico.....NM.....L.....	L	3,462,970	6,219,155	3,313,372	2,807,224	36,217,650	38,359,657
33. New York.....NY.....L.....	L	4,961,438	11,294,613	5,121,168	5,389,736	212,000,600	222,758,948
34. North Carolina.....NC.....L.....	L	86,783	100,002	241,282	1,065,231	19,132,207	24,123,610
35. North Dakota.....ND.....L.....	L	2,099,689	4,821,964	940,808	4,013,232	18,945,150	18,104,105
36. Ohio.....OH.....L.....	L	1,265,731	1,216,764	1,054,530	1,771,028	29,254,055	38,239,955
37. Oklahoma.....OK.....L.....	L	4,054,297	3,341,325	3,003,486	10,741,170	35,023,460	36,500,018
38. Oregon.....OR.....L.....	L	36,675	268,814	133,118	78,178	7,588,240	9,244,694
39. Pennsylvania.....PA.....L.....	L	4,108,757	3,632,307	3,940,457	5,350,797	79,865,146	106,677,379
40. Rhode Island.....RI.....L.....	L	3,089	17,254	8,707	13,508	4,172,692	30,716,518
41. South Carolina.....SC.....L.....	L	3,892	26,409	108,880	109,357	11,766,139	14,160,831
42. South Dakota.....SD.....L.....	L	34,603	30,299	(86,388)	258,780	8,848,733	10,038,264
43. Tennessee.....TN.....L.....	L	111,209	299,420	1,394,557	142,259	32,337,350	33,875,651
44. Texas.....TX.....L.....	L	35,055,951	26,641,263	22,440,266	18,080,231	278,182,769	300,938,716
45. Utah.....UT.....L.....	L	292,105	549,081	38,974	646,681	8,761,796	13,170,276
46. Vermont.....VT.....L.....	L	1,381	1,696	25,533	831,551	3,090,701	4,006,555
47. Virginia.....VA.....L.....	L	1,031,764	1,208,394	291,130	193,250	27,785,695	33,525,952
48. Washington.....WA.....L.....	L	90,775	95,302	981,403	3,271,574	25,941,250	28,754,129
49. West Virginia.....WV.....L.....	L	2,346,210	2,069,495	3,587,691	2,962,699	22,638,495	19,232,015
50. Wisconsin.....WI.....L.....	L	51,937	120,913	549,913	980,174	60,813,028	64,757,473
51. Wyoming.....WY.....L.....	L	3,207,277	3,266,269	1,007,431	2,653,483	18,000,374	21,777,077
52. American Samoa.....AS.....N.....	N	0	0	0	0	0	0
53. Guam.....GU.....L.....	L	1,507	1,480	0	0	7,586	6,456
54. Puerto Rico.....PR.....L.....	L	1,872	13,837	0	130,732	1,579,127	1,573,389
55. US Virgin Islands.....VI.....L.....	L	0	36,389	0	0	267,586	257,577
56. Northern Mariana Islands.....MP.....N.....	N	0	0	0	0	0	0
57. Canada.....CAN.....L.....	L	22,317,352	27,254,466	28,682,459	24,119,989	279,407,210	238,811,183
58. Aggregate Other Alien.....OT.....XXX.....	XXX	209,467	105,122	103,596	143,123	8,700,305	14,404,324
59. Totals.....(a).....54.....	(a) 54	109,960,622	121,448,821	125,241,333	141,079,429	2,236,596,220	2,545,233,332

**DETAILS OF WRITE-INS**

58001. CYM Cayman Islands.....XXX.....	XXX	130,056	78,929	0	0	0	0
58002. BMU Bermuda.....XXX.....	XXX	38,168	50,130	0	0	0	19,600
58003. CHE Switzerland.....XXX.....	XXX	16,000	16,213	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....	XXX	25,243	(40,150)	103,596	143,123	8,700,305	14,384,724
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....	XXX	209,467	105,122	103,596	143,123	8,700,305	14,404,324

(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

(DSL) - 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

Q11.1

*Notes:*

\* Denotes affiliated insurer

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

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	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	UDP			0.000		N	
3548	The Travelers Companies, Inc...	24767	41-0406690				St. Paul Fire and Marine Insurance Company.....	CT	RE	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	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	DS	St. Paul Fire and Marine Insurance Company.....	O/B	100.000	The Travelers Companies, Inc.....	Y	

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**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	00000.....	20-3033027..	.....	.....	.....	Yonkers Financing Corp.....	DE.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	NIA.....	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.....	NIA.....	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.....	IA.....	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.....	IA.....	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.....	NIA.....	Farmington Casualty Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	
3548	The Travelers Companies, Inc...	00000.....					8527512 Canada Inc.....	CAN.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	77.520	The Travelers Companies, Inc.....	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.....	AA-1560039..				Travelers Insurance Company of Canada.....	CAN.....	IA.....	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.....	IA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	NIA.....	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.....	IA.....	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.....	NIA.....	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.....	IA.....	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.....	NIA.....	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.....	NIA.....	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.....	IA.....	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.....	IA.....	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.....	NIA.....	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.....	IA.....	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.....	IA.....	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.....	IA.....	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.....	NIA.....	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



**ST. PAUL FIRE AND MARINE INSURANCE 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.....	9,339,779	25,447,115	272.460	49.143
2. Allied lines.....	2,462,934	717,836	29.146	52.267
3. Farmowners multiple peril.....	0	0	0.000	0.000
4. Homeowners multiple peril.....	0	0	0.000	0.000
5. Commercial multiple peril.....	327,049	(540,474)	(165.258)	(78.939)
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	1,890,705	2,184,883	115.559	108.980
9. Inland marine.....	6,140,330	(1,664,375)	(27.106)	39.607
10. Financial guaranty.....	0	0	0.000	0.000
11.1. Medical professional liability - occurrence.....	0	(251,264)	0.000	0.000
11.2. Medical professional liability - claims-made.....	0	(6,321)	0.000	0.000
12. Earthquake.....	100,374	67,006	66.757	39.392
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	129,582	0.000	25.567
16. Workers' compensation.....	217,148	1,054,667	485.690	(136.175)
17.1. Other liability-occurrence.....	48,006,252	23,996,316	49.986	56.492
17.2. Other liability-claims made.....	4,586,456	898,193	19.584	57.281
17.3. Excess workers' compensation.....	0	(366,324)	0.000	0.000
18.1. Products liability-occurrence.....	8,758,368	(8,124,677)	(92.765)	45.969
18.2. Products liability-claims made.....	74,554	(279,605)	(375.036)	540.261
19.1, 19.2. Private passenger auto liability.....	0	1,500,000	0.000	0.000
19.3, 19.4. Commercial auto liability.....	20,530,155	(632,921)	(3.083)	47.919
21. Auto physical damage.....	5,776,147	3,977,925	68.868	28.442
22. Aircraft (all perils).....	0	(9,840)	0.000	0.000
23. Fidelity.....	731,516	370,092	50.592	73.153
24. Surety.....	241,097	20,913	8.674	(1,247.610)
26. Burglary and theft.....	39,250	(28,665)	(73.032)	37.638
27. Boiler and machinery.....	430,344	133,242	30.962	39.406
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	(71,949)	0.000	57.790
35. Totals.....	109,652,459	48,521,357	44.250	49.712
<b>DETAILS OF WRITE-INS</b>				
3401. Tribal workers' compensation.....	0	(71,949)	0.000	57.790
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	(71,949)	0.000	57.790

**PART 2 - DIRECT PREMIUMS WRITTEN**

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	9,088,804	9,088,804	10,042,573
2. Allied lines.....	2,274,282	2,274,282	2,853,197
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	57,756	57,756	374,313
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	1,459,927	1,459,927	1,989,361
9. Inland marine.....	4,958,014	4,958,014	6,591,232
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.....	79,328	79,328	99,929
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.....	221,148	221,148	(29,182)
17.1. Other liability-occurrence.....	49,722,738	49,722,738	53,262,186
17.2. Other liability-claims made.....	2,449,286	2,449,286	6,802,299
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	8,907,421	8,907,421	8,963,000
18.2. Products liability-claims made.....	83,114	83,114	97,966
19.1 19.2. Private passenger auto liability.....	0	0	0
19.3 19.4. Commercial auto liability.....	23,055,845	23,055,845	21,844,203
21. Auto physical damage.....	6,484,018	6,484,018	6,427,980
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	386,388	386,388	1,180,401
24. Surety.....	391,696	391,696	333,345
26. Burglary and theft.....	11,719	11,719	34,088
27. Boiler and machinery.....	329,135	329,135	463,840
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	118,090
35. Totals.....	109,960,622	109,960,622	121,448,821
<b>DETAILS OF WRITE-INS</b>			
3401. Tribal workers' compensation.....	0	0	118,090
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	118,090

**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.....	2,758,758	3,103,226	5,861,984	224,432	18,327	242,758	2,624,031	13,658	2,947,082	5,584,771	89,705	(124,160)	(34,454)
2. 2015.....	507,071	766,778	1,273,849	92,243	4,791	97,034	463,285	6,969	716,129	1,186,383	48,457	(38,889)	9,568
3. Subtotals 2015 + Prior.....	3,265,829	3,870,004	7,135,833	316,675	23,118	339,793	3,087,316	20,626	3,663,211	6,771,153	138,162	(163,049)	(24,887)
4. 2016.....	722,924	1,428,844	2,151,768	251,674	49,292	300,966	661,539	28,568	1,150,577	1,840,684	190,289	(200,406)	(10,117)
5. Subtotals 2016 + Prior.....	3,988,753	5,298,848	9,287,600	568,349	72,410	640,759	3,748,855	49,195	4,813,788	8,611,838	328,451	(363,455)	(35,004)
6. 2017.....	XXX	XXX	XXX	XXX	196,666	196,666	XXX	157,274	598,056	755,329	XXX	XXX	XXX
7. Totals.....	3,988,753	5,298,848	9,287,600	568,349	269,076	837,425	3,748,855	206,468	5,411,843	9,367,167	328,451	(363,455)	(35,004)
8. Prior Year-End's Surplus As Regards Policyholders	5,558,231												
											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. ....8.234 %	2. ....(6.859)%	3. ....(0.377)%
													Col. 13, Line 7 Line 8
													4. ....(0.630)%

Q14

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

**Explanation:**

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

**Bar Code:**



**Overflow Page for Write-Ins**

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Amounts receivable under high deductible policies.....	13,774,895	1,500,225	12,274,670	14,092,060
2505. State surcharges receivable.....	12,101,662	0	12,101,662	11,253,576
2506. Assumed reinsurance receivable and payable.....	3,490,814	0	3,490,814	(112,207)
2507. Other assets.....	1,932,075	0	1,932,075	1,947,090
2508. Suspense, undistributed payments.....	980,556	0	980,556	292,823
2509. Other assets tri-party/tax credit bonds.....	411,802	0	411,802	435,085
2510. Ceded deposit asset.....	139,378	0	139,378	192,897
2511. Other assets nonadmitted.....	13,079	13,079	0	0
2597. Summary of remaining write-ins for Line 25.....	32,844,260	1,513,303	31,330,957	28,101,324

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2504. Interest deposit liability.....	191,595	191,595
2505. Federal excise tax-reins contracts.....	975	975
2506. Escheat liability.....	.65	.65
2507. Retroactive reinsurance reserve ceded.....	(16,315,525)	(16,754,528)
2597. Summary of remaining write-ins for Line 25.....	(16,122,890)	(16,561,893)

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

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Other assets tri-party/tax credit bond income.....	11,232	17,385	71,762
1405. Other expense.....	0	0	(1,786,223)
1406. Retroactive reinsurance gain/loss.....	(62,386)	(2,247)	(822,523)
1497. Summary of remaining write-ins for Line 14.....	(51,154)	15,138	(2,536,984)

**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. HKG Hong Kong, Special Adminis	XXX	11,000	11,182	0	0	0	0
58005. GRC Greece.....	XXX	4,593	0	0	0	0	0
58006. GBR United Kingdom.....	XXX	2,811	114	41,711	41,094	738,154	1,332,644
58007. SGP Singapore.....	XXX	2,567	1,755	4,322	0	143,520	156,487
58008. DEU Germany.....	XXX	1,854	1,600	0	0	0	0
58009. AUS Australia.....	XXX	1,563	1,706	0	0	(6,682)	66,728
58010. CHN China.....	XXX	673	1,925	0	0	0	98,992
58011. FRA France.....	XXX	620	56	0	0	415,000	215,000
58012. ZAF South Africa.....	XXX	350	0	0	0	0	0
58013. IRL Ireland.....	XXX	200	200	0	0	0	87,032
58014. CZE Czech Republic.....	XXX	71	539	0	0	0	0
58015. CHL Chile.....	XXX	55	55	0	0	396,000	396,000
58016. AFG Afghanistan.....	XXX	0	(7,425)	0	0	0	52,500
58017. MEX Mexico.....	XXX	0	0	0	0	0	0
58018. Other Alien Combined.....	XXX	(1,114)	(55,945)	48,899	79,693	6,523,302	11,354,117
58019. BRA Brazil.....	XXX	0	0	0	0	395,000	395,000
58020. BRB Barbados.....	XXX	0	0	0	0	52,255	52,255
58021. JAM Jamaica.....	XXX	0	0	0	0	38,641	38,641
58022. HUN Hungary.....	XXX	0	0	8,664	22,336	5,115	127,664
58023. DNK Denmark.....	XXX	0	0	0	0	0	11,664
58024. ARG Argentina.....	XXX	0	4,089	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	25,243	(40,150)	103,596	143,123	8,700,305	14,384,724

# ST. PAUL FIRE AND MARINE INSURANCE 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.....	785,789,965	781,169,801
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	8,207,852
2.2 Additional investment made after acquisition.....	19,465,923	29,385,848
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	2,956,159	2,905,989
5. Deduct amounts received on disposals.....	24,224,914	4,125,233
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.....	7,808,256	31,754,292
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	776,178,877	785,789,965
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	776,178,877	785,789,965

## 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	41,900,000
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	11,747,871
7. Deduct amounts received on disposals.....	0	53,647,871
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.....	795,625,897	844,428,476
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	3,514,684
2.2 Additional investment made after acquisition.....	18,820,883	118,956,025
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	11,166,714	(10,624,317)
6. Total gain (loss) on disposals.....	0	(768,285)
7. Deduct amounts received on disposals.....	19,247,912	150,716,832
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	104,497	(89,583)
10. Deduct current year's other-than-temporary impairment recognized.....	0	9,074,271
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	806,470,080	795,625,897
12. Deduct total nonadmitted amounts.....	51,008,976	47,924,466
13. Statement value at end of current period (Line 11 minus Line 12).....	755,461,103	747,701,431

## 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.....	13,814,525,268	13,174,782,508
2. Cost of bonds and stocks acquired.....	671,496,110	2,794,301,570
3. Accrual of discount.....	572,382	7,069,612
4. Unrealized valuation increase (decrease).....	47,539,578	(316,229,864)
5. Total gain (loss) on disposals.....	7,500,071	19,245,364
6. Deduct consideration for bonds and stocks disposed of.....	455,231,671	1,786,655,122
7. Deduct amortization of premium.....	16,246,315	60,357,838
8. Total foreign exchange change in book/adjusted carrying value.....	736,299	(739,853)
9. Deduct current year's other-than-temporary impairment recognized.....	1,068,097	16,891,109
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	14,069,823,624	13,814,525,268
11. Deduct total nonadmitted amounts.....	13,502,693	13,504,878
12. Statement value at end of current period (Line 10 minus Line 11).....	14,056,320,931	13,801,020,390

**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).....	9,976,711,357	1,185,714,490	1,447,989,286	(7,986,007)	9,706,450,555			9,976,711,357
2. NAIC 2 (a).....	1,459,783,812	63,691,771	25,421,468	(7,621,396)	1,490,432,720			1,459,783,812
3. NAIC 3 (a).....	436,519,812	80,725,944	21,822,551	(3,462,387)	491,960,818			436,519,812
4. NAIC 4 (a).....	219,573,579	52,378,066	17,804,788	7,760,999	261,907,856			219,573,579
5. NAIC 5 (a).....	23,760,191	8,691,250	2,132,600	(1,903,130)	28,415,711			23,760,191
6. NAIC 6 (a).....	5,004,535	0	4,044,128	(12,361)	948,046			5,004,535
7. Total Bonds.....	12,121,353,287	1,391,201,521	1,519,214,820	(13,224,281)	11,980,115,706	0	0	12,121,353,287
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	0	0	0	0	0			0
9. NAIC 2.....	0	0	0	0	0			0
10. NAIC 3.....	1,195,000	0	0	0	1,195,000			1,195,000
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.....	1,195,000	0	0	0	1,195,000	0	0	1,195,000
15. Total Bonds and Preferred Stock.....	12,122,548,287	1,391,201,521	1,519,214,820	(13,224,281)	11,981,310,706	0	0	12,122,548,287

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

NAIC 1 \$.....313,237,052; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

**SCHEDULE DA - PART 1**

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year To Date	5 Paid for Accrued Interest Year To Date
9199999.....	313,237,052	XXX.....	313,237,052	176,728	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.....	654,156,701	1,052,027,971
2. Cost of short-term investments acquired.....	734,889,199	3,591,476,820
3. Accrual of discount.....	0	3,055
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	254
6. Deduct consideration received on disposals.....	1,075,806,643	3,989,340,626
7. Deduct amortization of premium.....	2,205	10,772
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).....	313,237,052	654,156,701
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	313,237,052	654,156,701

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

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

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

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

**Sch. DB - Verification  
NONE**



## SCHEDULE E- VERIFICATION

## Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	3,998,085	3,098,324
2. Cost of cash equivalents acquired.....	4,996,620	37,726,197
3. Accrual of discount.....	7,036	95,042
4. Unrealized valuation increase (decrease).....	(5,275)	19,336
5. Total gain (loss) on disposals.....	(17)	.228
6. Deduct consideration received on disposals.....	8,996,450	36,941,043
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	3,998,085
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	3,998,085

**SCHEDULE A - PART 2**

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
<b>Acquired by Purchase</b>								
Office Building and Land located at:					0	0	0	0
401 Lennon Lane.....	Walnut Creek	CA	01/13/2004	Various	0	0	0	5,254,984
Other Real Estate Properties:					0	0	0	0
Commercial Industrial Properties:					0	0	0	0
21 warehouses and land located at:					0	0	0	0
Various addresses.....	Denver	CO	05/26/1993	Various	0	0	0	22,041
36 warehouses and land located at:					0	0	0	0
Various addresses.....	Saint Paul	MN	12/31/1990	Various	0	0	0	401,246
6 warehouses and land located at:					0	0	0	0
Hawthorne Business Center.....	Los Angeles	CA	12/31/1990	Various	0	0	0	18,924
14 warehouses.....					0	0	0	0
and land located at:					0	0	0	0
Plymouth Business Center.....	Plymouth	MN	04/01/1992	Various	0	0	0	580,294
Office building.....					0	0	0	0
and land located at:					0	0	0	0
Plymouth Business Center.....	Plymouth	MN	04/01/1992	Various	0	0	0	21,123
8 warehouses and land located at:					0	0	0	0
3835 Knight Road.....	Memphis	TN	12/10/1996	Various	0	0	0	2,676
14 warehouses and land located at:					0	0	0	0
6155 Jimmy Carter Boulevard.....	Atlanta	GA	12/20/1996	Various	0	0	0	40,221
10 warehouses and land located at:					0	0	0	0
4601 South Pinemount.....	Houston	TX	02/20/1997	Various	0	0	0	429,896
12 warehouses and land located at:					0	0	0	0
2042 West Winton.....	Hayward	CA	06/15/1998	Various	0	0	0	104,682
Warehouse and land located at:					0	0	0	0
1520 Broadmoor Blvd.....	Buford	GA	08/31/1998	Various	0	0	0	463
6 warehouses/office.....					0	0	0	0
Various addresses.....	Tampa/St Petersburg	FL	03/22/2004	Various	0	0	0	96,325
Commercial Office Properties:					0	0	0	0
buildings and land located at:					0	0	0	0
6061 South Willow Drive.....	Greenwood Village	CO	12/31/1990	Various	0	0	0	27,609
706 & 730 2nd Avenue South.....					0	0	0	0

QE01



**SCHEDULE A - PART 3**

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
1 warehouse and land located at.....					.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
6100-6250 and 6250 Claude Way East....	Inver Grove Heights.....	MN.	03/31/2017	Written Off - Fully Depreciated.....	.....153,296	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
0199999. Totals.....					.....24,160,015	.....5,282,593	.....16,077,068	.....90,906	.....0	.....0	.....(90,906)	.....0	.....21,268,755	.....24,224,914	.....0	.....2,956,159	.....2,956,159	.....981,361	.....383,260
0399999. Totals.....					.....24,160,015	.....5,282,593	.....16,077,068	.....90,906	.....0	.....0	.....(90,906)	.....0	.....21,268,755	.....24,224,914	.....0	.....2,956,159	.....2,956,159	.....981,361	.....383,260

QE01.2

### SCHEDULE B - PART 2

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

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

**NONE**

QE02

### SCHEDULE B - PART 3

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

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

**NONE**

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>												
	Hancock Capital Partners IV, L.P.....	Boston.....	MA..	Hancock Mezzanine Investments LLC.....		04/04/2008.....	.....2	.....0	.....8,949	.....0	.....1,014,368	.....8.890
	Hancock Capital Partners V, L.P.....	Boston.....	MA..	Hancock Mezzanine Investments LLC.....		11/29/2012.....	.....2	.....0	.....444,864	.....0	.....3,798,116	.....4.770
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								.....0	.....453,812	.....0	.....4,812,484	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>												
	Bacchus Capital, L.P.....	New York.....	NY...	Bacchus Capital.....		01/18/2008.....	.....3	.....0	.....139,567	.....0	.....0	.....12.730
	CapGen Financial Group LP.....	New York.....	NY...	CapGen Financial Group.....		03/27/2008.....	.....3	.....0	.....279,438	.....0	.....783,102	.....6.000
	Carlyle Europe Partners II, L.P.....	London.....	GBR.	The Carlyle Group.....		12/13/2004.....	.....3	.....0	.....1,568	.....0	.....790,504	.....0.440
	Carlyle Europe Partners III, L.P.....	London.....	GBR.	The Carlyle Group.....		02/01/2007.....	.....3	.....0	.....478	.....0	.....909,133	.....0.250
	Carlyle Partners V, L.P.....	Washington.....	DC...	The Carlyle Group.....		05/30/2007.....	.....3	.....0	.....23,469	.....0	.....3,836,849	.....0.130
	Carlyle Partners VI, L.P.....	Washington.....	DC...	The Carlyle Group.....		12/21/2012.....	.....3	.....0	.....1,661,548	.....0	.....7,492,347	.....0.150
	Carlyle U.S. Equity Opportunity Fund, L.P.....	Washington.....	DC...	The Carlyle Group.....		11/06/2012.....	.....3	.....0	.....356,498	.....0	.....898,099	.....1.250
	HCI Equity Partners III, L.P.....	Washington.....	DC...	HCI Equity Partners.....		02/22/2008.....	.....3	.....0	.....52,121	.....0	.....0	.....12.450
	Hellman & Friedman Capital Partners VII, L.P.....	San Francisco.....	CA...	Hellman & Friedman LLC.....		07/21/2009.....	.....3	.....0	.....11,109	.....0	.....540,699	.....0.150
	JFL Equity Investors III, L.P.....	New York.....	NY...	J.F. Lehman & Company.....		09/30/2010.....	.....3	.....0	.....192,715	.....0	.....2,494,708	.....5.230
	MTS Health Investors II, L.P.....	New York.....	NY...	MTS Partners.....		08/17/2007.....	.....3	.....0	.....25,127	.....0	.....975,682	.....10.010
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY...	Neuberger Berman Investment Management.....		04/30/2008.....	.....3	.....0	.....25,283	.....0	.....2,280,899	.....0.970
	Split Rock Partners II, LP.....	Minneapolis.....	MN...	Split Rock Partners Management, LLC.....		05/01/2008.....	.....1	.....0	.....200,000	.....0	.....706,249	.....7.920
	Trident IV, L.P.....	Greenwich.....	CT...	Stone Point Capital LLC.....		04/12/2007.....	.....3	.....0	.....43,952	.....0	.....1,857,646	.....0.800
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....0	.....3,012,874	.....0	.....23,565,917	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>												
	747 Third LLC.....	New York.....	NY...	747 Third LLC.....		02/08/1995.....	.....0	.....0	.....619,357	.....0	.....0	.....50.000
	777 Third LLC.....	New York.....	NY...	777 Third LLC.....		02/08/1995.....	.....0	.....0	.....26,831	.....0	.....0	.....49.500
	Blackstone Real Estate Debt Strategies III, LP.....	New York.....	NY...	Blackstone Group.....		12/22/2015.....	.....0	.....0	.....1,717,397	.....0	.....27,058,425	.....0.870
	Brookfield Strategic Real Estate Partners II.....	Wilmington.....	DE...	Brookfield Strategic Real Estate Partners GP LLC.....		04/17/2015.....	.....0	.....0	.....1,270,117	.....0	.....13,948,891	.....0.280
	Carlyle Realty Partners VII, L.P.....	Wilmington.....	DE...	Carlyle Realty VII, L.L.C.....		05/01/2015.....	.....0	.....0	.....2,035,672	.....0	.....10,425,388	.....0.580
	Orion European Real Estate Fund III, C.V.....	Paris.....	FRA..	Orion European Real Estate.....		05/14/2009.....	.....0	.....0	.....875,894	.....0	.....7,313,172	.....1.450
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								.....0	.....6,545,267	.....0	.....58,745,876	.....XXX.....
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>												
	EnCap Energy Capital Fund IX, L.P.....	Houston.....	TX...	EnCap Investments.....		12/19/2012.....	.....0	.....0	.....700,340	.....0	.....5,464,771	.....0.460
	Encap Energy Capital Fund VIII, L.P.....	Houston.....	TX...	EnCap Investments.....		01/31/2011.....	.....0	.....0	.....116,677	.....0	.....1,019,474	.....0.280
	Encap Energy Capital Fund X, L.P.....	Houston.....	TX...	EnCap Investments.....		03/05/2015.....	.....0	.....0	.....1,653,850	.....0	.....16,973,235	.....0.360
	EnCap Flatrock Midstream Fund II, L.P.....	San Antonio.....	TX...	EnCap Investments.....		05/07/2012.....	.....0	.....0	.....237,440	.....0	.....7,335,718	.....1.010
	EnCap Flatrock Midstream Fund III, L.P.....	San Antonio.....	TX...	EnCap Investments.....		04/09/2014.....	.....0	.....0	.....536,387	.....0	.....12,761,067	.....0.630
	Energy Spectrum Partners V LP.....	Dallas.....	TX...	Energy Spectrum Capital.....		09/30/2007.....	.....0	.....0	.....10,383	.....0	.....1,637,449	.....2.950
	GoldenTree Distressed Debt Fund, L.P.....	New York.....	NY...	Goldentree Asset Management.....		07/06/2010.....	.....0	.....0	.....16,000	.....0	.....1,434,000	.....11.020
	Healthcare Royalty Partners II, L.P.....	Stamford.....	CT...	Cowen Healthcare Royalty Partners.....		02/10/2010.....	.....2	.....0	.....(22,327)	.....0	.....549,571	.....3.060
	Healthcare Royalty Partners, L.P.....	Stamford.....	CT...	Cowen Healthcare Royalty Partners.....		05/08/2008.....	.....2	.....0	.....(913,547)	.....0	.....308,231	.....5.910
	JLL Partners Fund VI, L.P.....	New York.....	NY...	Joseph Littlejohn & Levy.....		06/02/2008.....	.....3	.....0	.....34,780	.....0	.....4,592,751	.....2.680
	KKR Energy Income and Growth Fund I L.P.....	Houston.....	TX...	Kohlberg Kravis Roberts & Co.....		03/03/2014.....	.....0	.....0	.....3,474,703	.....0	.....9,477,183	.....1.730
	Natural Gas Partners IX, L.P.....	Irving.....	TX...	Natural Gas Partners.....		12/31/2009.....	.....0	.....0	.....27,362	.....0	.....219,877	.....0.520
	Natural Gas Partners VIII, L.P.....	Irving.....	TX...	Natural Gas Partners.....		12/31/2009.....	.....0	.....0	.....(635)	.....0	.....1	.....0.620
	NGP Natural Resources X, L.P.....	Irving.....	TX...	Natural Gas Partners.....		10/12/2011.....	.....0	.....0	.....133,740	.....0	.....2,021,458	.....0.800
	SFC Energy Partners II, L.P.....	Denver.....	CO...	SFC Energy Partners.....		03/31/2011.....	.....0	.....0	.....752,173	.....0	.....5,659,887	.....3.350
	Sheridan Production Partners I-A, L.P.....	Houston.....	TX...	Sheridan Production Partners.....		08/03/2007.....	.....0	.....0	.....(2,482,500)	.....0	.....0	.....9.230

QE03

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	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									
	TPF II, L.P.....	Omaha.....	NE...	Tenaska Inc.....		03/21/2008.....	.....0	.....0	.....3,908	.....0	.....2,649,975	.....1.160
	TPH Partners II, L.P.....	Houston.....	TX...	TPH Partners.....		12/18/2013.....	.....0	.....0	.....823,517	.....0	.....3,236,927	.....5.120
	White Deer Energy L.P. II.....	Houston.....	TX...	White Deer Management.....		02/15/2013.....	.....0	.....0	.....1,933,289	.....0	.....9,130,624	.....2.260
	White Deer Energy LP.....	Houston.....	TX...	White Deer Management.....		02/25/2010.....	.....0	.....0	.....75,427	.....0	.....2,839,678	.....3.400
	Yorktown Energy Partners IX, L.P.....	New York.....	NY...	Yorktown Partners.....		10/05/2010.....	.....0	.....0	.....(273,087)	.....0	.....392	.....1.550
	Yorktown Energy Partners VIII, L.P.....	New York.....	NY...	Yorktown Partners.....		12/31/2009.....	.....0	.....0	.....(115,330)	.....0	.....2,793	.....0.830
	Yorktown Energy Partners XI, L.P.....	New York.....	NY...	Yorktown Partners.....		06/10/2016.....	.....0	.....0	.....2,086,378	.....0	.....11,224,417	.....1.630
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....								.....0	.....8,808,929	.....0	.....98,539,480	.....XXX.....
4499999. Subtotal - Unaffiliated.....								.....0	.....18,820,883	.....0	.....185,663,757	.....XXX.....
4699999. Totals.....								.....0	.....18,820,883	.....0	.....185,663,757	.....XXX.....

**SCHEDULE BA - PART 3**

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

QE03.1

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9-14 Changes in Book/Adjusted Carrying Value					15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income	
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)							14 Total Foreign Exchange Change in B./A.C.V.
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated</b>																			
	Hancock Capital Partners IV, L.P.....	Boston.....	MA.	Distribution.....	04/04/2008	03/30/2017	.....456,557	.....0	.....0	.....0	.....0	.....0	.....456,557	.....456,557	.....0	.....0	.....0	.....0	
	Hancock Capital Partners V, L.P.....	Boston.....	MA.	Distribution.....	11/29/2012	03/14/2017	.....763,761	.....0	.....0	.....0	.....0	.....0	.....763,761	.....763,761	.....0	.....0	.....0	.....0	
	Neovara European Mezzanine Partners 2003-B, L.P....	New York.....	NY...	Liquidation.....	06/08/2004	03/31/2017	.....246,911	.....0	.....0	.....0	.....0	.....0	.....246,911	.....246,911	.....0	.....0	.....0	.....16,632	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								.....1,467,229	.....0	.....0	.....0	.....0	.....0	.....1,467,229	.....1,467,229	.....0	.....0	.....0	.....16,632
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>																			
	CapGen Financial Group LP.....	New York.....	NY..	Distribution.....	03/27/2008	02/27/2017	.....4,125,982	.....0	.....0	.....0	.....0	.....0	.....4,125,982	.....4,125,982	.....0	.....0	.....0	.....0	
	Carlyle Europe Partners II, L.P.....	London.....	GBR	Distribution.....	12/13/2004	01/31/2017	.....793,004	.....0	.....0	.....0	.....0	.....0	.....793,004	.....793,004	.....0	.....0	.....0	.....0	
	Carlyle U.S. Equity Opportunity Fund, L.P.....	Washington.....	DC..	Distribution.....	11/06/2012	01/04/2017	.....42,492	.....0	.....0	.....0	.....0	.....0	.....42,492	.....42,492	.....0	.....0	.....0	.....0	
	HCI Equity Partners III, L.P.....	Washington.....	DC..	Distribution.....	02/22/2008	02/09/2017	.....95,602	.....0	.....0	.....0	.....0	.....0	.....95,602	.....95,602	.....0	.....0	.....0	.....0	
	MTS Health Investors II, L.P.....	New York.....	NY..	Distribution.....	08/17/2007	03/20/2017	.....3,317,852	.....0	.....0	.....0	.....0	.....0	.....3,317,852	.....3,317,852	.....0	.....0	.....0	.....0	
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY..	Distribution.....	04/30/2008	03/17/2017	.....436,090	.....0	.....0	.....0	.....0	.....0	.....436,090	.....436,090	.....0	.....0	.....0	.....0	
	One Rock Capital Partners, LP.....	New York.....	NY..	Distribution.....	02/07/2014	02/21/2017	.....1,498,504	.....0	.....0	.....0	.....0	.....0	.....1,498,504	.....1,498,504	.....0	.....0	.....0	.....0	
	Trident IV, L.P.....	Greenwich.....	CT..	Distribution.....	04/12/2007	03/29/2017	.....1,193,242	.....0	.....0	.....0	.....0	.....0	.....1,193,242	.....1,193,242	.....0	.....0	.....0	.....0	
	Century Capital Partners III, L.P.....	Boston.....	MA.	Liquidation.....	09/30/2002	03/21/2017	.....13,866	.....3,953	.....0	.....0	.....0	.....3,953	.....17,819	.....17,819	.....0	.....0	.....0	.....5,953	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								.....11,516,634	.....3,953	.....0	.....0	.....0	.....3,953	.....11,520,587	.....11,520,587	.....0	.....0	.....0	.....5,953
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																			
	777 Third LLC.....	New York.....	NY..	Distribution.....	02/08/1995	03/13/2017	.....352,714	.....0	.....0	.....0	.....0	.....0	.....352,714	.....352,714	.....0	.....0	.....0	.....0	
	Miller Global Fund VI LLC.....	Denver.....	CO.	Distribution.....	02/29/2008	03/31/2017	.....67,260	.....0	.....0	.....0	.....0	.....0	.....67,260	.....67,260	.....0	.....0	.....0	.....0	
	Pearlmark MultiFamily Partners, LLC.....	Chicago.....	IL...	Distribution.....	09/26/2007	03/29/2017	.....39,694	.....0	.....0	.....0	.....0	.....0	.....39,694	.....39,694	.....0	.....0	.....0	.....0	
	Savanna Real Estate Fund I, L.P.....	New York.....	NY..	Distribution.....	11/29/2007	02/09/2017	.....59,296	.....0	.....0	.....0	.....0	.....0	.....59,296	.....59,296	.....0	.....0	.....0	.....0	
	Secured Capital Japan Real Estate Partners Asia, LP.	Los Angeles.....	CA..	Distribution.....	03/30/2007	03/30/2017	.....554,090	.....0	.....0	.....0	.....0	.....0	.....554,090	.....554,090	.....0	.....0	.....0	.....0	
	Tishman Speyer Real Estate Venture VII, L.P.....	New York.....	NY..	Distribution.....	05/03/2007	03/31/2017	.....664,337	.....0	.....0	.....0	.....0	.....0	.....664,337	.....664,337	.....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																
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																	1,737,391	0	0	0	0	0	0	0	0	0	1,737,391	1,737,391	0	0	0	0	0	0
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>																																			
	Promenade Partners, LLC	Oakbrook	IL	Return of Capital	09/29/2005	03/30/2017	437,726	0	0	0	0	0	0	437,726	437,726	0	0	0	0	0															
1899999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																	437,726	0	0	0	0	0	0	0	0	0	0	0	0	0	0			
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																																			
QE03.2	A&M Capital Partners, LP	New York	NY	Distribution	01/31/2014	02/22/2017	1,122,443	0	0	0	0	0	0	1,122,443	1,122,443	0	0	0	0	0															
	Arclight Energy Partners Fund V, L.P.	Boston	MA	Distribution	07/29/2011	03/20/2017	874	0	0	0	0	0	0	874	874	0	0	0	0	0															
	Content Partners Fund 3 LP	Los Angeles	CA	Distribution	04/10/2014	03/16/2017	878,294	0	0	0	0	0	0	878,294	878,294	0	0	0	0	0															
	EnCap Energy Capital Fund IX, L.P.	Houston	TX	Distribution	12/19/2012	03/31/2017	1,609,772	0	0	0	0	0	0	1,609,772	1,609,772	0	0	0	0	0	0														
	Encap Energy Capital Fund VII, L.P.	Houston	TX	Distribution	07/31/2007	03/10/2017	114,406	0	0	0	0	0	0	114,406	114,406	0	0	0	0	0	0														
	Encap Energy Capital Fund VIII, L.P.	Houston	TX	Distribution	01/31/2011	03/31/2017	291,707	0	0	0	0	0	0	291,707	291,707	0	0	0	0	0	0														
	Encap Energy Capital Fund X, L.P.	Houston	TX	Distribution	03/05/2015	03/30/2017	1,292,628	0	0	0	0	0	0	1,292,628	1,292,628	0	0	0	0	0	0														
	EnCap Flatrock Midstream Fund II, L.P.	San Antonio	TX	Distribution	05/07/2012	03/10/2017	297,536	0	0	0	0	0	0	297,536	297,536	0	0	0	0	0	0														
	Healthcare Royalty Partners II, L.P.	Stamford	CT	Distribution	02/10/2010	03/29/2017	13,536	0	0	0	0	0	0	13,536	13,536	0	0	0	0	0	0														
	Healthcare Royalty Partners, L.P.	Stamford	CT	Distribution	05/08/2008	03/29/2017	(867,114)	0	0	0	0	0	0	(867,114)	(867,114)	0	0	0	0	0	0														
	KKR Energy Income and Growth Fund I L.P.	Houston	TX	Distribution	03/03/2014	03/20/2017	204,846	0	0	0	0	0	0	204,846	204,846	0	0	0	0	0	0														
	Lighthouse Capital Partners VI, L.P.	Boston	MA	Distribution	05/15/2007	03/17/2017	147,750	0	0	0	0	0	0	147,750	147,750	0	0	0	0	0	0														
	Natural Gas Partners IX, L.P.	Irving	TX	Distribution	12/31/2009	03/16/2017	353,268	0	0	0	0	0	0	353,268	353,268	0	0	0	0	0	0														
	NGP Natural Resources X, L.P.	Irving	TX	Distribution	10/12/2011	03/30/2017	262,653	0	0	0	0	0	0	262,653	262,653	0	0	0	0	0	0														
	Oaktree Principal Fund V, L.P.	Los Angeles	CA	Distribution	02/18/2010	02/20/2017	159,206	0	0	0	0	0	0	159,206	159,206	0	0	0	0	0	0														
Sheridan Production Partners I-A, L.P.	Houston	TX	Distribution	08/03/2007	03/31/2017	(2,482,500)	0	0	0	0	0	0	(2,482,500)	(2,482,500)	0	0	0	0	0	0															
TPF II, L.P.	Omaha	NE	Distribution	03/21/2008	01/16/2017	182,857	0	0	0	0	0	0	182,857	182,857	0	0	0	0	0	0															
Wayzata Opportunities Fund II, LP	Wayzata	MN	Distribution	11/02/2007	03/16/2017	252,332	0	0	0	0	0	0	252,332	252,332	0	0	0	0	0	0															
White Deer Energy L.P. II	Houston	TX	Distribution	02/15/2013	02/21/2017	365,815	0	0	0	0	0	0	365,815	365,815	0	0	0	0	0	0															
Yorktown Energy Partners VIII, L.P.	New York	NY	Distribution	12/31/2009	02/23/2017	(115,330)	0	0	0	0	0	0	(115,330)	(115,330)	0	0	0	0	0	0															
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																	4,084,979	0	0	0	0	0	0	4,084,979	4,084,979	0	0	0	0	0				
4499999	Subtotal - Unaffiliated																	18,806,233	3,953	0	0	0	0	0	18,810,186	18,810,186	0	0	0	0	22,585				
4599999	Subtotal - Affiliated																	437,726	0	0	0	0	0	0	437,726	437,726	0	0	0	0	0	0			
4699999	Totals																	19,243,959	3,953	0	0	0	0	0	19,247,912	19,247,912	0	0	0	0	22,585				



**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>									
912828	QB 9 U S TREASURY NOTES 2.875 2018 03		03/28/2017	NOMURA SECURITIES INTL		10,178,549	10,000,000	142,170	1
38375B	ZA 3 GNR 2012-H27 HA CMO 2.000 2062 11		03/20/2017	PAR WRITE-UP		115,437	115,437	0	1
38375B	C9 1 GNR 2012-H31 HA CMO 1.650 2062 10		03/20/2017	PAR WRITE-UP		70,685	70,685	0	1
38375B	G2 2 GNR 2013-H03 HA 1.750 2062 12		03/20/2017	PAR WRITE-UP		18,364	18,364	0	1
38375B	R5 3 GNR 2013-H07 LA 1.650 2063 03		03/20/2017	PAR WRITE-UP		37,331	37,331	0	1
38375U	JP 6 GNR 2014-H12 KA 2.750 2064 05		03/20/2017	PAR WRITE-UP		49,329	49,329	0	1
38376R	ML 7 GNR 2015-H32 KA 2.700 2065 12		03/20/2017	PAR WRITE-UP		152,791	152,791	0	1
36230S	DW 1 G2 757317 4.317 2061 02		03/20/2017	PAR WRITE-UP		28,374	28,374	0	1
83162C	YH 0 SBAP 2017-20B 1 2.820 2037 02		02/09/2017	VARIOUS		21,000,000	21,000,000	0	1
0599999	Total - Bonds - U.S. Government					31,650,860	31,472,311	142,170	.XXX
<b>Bonds - All Other Government</b>									
13509P	FY 4 CANADA HOUSING TRUST 1.750 2022 06		03/14/2017	VARIOUS		2,998,380	3,000,000	0	1FE
68323A	EA 8 ONTARIO (PROVINCE OF) 1.350 2022 03		03/01/2017	NATIONAL BANK OF CANADA FINANCIAL		1,964,180	2,000,000	13,241	1FE
G9T44M	HH 8 UK GILT TREASURY P-1.5M 1.750 2019 07	B	01/23/2017	RBC DOMINION GLOBAL MARKETS		2,007,135	1,935,950	281	1FE
1099999	Total - Bonds - All Other Government					6,969,695	6,935,950	13,522	.XXX
<b>Bonds - U.S. Political Subdivisions of States</b>									
012662	GL 0 ALBEMARLE CO GENERAL OBL 3.250 2036 06		02/22/2017	CITIGROUP GLOBAL MARKETS		1,996,387	2,025,000	0	1FE
132285	4K 0 CAMBRIDGE GEN OBLIG LTD 3.250 2035 02		03/01/2017	MORGAN STANLEY		981,991	990,000	0	1FE
134159	XL 1 CAMPBELL UNION HIGH SCH 4.000 2032 08		02/07/2017	RBC CAPITAL MARKETS		1,332,338	1,250,000	0	1FE
16532L	KX 3 CHESAPEAKE GENERAL OBLIG 4.000 2033 08		03/13/2017	BAS-MERRILL LYNCH		3,530,514	3,345,000	0	1FE
239019	V3 3 DAVIS CO SCH DIST GO S20 3.500 2036 06		03/22/2017	CITIGROUP GLOBAL MARKETS		5,925,288	5,975,000	0	1FE
283461	G5 4 EL PASO CO SCH DIST #020 5.000 2035 12		01/12/2017	RBC CAPITAL MARKETS		2,118,691	1,805,000	0	1FE
346623	FS 5 FORSYTH CO GENERAL OBLIG 3.500 2037 03		02/21/2017	CITIGROUP GLOBAL MARKETS		3,236,414	3,255,000	0	1FE
431621	SX 0 HILLIARD SCHOOL DISTRICT 4.000 2037 12		01/18/2017	FIFTH THIRD SECURITIES		1,411,685	1,345,000	0	1FE
480772	QX 3 JORDAN SCHOOL DISTRICT G 3.250 2033 06		02/09/2017	J P MORGAN CHASE SECURITIES INC		2,446,840	2,450,000	0	1FE
480772	RA 2 JORDAN SCHOOL DISTRICT G 3.375 2036 06		02/09/2017	J P MORGAN CHASE SECURITIES INC		2,664,009	2,700,000	0	1FE
498531	KF 8 KLEIN ISD GENERAL OBLIGA 5.000 2037 08		01/11/2017	RAYMOND JAMES & ASSOC		1,741,905	1,500,000	1,458	1FE
687908	HH 9 OSHKOSH AREA SCHOOL DIST 3.375 2032 03		03/08/2017	CITIGROUP GLOBAL MARKETS		870,406	875,000	0	1FE
687908	HL 0 OSHKOSH AREA SCHOOL DIST 3.625 2035 03		03/08/2017	CITIGROUP GLOBAL MARKETS		968,070	970,000	0	1FE
789177	QU 9 SAINT CLOUD ISD #742 GO 4.000 2034 02		01/19/2017	ROBERT W BAIRD & CO		2,640,500	2,500,000	0	1FE
789177	QX 3 SAINT CLOUD ISD #742 GO 4.000 2037 02		01/19/2017	ROBERT W BAIRD & CO		1,538,664	1,470,000	0	1FE
792881	6T 6 ST PAUL GENERAL OBLIGATI 3.375 2035 12		03/08/2017	PIPER JAFFRAY		748,060	760,000	0	1FE
866045	NC 7 SUMMIT CO SCH DIST #RE00 5.000 2032 12		01/24/2017	GEORGE K BAUM & CO		1,950,897	1,665,000	0	1FE
866045	NF 0 SUMMIT CO SCH DIST #RE00 5.000 2035 12		01/24/2017	GEORGE K BAUM & CO		2,781,096	2,400,000	0	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					38,883,754	37,280,000	1,458	.XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
090132	AP 6 BILLINGS SEWER SYSTEM RE 5.000 2030 07		01/26/2017	PIPER JAFFRAY		883,354	745,000	0	1FE
090132	AS 0 BILLINGS SEWER SYSTEM RE 5.000 2033 07		01/26/2017	PIPER JAFFRAY		876,120	750,000	0	1FE
090132	AV 3 BILLINGS SEWER SYSTEM RE 4.000 2036 07		01/26/2017	PIPER JAFFRAY		806,341	775,000	0	1FE
13048T	GT 4 CALIFORNIA MUNI FIN AUTH .810 2035 11		03/23/2017	BAS-MERRILL LYNCH		13,300,000	13,300,000	4,227	1FE
254845	NU 0 DIST COLUMBIA WTR & SWR 5.000 2037 10		01/31/2017	GOLDMAN SACHS & CO		4,609,880	4,000,000	0	1FE
402207	AD 6 GULF COAST INDL DEV AUTH .930 2041 11		03/24/2017	J P MORGAN CHASE SECURITIES INC		74,465,000	74,465,000	25,787	1FE
402230	ER 3 GULF COAST WASTE DISP AU .880 2024 10		03/22/2017	BAS-MERRILL LYNCH		24,250,000	24,250,000	8,258	1FE
425538	DB 8 HENNEPIN CO SALES TAX RE 5.000 2030 12		01/10/2017	BAS-MERRILL LYNCH		14,237,240	11,750,000	0	1FE
462460	5R 3 IOWA HIGHER ED (GRINNELL 5.000 2034 12		01/11/2017	GEORGE K BAUM & CO		2,262,221	1,920,000	0	1FE
59266T	MQ 1 METRO WATER DIST SO CAL .750 2037 07		03/23/2017	RBC CAPITAL MARKETS		23,000,000	23,000,000	6,730	1FE

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**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)
59266T MS 7	METRO WATER DIST SO CAL	.720 2037 07		03/23/2017	U S BANCORP		33,635,000	33,635,000	9,897	1FE
59266T MV 0	METRO WATER DIST SO CAL	.670 2047 07		03/23/2017	CITIGROUP GLOBAL MARKETS		13,860,000	13,860,000	4,006	1FE
646066 P7 9	NEW JERSEY EDL FACS (PRI	4.000 2036 07		03/07/2017	GOLDMAN SACHS & CO		5,266,250	5,000,000	0	1FE
679111 WQ 3	OKLAHOMA TURNPIKE AUTH R	4.000 2036 01		01/31/2017	WELLS FARGO SECURITIES		2,494,027	2,450,000	0	1FE
899656 QW 5	TULSA MET UTILITY AUTH R	3.125 2030 02		01/24/2017	CITIGROUP GLOBAL MARKETS		4,160,061	4,180,000	0	1FE
914455 QW 3	UNIVERSITY OF MICHIGAN R	5.000 2035 04		01/11/2017	MORGAN STANLEY		2,367,940	2,000,000	0	1FE
914455 QX 1	UNIVERSITY OF MICHIGAN R	5.000 2036 04		01/11/2017	MORGAN STANLEY		3,540,330	3,000,000	0	1FE
914455 HD 5	UNIVERSITY OF MICHIGAN R	.780 2038 04		03/24/2017	BAS-MERRILL LYNCH		27,985,000	27,985,000	8,365	1FE
919061 EH 0	VALDEZ ALASKA MARINE TER	.750 2029 12		03/22/2017	BAS-MERRILL LYNCH		32,785,000	32,785,000	11,165	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						284,783,764	279,850,000	78,435	XXX

**Bonds - Industrial and Miscellaneous**

002824 BJ 8	ABBOTT LABORATORIES	2.000 2018 09		03/20/2017	EXCHANGED		999,300	1,000,000	389	2FE
002824 BL 3	ABBOTT LABORATORIES	3.250 2023 04		03/20/2017	EXCHANGED		1,970,820	2,000,000	28,347	2FE
002824 BM 1	ABBOTT LABORATORIES	3.875 2025 09		03/20/2017	EXCHANGED		1,996,260	2,000,000	1,507	2FE
00101J AH 9	ADT CORP	4.125 2023 06		01/06/2017	KEYBANC CAPITAL MARK		967,500	1,000,000	2,979	3FE
00817Y AQ 1	AETNA INC	3.500 2024 11		03/01/2017	CREDIT SUISSE FIRST BOSTON		1,024,320	1,000,000	10,792	2FE
010392 FQ 6	ALABAMA POWER CO	2.450 2022 03		02/27/2017	CITIGROUP GLOBAL MARKETS		999,180	1,000,000	0	1FE
0258M0 EG 0	AMERICAN EXPRESS CREDIT	2.700 2022 03		03/02/2017	VARIOUS		1,994,530	2,000,000	300	1FE
032095 AG 6	AMPHENOL CORP	3.200 2024 04		03/29/2017	WELLS FARGO SECURITIES		998,880	1,000,000	0	2FE
037833 CJ 7	APPLE INC	3.350 2027 02		02/02/2017	DEUTSCHE BANC		2,000,000	2,000,000	0	1FE
038222 AL 9	APPLIED MATERIALS	3.300 2027 04		03/28/2017	J P MORGAN CHASE SECURITIES INC		996,450	1,000,000	0	1FE
038522 AP 3	ARAMARK SERVICES INC (14	5.000 2025 04		03/09/2017	GOLDMAN SACHS & CO		4,000,000	4,000,000	0	3FE
053332 AR 3	AUTOZONE INC	3.250 2025 04		03/21/2017	BAS-MERRILL LYNCH		980,080	1,000,000	14,354	2FE
05508R AE 6	B&G FOODS INC	5.250 2025 04		03/29/2017	BARCLAYS CAPITAL INC		1,000,000	1,000,000	0	4FE
06051G FZ 7	BANK OF AMERICA CORP	2.503 2022 10		01/06/2017	BAS-MERRILL LYNCH		967,740	1,000,000	5,562	2FE
06051G GF 0	BANK OF AMERICA CORP	3.824 2028 01		01/17/2017	BAS-MERRILL LYNCH		1,000,000	1,000,000	0	2FE
06406R AB 3	BANK OF NEW YORK MELLON	3.442 2028 02		01/31/2017	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	1FE
075887 BF 5	BECTON DICKINSON	3.734 2024 12		03/22/2017	BAS-MERRILL LYNCH		1,030,580	1,000,000	10,580	2FE
09247X AN 1	BLACKROCK INC	3.200 2027 03		03/21/2017	BAS-MERRILL LYNCH		1,991,900	2,000,000	0	1FE
09628U AA 4	BLUELINE RENTAL CORP (14	9.250 2024 03		03/06/2017	VARIOUS		2,122,500	2,100,000	0	5FE
097023 BU 8	BOEING CO	2.800 2027 03		02/14/2017	CITIGROUP GLOBAL MARKETS		976,980	1,000,000	0	1FE
10112R AY 0	BOSTON PROPERTIES LP	2.750 2026 10		03/06/2017	MORGAN STANLEY		1,698,398	1,843,000	28,439	2FE
07330N AQ 8	BRANCH BANKING & TRUST	2.625 2022 01		01/23/2017	MORGAN STANLEY		999,310	1,000,000	0	1FE
110122 BB 3	BRISTOL-MYERS SQUIBB	3.250 2027 02		02/23/2017	VARIOUS		1,992,990	2,000,000	90	1FE
11134L AE 9	BROADCOM CORP / CAYMAN F	3.625 2024 01		01/11/2017	CREDIT SUISSE FIRST BOSTON		998,960	1,000,000	0	2FE
11134L AG 4	BROADCOM CORP / CAYMAN F	3.875 2027 01		01/11/2017	DEUTSCHE BANC		995,580	1,000,000	0	2FE
114259 AN 4	BROOKLYN UNION GAS	3.407 2026 03	C	03/22/2017	BAS-MERRILL LYNCH		1,011,610	1,000,000	1,609	1FE
12189L BA 8	BURLINGTON NORTHERN SANT	3.250 2027 06		03/07/2017	VARIOUS		1,996,580	2,000,000	90	1FE
12673P AH 8	CA INC	3.600 2022 08		03/15/2017	J P MORGAN CHASE SECURITIES INC		999,100	1,000,000	0	2FE
128195 AN 4	CALATLANTIC GROUP INC	5.250 2026 06		03/30/2017	VARIOUS		4,607,663	4,645,000	60,086	3FE
85375C BE 0	CALATLANTIC GROUP INC	5.875 2024 11		03/30/2017	MIZUHO INTERNATIONAL PLC		1,045,000	1,000,000	0	3FE
150191 AJ 3	CEDAR FAIR LP/CA	5.375 2024 06		03/07/2017	CITIGROUP GLOBAL MARKETS		1,030,000	1,000,000	14,781	4FE
15089Q AC 8	CELANESE US HOLDINGS	5.875 2021 06		02/16/2017	BARCLAYS CAPITAL INC		1,113,970	1,000,000	10,934	2FE
15189X AR 9	CENTERPOINT ENERGY HOUST	3.000 2027 02		01/09/2017	MIZUHO INTERNATIONAL PLC		993,460	1,000,000	0	1FE
17252M AN 0	CINTAS CORP NO 2	3.700 2027 04		03/09/2017	J P MORGAN CHASE SECURITIES INC		1,992,320	2,000,000	0	1FE
20030N BY 6	COMCAST CORP	3.300 2027 02		01/05/2017	WELLS FARGO SECURITIES		1,996,060	2,000,000	0	1FE

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**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)
20337Y AA 5	COMMSCOPE TECHNOLOGIES L 6.000 2025 06.....		03/22/2017.....	CITIGROUP GLOBAL MARKETS.....		4,150,000	4,000,000	68,000	4FE
20338H AB 9	COMMSCOPE TECHNOLOGIES L 5.000 2027 03.....		03/09/2017.....	VARIOUS.....		6,003,750	6,000,000	.69	3FE
20605P AE 1	CONCHO RESOURCES 5.500 2023 04.....		01/23/2017.....	VARIOUS.....		1,129,615	1,089,000	18,064	3FE
207597 EJ 0	CONNECTICUT LIGHT AND PO 3.200 2027 03.....		03/02/2017.....	GOLDMAN SACHS & CO.....		996,600	1,000,000	.0	1FE
20826F AQ 9	CONOCOPHILLIPS 4.950 2026 03.....		03/31/2017.....	HSBC.....		2,222,620	2,000,000	.0	1FE
212015 AL 5	CONTINENTAL RESOURCES 4.500 2023 04.....		02/13/2017.....	VARIOUS.....		4,436,875	4,500,000	60,125	3FE
219350 BB 0	CORNING INC 2.900 2022 05.....		01/05/2017.....	AMHERST PIERPONT SEC.....		1,008,110	1,000,000	4,431	2FE
224044 CG 0	COX COMMUNICATIONS INC ( 3.350 2026 09.....		03/15/2017.....	JEFFERIES & CO INC.....		151,819	158,000	.74	2FE
22819K AA 8	CROWN AMERICAS (144A) 4.250 2026 09.....		01/23/2017.....	WELLS FARGO SECURITIES.....		1,920,000	2,000,000	30,931	4FE
22822V AA 9	CROWN CASTLE INTL CORP 3.400 2021 02.....		02/01/2017.....	JEFFERIES & CO INC.....		380,246	375,000	6,056	2FE
22822V AE 1	CROWN CASTLE INTL CORP 4.000 2027 03.....		02/01/2017.....	VARIOUS.....		1,992,290	2,000,000	444	2FE
228255 AH 8	CROWN CORK & SEAL CO INC 7.375 2026 12.....		03/22/2017.....	KEYBANC CAPITAL MARK.....		3,427,500	3,000,000	62,688	4FE
22966R AC 0	CUBESMART LP 4.000 2025 11.....		03/30/2017.....	WELLS FARGO SECURITIES.....		1,013,430	1,000,000	.0	2FE
233851 CS 1	DAIMLER FINANCE (144A) 2.850 2022 01.....	C.	01/03/2017.....	J P MORGAN CHASE SECURITIES INC.....		998,890	1,000,000	.0	1FE
233851 CU 6	DAIMLER FINANCE (144A) 3.450 2027 01.....	C.	01/03/2017.....	J P MORGAN CHASE SECURITIES INC.....		995,980	1,000,000	.0	1FE
25272K AW 3	DIAMOND 1 FIN/DIAMOND 2 7.125 2024 06.....		02/08/2017.....	VARIOUS.....		6,325,000	5,750,000	63,630	3FE
25470D AL 3	DISCOVERY COMMUNICATIONS 4.900 2026 03.....		02/28/2017.....	J P MORGAN CHASE SECURITIES INC.....		1,050,380	1,000,000	272	2FE
25470D AM 1	DISCOVERY COMMUNICATIONS 3.800 2024 03.....		02/28/2017.....	RBC CAPITAL MARKETS.....		998,110	1,000,000	.0	2FE
23331A BG 3	DR HORTON 4.750 2023 02.....		01/06/2017.....	ROBERT W BAIRD & CO.....		1,035,000	1,000,000	19,264	2FE
26444H AC 5	DUKE ENERGY FLORIDA 3.200 2027 01.....		01/03/2017.....	BAS-MERRILL LYNCH.....		999,400	1,000,000	.0	1FE
27003B AA 3	EAGLE II ACQUISITION CO 6.000 2025 04.....		03/15/2017.....	J P MORGAN CHASE SECURITIES INC.....		1,000,000	1,000,000	.0	4FE
28470R AC 6	ELDORADO RESORTS INC 7.000 2023 08.....		02/03/2017.....	BARCLAYS CAPITAL INC.....		2,132,500	2,000,000	2,722	4FE
268648 AN 2	EMC CORP 3.375 2023 06.....		01/09/2017.....	MORGAN STANLEY.....		935,000	1,000,000	3,844	3FE
26884A BF 9	ERP OPERATING LP 2.850 2026 11.....		02/10/2017.....	RBC CAPITAL MARKETS.....		943,280	1,000,000	9,738	1FE
29736R AJ 9	ESTEE LAUDER CO 3.150 2027 03.....		03/08/2017.....	VARIOUS.....		1,981,940	2,000,000	2,975	1FE
31428X BM 7	FEDEX CORP 3.300 2027 03.....		01/03/2017.....	WELLS FARGO SECURITIES.....		1,991,960	2,000,000	.0	2FE
32008D AA 4	FIRST DATA CORP (144A) 5.000 2024 01.....		03/08/2017.....	SUNTRUST.....		505,000	500,000	4,028	3FE
337738 AP 3	FISERV INC 3.850 2025 06.....		01/10/2017.....	BARCLAYS CAPITAL INC.....		1,029,660	1,000,000	4,492	2FE
345397 YL 1	FORD MOTOR CREDIT CO LLC 3.339 2022 03.....		03/28/2017.....	CITIGROUP GLOBAL MARKETS.....		2,000,000	2,000,000	.0	2FE
35802X AF 0	FRESENIUS MED (144A) 5.875 2022 01.....	C.	01/25/2017.....	WELLS FARGO SECURITIES.....		2,172,500	2,000,000	58,750	3FE
370334 BZ 6	GENERAL MILLS INC 3.200 2027 02.....		01/09/2017.....	BARCLAYS CAPITAL INC.....		1,991,600	2,000,000	.0	2FE
36162J AA 4	GEO GROUP INC 5.875 2024 10.....		03/07/2017.....	WELLS FARGO SECURITIES.....		1,141,250	1,100,000	26,030	4FE
373334 KH 3	GEORGIA POWER 3.250 2027 03.....		02/28/2017.....	J P MORGAN CHASE SECURITIES INC.....		998,870	1,000,000	.0	1FE
38141G WB 6	GOLDMAN SACHS GROUP 3.850 2027 01.....		01/23/2017.....	GOLDMAN SACHS & CO.....		997,200	1,000,000	.0	1FE
382550 BG 5	GOODYEAR TIRE & RUBBER 4.875 2027 03.....		03/14/2017.....	VARIOUS.....		2,736,875	2,750,000	1,117	3FE
406216 BG 5	HALLIBURTON COMPANY 3.800 2025 11.....		02/21/2017.....	JEFFERIES & CO INC.....		2,041,300	2,000,000	20,900	2FE
428291 AN 8	HEXCEL CORP 3.950 2027 02.....		02/13/2017.....	BAS-MERRILL LYNCH.....		995,590	1,000,000	.0	2FE
431282 AP 7	HIGHWOODS REALTY LP 3.875 2027 03.....		02/14/2017.....	BAS-MERRILL LYNCH.....		989,350	1,000,000	.0	2FE
431475 AB 8	HILL-ROM HOLDINGS INC (1 5.000 2025 02.....		02/09/2017.....	J P MORGAN CHASE SECURITIES INC.....		750,000	750,000	.0	4FE
432833 AA 9	HILTON DOMESTIC OPERATIN 4.250 2024 09.....		03/14/2017.....	CITIGROUP GLOBAL MARKETS.....		2,910,000	3,000,000	5,667	3FE
432891 AG 4	HILTON WORLDWIDE (144A) 4.625 2025 04.....		03/07/2017.....	GOLDMAN SACHS & CO.....		3,000,000	3,000,000	.0	1
432891 AJ 8	HILTON WORLDWIDE (144A) 4.875 2027 04.....		03/07/2017.....	GOLDMAN SACHS & CO.....		3,000,000	3,000,000	.0	3FE
44107T AX 4	HOST HOTELS & RESORTS LP 3.875 2024 04.....		03/09/2017.....	WELLS FARGO SECURITIES.....		995,750	1,000,000	.0	2FE
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 LW 8	JP MORGAN CHASE 2.750 2020 06.....		03/23/2017.....	BAS-MERRILL LYNCH.....		1,013,140	1,000,000	7,257	1FE
46625H RY 8	JP MORGAN CHASE 3.782 2028 02.....		01/27/2017.....	J P MORGAN CHASE SECURITIES INC.....		2,004,970	2,000,000	.0	1FE

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**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)
49338L	AE 3	KEYSIGHT TECHNOLOGIES 4.600 2027 04			03/28/2017	BARCLAYS CAPITAL INC		998,730	1,000,000	0	2FE
513272	AA 2	LAMB WESTON HOLDINGS (14 4.625 2024 11			02/16/2017	WELLS FARGO SECURITIES		576,438	575,000	7,609	3FE
513272	AB 0	LAMB WESTON HOLDINGS (14 4.875 2026 11			01/04/2017	BAS-MERRILL LYNCH		1,987,500	2,000,000	16,250	3FE
526057	BY 9	LENNAR CORP 4.125 2022 01			03/27/2017	WELLS FARGO SECURITIES		2,007,500	2,000,000	16,042	3FE
538034	AK 5	LIVE NATION ENTERTAINMEN 4.875 2024 11			01/31/2017	BAS-MERRILL LYNCH		2,005,000	2,000,000	25,188	4FE
58507L	AC 3	MEDTRONIC GLOBAL HOLDING 3.350 2027 04			03/21/2017	MORGAN STANLEY		1,000,000	1,000,000	0	1FE
594918	BR 4	MICROSOFT CORP 2.400 2026 08			02/06/2017	CITIGROUP GLOBAL MARKETS		469,505	500,000	33	1FE
594918	BY 9	MICROSOFT CORP 3.300 2027 02			01/30/2017	HSBC		996,450	1,000,000	0	1FE
595620	AQ 8	MIDAMERICAN ENERGY CO 3.100 2027 05			01/24/2017	VARIOUS		2,999,390	3,000,000	0	1FE
55354G	AB 6	MSCI INC (144A) 5.750 2025 08			02/07/2017	BARCLAYS CAPITAL INC		1,065,000	1,000,000	27,951	3FE
55354G	AD 2	MSCI INC (144A) 4.750 2026 08			02/07/2017	STERNE AGEE & LEACH INC		503,125	500,000	594	3FE
64952W	CN 1	NEW YORK LIFE GLOBAL FUN 2.900 2024 01			01/09/2017	BARCLAYS CAPITAL INC		999,120	1,000,000	0	1FE
666807	BK 7	NORTHROP GRUMMAN 3.200 2027 02			01/25/2017	GOLDMAN SACHS & CO		979,240	1,000,000	5,244	2FE
66775V	AA 3	NORTHWEST PIPELINE CORP 4.000 2027 04			03/29/2017	CREDIT SUISSE FIRST BOSTON		996,410	1,000,000	0	2FE
66989H	AN 8	NOVARTIS CAPITAL 3.100 2027 05	C		03/14/2017	J P MORGAN CHASE SECURITIES INC		1,967,100	2,000,000	2,583	1FE
694308	HS 9	PACIFIC GAS & ELECTRIC 3.300 2027 03			03/08/2017	GOLDMAN SACHS & CO		991,400	1,000,000	275	1FE
701094	AH 7	PARKER-HANNIFIN CORP 3.250 2027 03			02/22/2017	VARIOUS		3,002,720	3,000,000	271	1FE
707569	AS 8	PENN NATIONAL GAMING (14 5.625 2027 01			03/23/2017	VARIOUS		6,483,750	6,500,000	28,750	4FE
70959W	AG 8	PENSKE AUTO GROUP 5.500 2026 05			03/07/2017	BAS-MERRILL LYNCH		2,000,000	2,000,000	35,139	4FE
717081	DV 2	PFIZER INC 2.750 2026 06			03/23/2017	J P MORGAN CHASE SECURITIES INC		969,470	1,000,000	8,785	1FE
718172	BT 5	PHILIP MORRIS INTERNATIO 2.750 2026 02			02/17/2017	GOLDMAN SACHS & CO		2,883,000	3,000,000	40,792	1FE
718172	BZ 1	PHILIP MORRIS INTERNATIO 2.625 2022 02			02/15/2017	CREDIT SUISSE FIRST BOSTON		994,160	1,000,000	0	1FE
69353R	FB 9	PNC BANK NA 2.625 2022 02			02/14/2017	CITIGROUP GLOBAL MARKETS		1,999,060	2,000,000	0	1FE
737446	AK 0	POST HOLDINGS INC (144A) 5.000 2026 08			03/14/2017	VARIOUS		1,802,635	1,878,000	27,004	4FE
737446	AL 8	POST HOLDINGS INC (144A) 5.500 2025 03			02/06/2017	BARCLAYS CAPITAL INC		500,000	500,000	0	4FE
737446	AM 6	POST HOLDINGS INC (144A) 5.750 2027 03			02/13/2017	VARIOUS		2,522,500	2,500,000	639	4FE
74166M	AA 4	PRIME SECURITY SERVICES 9.250 2023 05			03/13/2017	BARCLAYS CAPITAL INC		1,072,500	1,000,000	31,090	4FE
449934	AD 0	QUINTILES IMS INC (144A) 5.000 2026 10			03/28/2017	GOLDMAN SACHS & CO		1,997,500	2,000,000	50,833	3FE
748767	AF 7	QUINTILES IMS INC (144A) 4.875 2023 05			01/20/2017	GOLDMAN SACHS & CO		1,016,250	1,000,000	9,479	3FE
756109	AR 5	REALTY INCOME CORP 4.125 2026 10			03/08/2017	CITIGROUP GLOBAL MARKETS		1,029,770	1,000,000	17,188	2FE
75884R	AV 5	REGENCY CENTERS LP 3.600 2027 02			01/17/2017	WELLS FARGO SECURITIES		997,410	1,000,000	0	2FE
774341	AK 7	ROCKWELL COLLINS 3.500 2027 03			03/30/2017	VARIOUS		2,000,190	2,000,000	0	2FE
749685	AV 5	RPM INTERNATIONAL INC 3.750 2027 03			03/17/2017	VARIOUS		1,990,650	2,000,000	2,083	2FE
78388J	AU 0	SBA COMMUNICATIONS CORP 4.875 2024 09			03/09/2017	BAS-MERRILL LYNCH		488,125	500,000	880	4FE
80874Y	AU 4	SCIENTIFIC GAMES 10.000 2022 12			03/17/2017	VARIOUS		4,217,500	4,000,000	98,333	5FE
80874Y	AR 1	SCIENTIFIC GAMES INTERNA 7.000 2022 01			03/17/2017	CITIGROUP GLOBAL MARKETS		1,053,750	1,000,000	15,750	4FE
810186	AN 6	SCOTTS MIRACLE (144A) 5.250 2026 12			03/23/2017	VARIOUS		5,043,750	5,000,000	36,021	4FE
827048	AT 6	SILGAN HOLDINGS (144A) 4.750 2025 03			02/14/2017	VARIOUS		1,107,500	1,100,000	528	3FE
83001A	AB 8	SIX FLAGS ENTERTAINMENT 4.875 2024 07			03/30/2017	WELLS FARGO SECURITIES		2,970,000	3,000,000	0	4FE
83001A	AC 6	SIX FLAGS ENTERTAINMENT 5.500 2027 04			03/30/2017	WELLS FARGO SECURITIES		3,000,000	3,000,000	0	4FE
833034	AK 7	SNAP-ON INC 3.250 2027 03			02/21/2017	BBVA SECURITIES INC		1,008,280	1,000,000	271	1FE
845437	BM 3	SOUTHWESTERN ELEC POWER 3.550 2022 02			03/24/2017	U S BANCORP		1,028,620	1,000,000	4,339	2FE
854502	AD 3	STANLEY BLACK & DECKER 2.900 2022 11			02/24/2017	KEYBANC CAPITAL MARK		2,033,720	2,000,000	19,333	1FE
87264A	AP 0	T-MOBILE USA INC 6.500 2026 01			03/08/2017	BAS-MERRILL LYNCH		1,087,500	1,000,000	10,472	3FE
87264A	AR 6	T-MOBILE USA INC 4.000 2022 04			03/13/2017	DEUTSCHE BANC		500,000	500,000	0	3FE
87264A	AS 4	T-MOBILE USA INC 5.125 2025 04			03/13/2017	DEUTSCHE BANC		250,000	250,000	0	3FE
87264A	AT 2	T-MOBILE USA INC 5.375 2027 04			03/13/2017	DEUTSCHE BANC		500,000	500,000	0	3FE

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**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)
880349 AR 6	TENNECO INC	5.000 2026 07		03/24/2017	BAS-MERRILL LYNCH		978,750	1,000,000	10,278	3FE
88037E AJ 0	TENNECO INC	5.375 2024 12		03/21/2017	BAS-MERRILL LYNCH		1,035,000	1,000,000	14,781	3FE
883203 BX 8	TEXTRON INC	3.650 2027 03		02/28/2017	GOLDMAN SACHS & CO		1,001,330	1,000,000	0	2FE
88732J BA 5	TIME WARNER CABLE	4.000 2021 09		03/21/2017	VARIOUS		348,613	338,000	771	2FE
872540 AP 4	TJX COS INC	2.500 2023 05		02/15/2017	GOLDMAN SACHS & CO		692,254	705,000	4,700	1FE
88947E AS 9	TOLL BROS FINANCE CORP	4.875 2027 03		03/07/2017	SUNTRUST		5,000,000	5,000,000	0	3FE
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
893647 BB 2	TRANSDIGM INC	6.375 2026 06		01/20/2017	CITIGROUP GLOBAL MARKETS		501,250	500,000	3,542	4FE
893647 BC 0	TRANSDIGM INC (144A)	6.500 2025 05		02/24/2017	CREDIT SUISSE FIRST BOSTON		253,750	250,000	4,785	5FE
89469A AC 8	TREEHOUSE FOODS INC (144	6.000 2024 02		02/14/2017	VARIOUS		3,324,006	3,149,000	1,050	3FE
87264M AK 5	TRW AUTOMOTIVE INC (144A	4.450 2023 12	C	01/25/2017	CANTOR FITZGERALD		3,565,700	3,620,000	24,164	3FE
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
92343V DY 7	VERIZON COMMUNICATIONS I	4.125 2027 03		03/13/2017	MORGAN STANLEY		992,560	1,000,000	0	2FE
92532W AA 1	VERSUM MATERIALS INC (14	5.500 2024 09		03/28/2017	VARIOUS		4,061,855	3,934,000	9,461	3FE
929160 AR 0	VULCAN MATERIALS	7.500 2021 06		02/15/2017	BAS-MERRILL LYNCH		94,923	81,000	1,114	2FE
929160 AS 8	VULCAN MATERIALS	4.500 2025 04		01/04/2017	BARCLAYS CAPITAL INC		1,572,244	1,485,000	18,191	2FE
929160 AT 6	VULCAN MATERIALS	3.900 2027 04		03/09/2017	WELLS FARGO SECURITIES		2,988,090	3,000,000	0	2FE
94106L AW 9	WASTE MANAGEMENT INC	4.750 2020 06		02/08/2017	MUFG SECURITIES AMERICAS INC		270,688	250,000	1,418	2FE
949746 SK 8	WELLS FARGO	3.069 2023 01		01/17/2017	WELLS FARGO SECURITIES		2,000,000	2,000,000	0	1FE
95709T AP 5	WESTAR ENERGY	3.100 2027 04		03/02/2017	VARIOUS		2,471,580	2,500,000	129	1FE
978097 AD 5	WOLVERINE WORLD (144A)	5.000 2026 09		01/12/2017	VARIOUS		2,415,000	2,500,000	46,389	3FE
983130 AV 7	WYNN LAS VEGAS (144A)	5.500 2025 03		03/27/2017	BAS-MERRILL LYNCH		1,012,500	1,000,000	4,431	4FE
767744 AA 3	RITCHIE BROS AUCTIONEERS	5.375 2025 01	D	03/22/2017	VARIOUS		5,371,056	5,255,000	49,881	4FE
891160 K5 1	TORONTO-DOMINION BANK	1.994 2022 03	B	03/20/2017	TD SECURITIES		2,000,000	2,000,000	0	1FE
92660F AG 9	VIDEOTRON LTD (144A)	5.375 2024 06	B	03/23/2017	VARIOUS		3,857,543	3,677,000	42,024	3FE
92660F AK 0	VIDEOTRON LTD (144A)	5.125 2027 04	B	03/31/2017	BAS-MERRILL LYNCH		500,000	500,000	0	3FE
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
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		998,750	1,000,000	0	2FE
423012 AF 0	HEINEKEN NV (144A)	3.500 2028 01	D	03/20/2017	CREDIT SUISSE FIRST BOSTON		4,967,600	5,000,000	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
44962L AB 3	IHS MARKIT LTD (144A)	4.750 2025 02	D	03/14/2017	VARIOUS		2,615,000	2,600,000	10,028	3FE
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		993,080	1,000,000	0	2FE
6325C0 DJ 7	NATIONAL AUSTRALIA BANK	3.500 2027 01	D	01/04/2017	MORGAN STANLEY		999,000	1,000,000	0	1FE
80281L AF 2	SANTANDER UK GROUP HLDGS	3.571 2023 01	D	01/05/2017	WELLS FARGO SECURITIES		1,005,600	1,000,000	0	2FE
82620K AS 2	SIEMENS FINANCIERINGSMAT	3.125 2024 03	D	03/07/2017	DEUTSCHE BANC		998,940	1,000,000	0	1FE
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		1,000,000	1,000,000	0	2FE
92676X AA 5	VIKING CRUISES LTD (144A	8.500 2022 10	D	02/15/2017	WELLS FARGO SECURITIES		2,097,500	2,000,000	59,500	5FE
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
3899999	Total - Bonds - Industrial and Miscellaneous						289,027,630	286,707,000	1,519,200	XXX
8399997	Total - Bonds - Part 3						651,315,702	642,245,261	1,754,785	XXX

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**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)
8399999	Total - Bonds					651,315,702	642,245,261	1,754,785	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>									
015271 10 9	ALEXANDRIA REAL ESTATE EQUITY		03/15/2017	VARIOUS	1,400,000	154,477	XXX	0	L
101121 10 1	BOSTON PROPERTIES INC		01/11/2017	BMO CAPITAL MARKETS CORP NORTH AMERICA A	200,000	25,588	XXX	0	L
11120U 10 5	BRIXMOR PROPERTY GROUP INC		02/01/2017	GREEN STREET ADVISORS NORTH AMERICA CASH	18,300,000	440,285	XXX	0	L
19625X 10 2	COLONY STARWOOD HOMES		03/28/2017	VARIOUS	25,800,000	855,925	XXX	0	L
22002T 10 8	CORPORATE OFFICE PROPERTIES TRUST		03/31/2017	JP MORGAN SECURITIES NORTH AMERICA ALGO	3,800,000	125,881	XXX	0	L
22822V 10 1	CROWN CASTLE INTL		02/10/2017	STIFEL NICOLAUS & COMPANY NORTH AMERICA	800,000	69,759	XXX	0	L
23317H 10 2	DDR CORP		02/16/2017	VARIOUS	6,300,000	93,576	XXX	0	L
252784 30 1	DIAMONDROCK HOSPITALITY CO		03/02/2017	VARIOUS	52,600,000	596,347	XXX	0	L
264411 50 5	DUKE REALTY CORPORATION		02/16/2017	GREEN STREET ADVISORS NORTH AMERICA CASH	8,600,000	217,745	XXX	0	L
293792 10 7	ENTERPRISE PRODUCTS PARTNERS LP		03/22/2017	RBC CAPITAL MARKETS	184,500,000	5,006,389	XXX	0	L
29444U 70 0	EQUINIX INC		03/09/2017	VARIOUS	3,600,000	1,332,412	XXX	0	L
345605 10 9	FOREST CITY REALTY TRUST A		03/21/2017	VARIOUS	26,400,000	571,849	XXX	0	L
36162J 10 6	GEO GROUP INC		03/13/2017	VARIOUS	19,700,000	833,385	XXX	0	L
36174X 10 1	GGP INC		03/31/2017	UBS SECURITIES NORTH AMERICA ALGO 642	2,300,000	53,681	XXX	0	L
36467J 10 8	GAMING AND LEISURE PROPERIES INC WI		01/11/2017	VARIOUS	2,500,000	78,983	XXX	0	L
40414L 10 9	HCP INC		03/31/2017	VARIOUS	28,100,000	897,789	XXX	0	L
42225P 50 1	HEALTHCARE TRUST OF AMERICA INC REIT		01/11/2017	BMO CAPITAL MARKETS CORP NORTH AMERICA A	3,500,000	102,422	XXX	0	L
444097 10 9	HUDSON PACIFIC PROPERTIES IN		03/31/2017	VARIOUS	12,672,000	444,016	XXX	0	L
46187W 10 7	INVITATION HOMES INC		02/01/2017	VARIOUS	22,000,000	440,537	XXX	0	L
49446R 10 9	KIMCO REALTY CORP		01/11/2017	BMO CAPITAL MARKETS CORP NORTH AMERICA A	1,000,000	25,160	XXX	0	L
531172 10 4	LIBERTY PROPERTY TRUST		03/21/2017	VARIOUS	8,100,000	316,138	XXX	0	L
55303A 10 5	MGM GROWTH PROPERTIES LLC CLASS A		01/06/2017	JEFFERIES & COMPANY NORTH AMERICA CASH 0	1,300,000	33,573	XXX	0	L
55336V 10 0	MPLX LP		03/22/2017	MERRILL LYNCH	85,200,000	2,988,313	XXX	0	L
59522J 10 3	MID-AMERICA APT COMMUNITIES INC		02/14/2017	VARIOUS	7,100,000	690,188	XXX	0	L
637417 10 6	NATIONAL RETAIL PROPERTIES INC		01/17/2017	VARIOUS	7,700,000	355,680	XXX	0	L
700517 10 5	PARK HOTELS & RESORTS INC		03/31/2017	VARIOUS	20,600,000	534,393	XXX	0	L
74340W 10 3	PROLOGIS INC		03/28/2017	VARIOUS	6,400,000	322,040	XXX	0	L
74460D 10 9	PUBLIC STORAGE INC		03/30/2017	VARIOUS	3,200,000	716,348	XXX	0	L
74736A 10 3	QTS REALTY TRUST INC CL A		01/11/2017	BMO CAPITAL MARKETS CORP NORTH AMERICA A	200,000	10,180	XXX	0	L
751452 20 2	RAMCO-GERSHENSON PROPERTIES		01/11/2017	BMO CAPITAL MARKETS CORP NORTH AMERICA A	3,600,000	59,456	XXX	0	L
758849 10 3	REGENCY CENTERS CORP		03/21/2017	VARIOUS	4,600,000	312,062	XXX	0	L
828806 10 9	SIMON PROPERTY GROUP INC		03/02/2017	VARIOUS	1,300,000	234,411	XXX	0	L
84860W 10 2	SPIRIT REALTY CAPITAL INC		03/31/2017	VARIOUS	25,900,000	270,709	XXX	0	L
866674 10 4	SUN COMMUNITIES INC		03/31/2017	WELLS FARGO NORTH AMERICA ALGO 250	400,000	32,067	XXX	0	L
867892 10 1	SUNSTONE HOTEL INVESTORS INC		03/21/2017	VARIOUS	10,800,000	159,477	XXX	0	L
92276F 10 0	VENTAS INC		02/27/2017	VARIOUS	9,921,000	637,328	XXX	0	L
948741 10 3	WEINGARTEN REALTY INVESTORS		02/16/2017	RAYMOND JAMES NORTH AMERICA ALGO 725	200,000	7,198	XXX	0	L
95040Q 10 4	WELLTOWER INC		03/31/2017	JEFFERIES & COMPANY NORTH AMERICA ALGO 0	1,900,000	134,639	XXX	0	L
9099999	Total - Common Stocks - Industrial and Miscellaneous					20,180,408	XXX	0	XXX
9799997	Total - Common Stocks - Part 3					20,180,408	XXX	0	XXX
9799999	Total - Common Stocks					20,180,408	XXX	0	XXX
9899999	Total - Preferred and Common Stocks					20,180,408	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks					671,496,110	XXX	1,754,785	XXX

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

**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>																					
217194 AA 7	COP I LLC 3.613		03/05/2017	REDEEMED		64,773	64,773	64,773	64,773	0	0	0	0	0	64,773	0	0	0	585	12/05/2021	1
576863 BB 9	MATSON NAVIGATION CO 5.337		03/04/2017	REDEEMED		31,000	31,000	31,000	30,998	0	2	0	2	0	31,000	0	0	0	827	09/04/2028	1
576863 BC 7	MATSON NAVIGATION CO 5.273		01/30/2017	REDEEMED		43,000	43,000	43,000	43,009	0	(9)	0	(9)	0	43,000	0	0	0	1,134	07/29/2029	1
912828 A9 1	U S TREASURY NOTES .750		01/15/2017	MATURED		10,000,000	10,000,000	10,029,721	10,000,885	0	(885)	0	(885)	0	10,000,000	0	0	0	37,500	01/15/2017	1
912828 RX 0	U S TREASURY NOTES .875		12/31/2016	MATURED		0	0	0	0	0	0	0	0	0	0	0	0	0	109,375	12/31/2016	1
912828 SM 3	U S TREASURY NOTES 1.000		03/31/2017	MATURED		50,000,000	50,000,000	50,178,790	50,024,058	0	(24,058)	0	(24,058)	0	50,000,000	0	0	0	250,000	03/31/2017	1
36202F 2L 9	GNMA II PASS #00005279 3.500		03/20/2017	PAID ON PRINCIPAL		545,412	545,412	567,995	567,113	0	(21,701)	0	(21,701)	0	545,412	0	0	0	2,887	01/20/2042	1
36202C HM 8	GNMA II PASS #2036 8.000		03/20/2017	PAID ON PRINCIPAL		230	230	234	233	0	(3)	0	(3)	0	230	0	0	0	3	07/20/2025	1
36202C K7 7	GNMA II PASS #2118 7.500		03/20/2017	PAID ON PRINCIPAL		2,454	2,454	2,495	2,481	0	(27)	0	(27)	0	2,454	0	0	0	31	11/20/2025	1
36202C PS 6	GNMA II PASS #2233 7.500		03/20/2017	PAID ON PRINCIPAL		1,921	1,921	1,891	1,895	0	26	0	26	0	1,921	0	0	0	24	06/20/2026	1
36202C QY 2	GNMA II PASS #2271 8.500		03/20/2017	PAID ON PRINCIPAL		946	946	969	973	0	(27)	0	(27)	0	946	0	0	0	14	08/20/2026	1
36202C RF 2	GNMA II PASS #2286 8.500		03/20/2017	PAID ON PRINCIPAL		1,937	1,937	1,970	1,979	0	(42)	0	(42)	0	1,937	0	0	0	28	09/20/2026	1
36202D HK 0	GNMA II PASS #2934 7.500		03/20/2017	PAID ON PRINCIPAL		4,149	4,149	4,077	4,034	0	114	0	114	0	4,149	0	0	0	46	06/20/2030	1
36202D SP 7	GNMA II PASS #3226 5.500		03/20/2017	PAID ON PRINCIPAL		14,679	14,679	14,065	14,033	0	646	0	646	0	14,679	0	0	0	134	04/20/2032	1
36202D TD 3	GNMA II PASS #3248 5.500		03/20/2017	PAID ON PRINCIPAL		5,599	5,599	5,341	5,367	0	232	0	232	0	5,599	0	0	0	51	06/20/2032	1
36202D UU 3	GNMA II PASS #3295 5.500		03/20/2017	PAID ON PRINCIPAL		3,746	3,746	3,739	3,740	0	7	0	7	0	3,746	0	0	0	37	10/20/2032	1
36202D UM 4	GNMA II PASS #3306 5.500		03/20/2017	PAID ON PRINCIPAL		45,201	45,201	45,116	45,120	0	81	0	81	0	45,201	0	0	0	369	11/20/2032	1
36202D V7 0	GNMA II PASS #3320 5.500		03/20/2017	PAID ON PRINCIPAL		46,302	46,302	46,598	46,647	0	(345)	0	(345)	0	46,302	0	0	0	426	12/20/2032	1
36202D YY 1	GNMA II PASS #3427 4.500		03/20/2017	PAID ON PRINCIPAL		240,446	240,446	224,769	229,557	0	10,889	0	10,889	0	240,446	0	0	0	1,623	08/20/2033	1
36202D 2B 6	GNMA II PASS #3470 4.500		03/20/2017	PAID ON PRINCIPAL		20,734	20,734	19,199	19,568	0	1,167	0	1,167	0	20,734	0	0	0	156	11/20/2033	1
36202D 4N 8	GNMA II PASS #3529 5.000		03/20/2017	PAID ON PRINCIPAL		215,245	215,245	205,727	207,696	0	7,549	0	7,549	0	215,245	0	0	0	1,780	03/20/2034	1
36202D 5P 2	GNMA II PASS #3554 4.500		03/20/2017	PAID ON PRINCIPAL		72,954	72,954	67,550	69,325	0	3,629	0	3,629	0	72,954	0	0	0	356	05/20/2034	1
36202E F2 0	GNMA II PASS #3785 5.000		03/20/2017	PAID ON PRINCIPAL		358,044	358,044	348,869	351,123	0	6,921	0	6,921	0	358,044	0	0	0	2,851	11/20/2035	1
36202E XT 1	GNMA II PASS #4290 5.500		03/20/2017	PAID ON PRINCIPAL		114,308	114,308	113,831	113,779	0	529	0	529	0	114,308	0	0	0	1,054	11/20/2038	1
36176S SV 3	GNMA PASS TH #0074832 3.500		03/15/2017	PAID ON PRINCIPAL		12,053	12,053	12,597	12,684	0	(631)	0	(631)	0	12,053	0	0	0	69	04/15/2042	1
36176J GJ 3	GNMA PASS TH #00767301 3.500		03/15/2017	PAID ON PRINCIPAL		73,562	73,562	76,884	77,936	0	(4,375)	0	(4,375)	0	73,562	0	0	0	618	04/15/2042	1
36176X FR 5	GNMA PASS TH #00778976 3.500		03/15/2017	PAID ON PRINCIPAL		383,918	383,918	403,054	414,272	0	(30,354)	0	(30,354)	0	383,918	0	0	0	1,888	03/15/2042	1
36206Y CH 2	GNMA PASS TH #424972 4.000		03/15/2017	PAID ON PRINCIPAL		113,885	113,885	111,144	113,312	0	573	0	573	0	113,885	0	0	0	762	10/15/2018	1
36208F JZ 4	GNMA PASS TH #449480 7.500		03/15/2017	PAID ON PRINCIPAL		3,344	3,344	3,429	3,428	0	(84)	0	(84)	0	3,344	0	0	0	42	10/15/2027	1
36209G RV 1	GNMA PASS TH #471300 6.000		03/15/2017	PAID ON PRINCIPAL		4,988	4,988	4,873	4,886	0	102	0	102	0	4,988	0	0	0	50	01/15/2032	1
36209Y TV 0	GNMA PASS TH #485764 6.000		03/15/2017	PAID ON PRINCIPAL		55,425	55,425	55,252	55,253	0	173	0	173	0	55,425	0	0	0	554	09/15/2031	1
36210N RP 6	GNMA PASS TH #497394 6.000		03/15/2017	PAID ON PRINCIPAL		1,730	1,730	1,694	1,690	0	40	0	40	0	1,730	0	0	0	17	01/15/2029	1
36212N AM 9	GNMA PASS TH #538312 6.000		03/15/2017	PAID ON PRINCIPAL		58,052	58,052	57,328	57,255	0	796	0	796	0	58,052	0	0	0	484	02/15/2032	1
36213A CE 2	GNMA PASS TH #548269 6.000		03/15/2017	PAID ON PRINCIPAL		3,480	3,480	3,446	3,445	0	35	0	35	0	3,480	0	0	0	35	02/15/2032	1
36213C U4 0	GNMA PASS TH #550603 5.000		03/15/2017	PAID ON PRINCIPAL		20,818	20,818	20,577	20,596	0	222	0	222	0	20,818	0	0	0	176	08/15/2035	1
36213C YY 0	GNMA PASS TH #550727 5.000		03/15/2017	PAID ON PRINCIPAL		181,475	181,475	178,602	179,171	0	2,304	0	2,304	0	181,475	0	0	0	1,558	11/15/2035	1
36213D Z4 3	GNMA PASS TH #551663 6.000		03/15/2017	PAID ON PRINCIPAL		3,681	3,681	3,670	3,670	0	12	0	12	0	3,681	0	0	0	37	09/15/2031	1
36213E B9 6	GNMA PASS TH #551864 6.000		03/15/2017	PAID ON PRINCIPAL		1,253	1,253	1,230	1,229	0	24	0	24	0	1,253	0	0	0	12	11/15/2031	1
36213E PU 4	GNMA PASS TH #552235 6.000		03/15/2017	PAID ON PRINCIPAL		1,632	1,632	1,593	1,590	0	41	0	41	0	1,632	0	0	0	15	12/15/2031	1
36213E PY 6	GNMA PASS TH #552239 6.000		03/15/2017	PAID ON PRINCIPAL		2,738	2,738	2,682	2,676	0	62	0	62	0	2,738	0	0	0	27	12/15/2031	1
36213E UH 7	GNMA PASS TH #552384 6.000		03/15/2017	PAID ON PRINCIPAL		938	938	909	900	0	38	0	38	0	938	0	0	0	9	02/15/2032	1

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**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)
36213E	UL 8		03/15/2017	PAID ON PRINCIPAL		4,813	4,813	5,087	5,112	0	(300)	0	(300)	0	4,813	0	0	0	53	02/15/2032	1
36213E	YG 5		03/15/2017	PAID ON PRINCIPAL		3,812	3,812	4,030	4,070	0	(258)	0	(258)	0	3,812	0	0	0	43	04/15/2032	1
36213F	HD 8		03/15/2017	PAID ON PRINCIPAL		5,015	5,015	5,102	5,015	0	0	0	0	0	5,015	0	0	0	40	12/15/2017	1
36213F	HE 6		03/15/2017	PAID ON PRINCIPAL		24,692	24,692	25,043	24,680	0	12	0	12	0	24,692	0	0	0	207	12/15/2017	1
36213F	QS 5		03/15/2017	PAID ON PRINCIPAL		78,550	78,550	82,502	81,739	0	(3,189)	0	(3,189)	0	78,550	0	0	0	847	04/15/2033	1
36213F	WW 9		03/15/2017	PAID ON PRINCIPAL		31,978	31,978	31,733	31,786	0	192	0	192	0	31,978	0	0	0	349	07/15/2033	1
36213G	U5 8		03/15/2017	PAID ON PRINCIPAL		496	496	487	486	0	10	0	10	0	496	0	0	0	5	12/15/2031	1
36213R	5P 8		03/15/2017	PAID ON PRINCIPAL		3,155	3,155	3,124	3,120	0	36	0	36	0	3,155	0	0	0	32	01/15/2032	1
36213T	EC 3		03/15/2017	PAID ON PRINCIPAL		1,604	1,604	1,623	1,602	0	2	0	2	0	1,604	0	0	0	13	09/15/2017	1
36213U	YC 8		03/15/2017	PAID ON PRINCIPAL		8,982	8,982	9,156	9,118	0	(136)	0	(136)	0	8,982	0	0	0	90	10/15/2032	1
36213X	2H 6		03/15/2017	PAID ON PRINCIPAL		2,717	2,717	2,755	2,760	0	(43)	0	(43)	0	2,717	0	0	0	27	10/15/2032	1
36213X	4T 8		03/15/2017	PAID ON PRINCIPAL		5,201	5,201	5,275	5,202	0	(1)	0	(1)	0	5,201	0	0	0	43	12/15/2017	1
36200Q	LQ 5		03/15/2017	PAID ON PRINCIPAL		5,471	5,471	5,577	5,629	0	(158)	0	(158)	0	5,471	0	0	0	43	03/15/2032	1
36200Q	WM 2		03/15/2017	PAID ON PRINCIPAL		4,777	4,777	4,771	4,772	0	4	0	4	0	4,777	0	0	0	47	01/15/2032	1
36200Q	W6 7		03/15/2017	PAID ON PRINCIPAL		24,536	24,536	23,861	23,821	0	714	0	714	0	24,536	0	0	0	199	01/15/2032	1
36200R	WR 9		03/15/2017	PAID ON PRINCIPAL		5,033	5,033	5,052	5,052	0	(19)	0	(19)	0	5,033	0	0	0	50	11/15/2031	1
36200S	AG 5		03/15/2017	PAID ON PRINCIPAL		681	681	671	672	0	9	0	9	0	681	0	0	0	7	12/15/2031	1
36200S	A2 6		03/15/2017	PAID ON PRINCIPAL		729	729	722	720	0	10	0	10	0	729	0	0	0	7	01/15/2032	1
36200S	A6 7		03/15/2017	PAID ON PRINCIPAL		4,502	4,502	4,454	4,464	0	39	0	39	0	4,502	0	0	0	45	01/15/2032	1
36200S	BH 2		03/15/2017	PAID ON PRINCIPAL		56,864	56,864	55,815	55,898	0	966	0	966	0	56,864	0	0	0	570	01/15/2032	1
36200S	WM 8		03/15/2017	PAID ON PRINCIPAL		955	955	932	930	0	25	0	25	0	955	0	0	0	10	12/15/2031	1
36200W	BU 4		03/15/2017	PAID ON PRINCIPAL		2,840	2,840	2,803	2,802	0	38	0	38	0	2,840	0	0	0	28	01/15/2032	1
36200W	T6 8		03/15/2017	PAID ON PRINCIPAL		4,241	4,241	4,182	4,181	0	60	0	60	0	4,241	0	0	0	42	12/15/2031	1
36200X	E6 2		03/15/2017	PAID ON PRINCIPAL		5,719	5,719	5,690	5,688	0	31	0	31	0	5,719	0	0	0	57	12/15/2031	1
36200X	LQ 3		03/15/2017	PAID ON PRINCIPAL		1,261	1,261	1,223	1,209	0	52	0	52	0	1,261	0	0	0	13	01/15/2032	1
36200X	XP 9		03/15/2017	PAID ON PRINCIPAL		59,392	59,392	58,520	58,505	0	887	0	887	0	59,392	0	0	0	326	12/15/2031	1
36200X	YB 9		03/15/2017	PAID ON PRINCIPAL		2,127	2,127	2,099	2,094	0	33	0	33	0	2,127	0	0	0	21	01/15/2032	1
36201A	NV 6		03/15/2017	PAID ON PRINCIPAL		10,534	10,534	10,393	10,392	0	142	0	142	0	10,534	0	0	0	106	12/15/2031	1
36201A	PS 1		03/15/2017	PAID ON PRINCIPAL		6,198	6,198	6,175	6,174	0	24	0	24	0	6,198	0	0	0	62	02/15/2032	1
36201A	SW 9		03/15/2017	PAID ON PRINCIPAL		4,369	4,369	4,312	4,297	0	72	0	72	0	4,369	0	0	0	44	01/15/2032	1
36201A	XN 3		03/15/2017	PAID ON PRINCIPAL		73,311	73,311	74,731	75,358	0	(2,047)	0	(2,047)	0	73,311	0	0	0	732	10/15/2032	1
36201A	3T 3		03/15/2017	PAID ON PRINCIPAL		18,410	18,410	18,070	18,056	0	353	0	353	0	18,410	0	0	0	184	01/15/2032	1
36201B	RQ 1		03/15/2017	PAID ON PRINCIPAL		20,455	20,455	20,742	20,889	0	(433)	0	(433)	0	20,455	0	0	0	267	10/15/2032	1
36201B	RT 5		03/15/2017	PAID ON PRINCIPAL		3,230	3,230	3,292	3,322	0	(92)	0	(92)	0	3,230	0	0	0	32	10/15/2032	1
36201C	JW 5		03/15/2017	PAID ON PRINCIPAL		2,957	2,957	2,914	2,910	0	47	0	47	0	2,957	0	0	0	30	12/15/2031	1
36201C	KF 0		03/15/2017	PAID ON PRINCIPAL		2,222	2,222	2,189	2,185	0	37	0	37	0	2,222	0	0	0	23	12/15/2031	1
36201C	LA 0		03/15/2017	PAID ON PRINCIPAL		9,584	9,584	9,450	9,448	0	136	0	136	0	9,584	0	0	0	97	01/15/2032	1
36201C	LZ 5		03/15/2017	PAID ON PRINCIPAL		37,174	37,174	36,128	35,878	0	1,296	0	1,296	0	37,174	0	0	0	440	01/15/2032	1
36201C	YP 3		03/15/2017	PAID ON PRINCIPAL		7,747	7,747	7,514	7,496	0	251	0	251	0	7,747	0	0	0	74	02/15/2032	1
36201D	SR 4		03/15/2017	PAID ON PRINCIPAL		4,649	4,649	4,556	4,630	0	20	0	20	0	4,649	0	0	0	35	05/15/2018	1
36201E	M7 2		03/15/2017	PAID ON PRINCIPAL		36,974	36,974	36,425	36,457	0	517	0	517	0	36,974	0	0	0	518	02/15/2032	1
36201F	CW 5		03/15/2017	PAID ON PRINCIPAL		6,420	6,420	6,457	6,413	0	7	0	7	0	6,420	0	0	0	46	10/15/2017	1

QE05 1



**SCHEDULE D - PART 4**

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

QE052

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
36201F XP 7	GNMA PASS TH #582186 6.000		03/15/2017	PAID ON PRINCIPAL		1,569	1,569	1,552	1,551	.0	.18	.0	.18	.0	1,569	.0	.0	.0	.16	01/15/2032	1
36201F 5T 0	GNMA PASS TH #582358 6.000		03/15/2017	PAID ON PRINCIPAL		9,752	9,752	9,888	9,953	.0	(202)	.0	(202)	.0	9,752	.0	.0	.0	.102	10/15/2032	1
36201F 5U 7	GNMA PASS TH #582359 6.000		03/15/2017	PAID ON PRINCIPAL		10,350	10,350	10,495	10,522	.0	(172)	.0	(172)	.0	10,350	.0	.0	.0	.103	10/15/2032	1
36201G TK 1	GNMA PASS TH #582954 6.000		03/15/2017	PAID ON PRINCIPAL		6,369	6,369	6,337	6,334	.0	.35	.0	.35	.0	6,369	.0	.0	.0	.63	02/15/2032	1
36201H 2U 6	GNMA PASS TH #584087 6.000		03/15/2017	PAID ON PRINCIPAL		1,496	1,496	1,525	1,538	.0	(42)	.0	(42)	.0	1,496	.0	.0	.0	.15	10/15/2032	1
36201H 2W 2	GNMA PASS TH #584089 6.000		03/15/2017	PAID ON PRINCIPAL		.945	.945	.963	.965	.0	(20)	.0	(20)	.0	.945	.0	.0	.0	.9	10/15/2032	1
36201M FN 7	GNMA PASS TH #587073 6.000		03/15/2017	PAID ON PRINCIPAL		33,105	33,105	32,876	32,863	.0	.242	.0	.242	.0	33,105	.0	.0	.0	.460	05/15/2032	1
36201M PT 3	GNMA PASS TH #587334 5.000		03/15/2017	PAID ON PRINCIPAL		28,078	28,078	28,389	28,058	.0	.20	.0	.20	.0	28,078	.0	.0	.0	.237	10/15/2017	1
36201M 6K 3	GNMA PASS TH #587774 5.000		03/15/2017	PAID ON PRINCIPAL		11,294	11,294	11,454	11,287	.0	.7	.0	.7	.0	11,294	.0	.0	.0	.91	12/15/2017	1
36201N M4 9	GNMA PASS TH #588179 6.000		03/15/2017	PAID ON PRINCIPAL		34,195	34,195	35,579	35,475	.0	(1,279)	.0	(1,279)	.0	34,195	.0	.0	.0	.459	01/15/2033	1
36201P 5N 1	GNMA PASS TH #589553 5.000		03/15/2017	PAID ON PRINCIPAL		53,963	53,963	54,924	53,963	.0	(0)	.0	(0)	.0	53,963	.0	.0	.0	.426	12/15/2017	1
36201S XE 4	GNMA PASS TH #592077 5.000		03/15/2017	PAID ON PRINCIPAL		34,100	34,100	34,074	34,066	.0	.34	.0	.34	.0	34,100	.0	.0	.0	.278	08/15/2033	1
36201V AE 2	GNMA PASS TH #594105 4.500		03/15/2017	PAID ON PRINCIPAL		281,653	281,653	266,706	272,011	.0	9,642	.0	9,642	.0	281,653	.0	.0	.0	.1,875	09/15/2033	1
36201V AF 9	GNMA PASS TH #594106 4.500		03/15/2017	PAID ON PRINCIPAL		31,175	31,175	29,548	29,984	.0	1,192	.0	1,192	.0	31,175	.0	.0	.0	.233	09/15/2033	1
36201V A6 9	GNMA PASS TH #594129 4.000		03/15/2017	PAID ON PRINCIPAL		30,240	30,240	29,512	30,097	.0	.143	.0	.143	.0	30,240	.0	.0	.0	.202	10/15/2018	1
36201V B4 3	GNMA PASS TH #594159 4.000		03/15/2017	PAID ON PRINCIPAL		41,002	41,002	40,015	40,797	.0	.204	.0	.204	.0	41,002	.0	.0	.0	.278	10/15/2018	1
36201V VN 9	GNMA PASS TH #594721 4.500		03/15/2017	PAID ON PRINCIPAL		45,458	45,458	45,813	45,652	.0	(194)	.0	(194)	.0	45,458	.0	.0	.0	.340	07/15/2033	1
36200A BA 6	GNMA PASS TH #595033 6.000		03/15/2017	PAID ON PRINCIPAL		78,782	78,782	80,308	81,172	.0	(2,390)	.0	(2,390)	.0	78,782	.0	.0	.0	.406	10/15/2032	1
36200A HD 4	GNMA PASS TH #595228 5.000		03/15/2017	PAID ON PRINCIPAL		2,861	2,861	2,910	2,862	.0	(1)	.0	(1)	.0	2,861	.0	.0	.0	.24	12/15/2017	1
36200A HG 7	GNMA PASS TH #595231 5.000		03/15/2017	PAID ON PRINCIPAL		62,814	62,814	63,894	62,810	.0	.4	.0	.4	.0	62,814	.0	.0	.0	.474	12/15/2017	1
36200A RE 1	GNMA PASS TH #595485 5.000		03/15/2017	PAID ON PRINCIPAL		7,753	7,753	7,886	7,749	.0	.4	.0	.4	.0	7,753	.0	.0	.0	.65	12/15/2017	1
36200D 3B 7	GNMA PASS TH #598494 5.000		03/15/2017	PAID ON PRINCIPAL		23,623	23,623	23,959	23,617	.0	.7	.0	.7	.0	23,623	.0	.0	.0	.207	12/15/2017	1
36200E BQ 3	GNMA PASS TH #598647 5.500		03/15/2017	PAID ON PRINCIPAL		14,495	14,495	14,823	14,858	.0	(362)	.0	(362)	.0	14,495	.0	.0	.0	.130	04/15/2033	1
36200E B6 7	GNMA PASS TH #598661 5.000		03/15/2017	PAID ON PRINCIPAL		269,754	269,754	274,405	272,543	.0	(2,789)	.0	(2,789)	.0	269,754	.0	.0	.0	.2,646	05/15/2033	1
36200E CQ 2	GNMA PASS TH #598679 5.500		03/15/2017	PAID ON PRINCIPAL		24,257	24,257	24,847	24,792	.0	(535)	.0	(535)	.0	24,257	.0	.0	.0	.178	05/15/2033	1
36200E DL 2	GNMA PASS TH #598707 5.000		03/15/2017	PAID ON PRINCIPAL		16,058	16,058	16,071	16,059	.0	(1)	.0	(1)	.0	16,058	.0	.0	.0	.92	07/15/2033	1
36200E DX 6	GNMA PASS TH #598718 4.500		03/15/2017	PAID ON PRINCIPAL		26,924	26,924	28,483	27,262	.0	(337)	.0	(337)	.0	26,924	.0	.0	.0	.191	07/15/2018	1
36200E D5 7	GNMA PASS TH #598724 4.500		03/15/2017	PAID ON PRINCIPAL		92,198	92,198	92,904	92,605	.0	(407)	.0	(407)	.0	92,198	.0	.0	.0	.690	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469 4.500		03/15/2017	PAID ON PRINCIPAL		64,280	64,280	59,319	60,774	.0	3,506	.0	3,506	.0	64,280	.0	.0	.0	.446	07/15/2033	1
36200M RT 2	GNMA PASS TH #604498 4.500		03/15/2017	PAID ON PRINCIPAL		75,537	75,537	75,856	75,723	.0	(186)	.0	(186)	.0	75,537	.0	.0	.0	.565	07/15/2033	1
36200M SE 4	GNMA PASS TH #604517 4.500		03/15/2017	PAID ON PRINCIPAL		6,846	6,846	6,710	6,813	.0	.33	.0	.33	.0	6,846	.0	.0	.0	.51	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526 4.000		03/15/2017	PAID ON PRINCIPAL		52,226	52,226	50,937	51,949	.0	.277	.0	.277	.0	52,226	.0	.0	.0	.346	08/15/2018	1
36200M TR 4	GNMA PASS TH #604560 4.500		03/15/2017	PAID ON PRINCIPAL		199,692	199,692	199,854	199,423	.0	.269	.0	.269	.0	199,692	.0	.0	.0	.1,581	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574 4.500		03/15/2017	PAID ON PRINCIPAL		38,722	38,722	38,504	38,548	.0	.174	.0	.174	.0	38,722	.0	.0	.0	.229	08/15/2033	1
36200M VM 2	GNMA PASS TH #604620 4.500		03/15/2017	PAID ON PRINCIPAL		66,478	66,478	62,871	63,885	.0	2,594	.0	2,594	.0	66,478	.0	.0	.0	.482	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641 4.500		03/15/2017	PAID ON PRINCIPAL		27,653	27,653	26,039	26,455	.0	1,198	.0	1,198	.0	27,653	.0	.0	.0	.209	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802 4.500		03/15/2017	PAID ON PRINCIPAL		9,865	9,865	9,342	9,495	.0	.370	.0	.370	.0	9,865	.0	.0	.0	.74	11/15/2033	1
36200N RJ 2	GNMA PASS TH #605389 5.000		03/15/2017	PAID ON PRINCIPAL		42,005	42,005	41,500	41,559	.0	.446	.0	.446	.0	42,005	.0	.0	.0	.291	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303 4.500		03/15/2017	PAID ON PRINCIPAL		59,898	59,898	60,179	59,853	.0	.45	.0	.45	.0	59,898	.0	.0	.0	.464	10/15/2018	1
36202U 5J 8	GNMA PASS TH #610249 4.500		03/15/2017	PAID ON PRINCIPAL		45,578	45,578	45,008	45,432	.0	.146	.0	.146	.0	45,578	.0	.0	.0	.340	07/15/2018	1
36202V VT 5	GNMA PASS TH #610926 4.500		03/15/2017	PAID ON PRINCIPAL		1,050	1,050	1,057	1,054	.0	(3)	.0	(3)	.0	1,050	.0	.0	.0	.8	07/15/2033	1
36290N 6C 1	GNMA PASS TH #613867 4.500		03/15/2017	PAID ON PRINCIPAL		19,773	19,773	19,866	19,762	.0	.11	.0	.11	.0	19,773	.0	.0	.0	.125	09/15/2018	1

**SCHEDULE D - PART 4**

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

QE053

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
36290Q RQ 0	GNMA PASS TH #614395 4.500		03/15/2017	PAID ON PRINCIPAL		47,553	47,553	47,285	47,441	0	111	0	111	0	47,553	0	0	0	322	07/15/2018	1
36290Q TP 0	GNMA PASS TH #614458 4.500		03/15/2017	PAID ON PRINCIPAL		10,629	10,629	10,245	10,725	0	(96)	0	(96)	0	10,629	0	0	0	95	06/15/2018	1
36290Q UY 9	GNMA PASS TH #614499 4.500		02/15/2017	PAID ON PRINCIPAL		3,431	3,431	3,629	3,430	0	0	0	0	0	3,431	0	0	0	20	06/15/2018	1
36290Q VT 9	GNMA PASS TH #614526 4.500		03/15/2017	PAID ON PRINCIPAL		11,048	11,048	11,688	11,168	0	(120)	0	(120)	0	11,048	0	0	0	83	06/15/2018	1
36290R QZ 9	GNMA PASS TH #615272 4.500		03/15/2017	PAID ON PRINCIPAL		30,862	30,862	31,094	30,986	0	(123)	0	(123)	0	30,862	0	0	0	220	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273 4.500		03/15/2017	PAID ON PRINCIPAL		9,041	9,041	9,109	9,085	0	(44)	0	(44)	0	9,041	0	0	0	68	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362 4.500		03/15/2017	PAID ON PRINCIPAL		20,481	20,481	20,225	20,414	0	67	0	67	0	20,481	0	0	0	147	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371 4.500		03/15/2017	PAID ON PRINCIPAL		28,753	28,753	28,919	28,848	0	(95)	0	(95)	0	28,753	0	0	0	224	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509 4.500		03/15/2017	PAID ON PRINCIPAL		76,568	76,568	70,765	72,489	0	4,079	0	4,079	0	76,568	0	0	0	548	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516 4.500		03/15/2017	PAID ON PRINCIPAL		56,775	56,775	53,759	54,704	0	2,071	0	2,071	0	56,775	0	0	0	347	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545 4.500		03/15/2017	PAID ON PRINCIPAL		53,634	53,634	50,155	50,935	0	2,699	0	2,699	0	53,634	0	0	0	326	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639 4.500		03/15/2017	PAID ON PRINCIPAL		28,630	28,630	27,067	27,499	0	1,131	0	1,131	0	28,630	0	0	0	120	09/15/2033	1
36290R 5E 9	GNMA PASS TH #615645 4.500		03/15/2017	PAID ON PRINCIPAL		4,721	4,721	4,366	4,475	0	246	0	246	0	4,721	0	0	0	35	09/15/2033	1
36290S BW 0	GNMA PASS TH #615753 4.500		03/15/2017	PAID ON PRINCIPAL		41,558	41,558	40,727	41,369	0	189	0	189	0	41,558	0	0	0	272	08/15/2018	1
36290X JW 1	GNMA PASS TH #620477 4.500		03/15/2017	PAID ON PRINCIPAL		21,327	21,327	20,247	20,590	0	736	0	736	0	21,327	0	0	0	228	08/15/2033	1
36290X PJ 3	GNMA PASS TH #620625 4.500		03/15/2017	PAID ON PRINCIPAL		13,461	13,461	12,780	13,019	0	442	0	442	0	13,461	0	0	0	100	09/15/2033	1
36290X QX 1	GNMA PASS TH #620670 4.500		03/15/2017	PAID ON PRINCIPAL		4,422	4,422	4,187	4,256	0	166	0	166	0	4,422	0	0	0	33	09/15/2033	1
36290X 4B 3	GNMA PASS TH #621018 4.500		03/15/2017	PAID ON PRINCIPAL		50,890	50,890	51,272	50,879	0	11	0	11	0	50,890	0	0	0	343	10/15/2018	1
36291A D6 3	GNMA PASS TH #622125 4.500		03/15/2017	PAID ON PRINCIPAL		47,934	47,934	48,279	47,920	0	14	0	14	0	47,934	0	0	0	327	10/15/2018	1
36291Q BW 3	GNMA PASS TH #634653 5.000		03/15/2017	PAID ON PRINCIPAL		100,677	100,677	102,322	101,871	0	(1,194)	0	(1,194)	0	100,677	0	0	0	1,189	12/15/2034	1
36291R RF 1	GNMA PASS TH #635986 5.000		03/15/2017	PAID ON PRINCIPAL		4,836	4,836	4,915	4,887	0	(51)	0	(51)	0	4,836	0	0	0	40	12/15/2034	1
36291R 2G 6	GNMA PASS TH #636275 5.000		03/15/2017	PAID ON PRINCIPAL		4,351	4,351	4,299	4,315	0	36	0	36	0	4,351	0	0	0	36	03/15/2035	1
36291S VW 7	GNMA PASS TH #637029 5.000		03/15/2017	PAID ON PRINCIPAL		163,305	163,305	165,973	165,316	0	(2,011)	0	(2,011)	0	163,305	0	0	0	741	12/15/2034	1
36292F S2 4	GNMA PASS TH #647737 5.000		03/15/2017	PAID ON PRINCIPAL		1,667	1,667	1,648	1,649	0	18	0	18	0	1,667	0	0	0	14	08/15/2035	1
36292H S6 1	GNMA PASS TH #649541 5.000		03/15/2017	PAID ON PRINCIPAL		185,845	185,845	183,696	184,159	0	1,686	0	1,686	0	185,845	0	0	0	2,293	11/15/2035	1
36176E 5W 7	GNMA PASS TH #764361 3.500		03/15/2017	PAID ON PRINCIPAL		8,540	8,540	8,915	9,179	0	(639)	0	(639)	0	8,540	0	0	0	52	01/15/2042	1
36176E 6E 6	GNMA PASS TH #764369 3.500		03/15/2017	PAID ON PRINCIPAL		7,454	7,454	7,781	8,010	0	(557)	0	(557)	0	7,454	0	0	0	44	01/15/2042	1
36176Q NH 3	GNMA PASS TH #772892 3.500		03/15/2017	PAID ON PRINCIPAL		6,081	6,081	6,348	6,569	0	(488)	0	(488)	0	6,081	0	0	0	36	01/15/2042	1
36176Q NT 7	GNMA PASS TH #772902 3.500		03/15/2017	PAID ON PRINCIPAL		1,258	1,258	1,313	1,379	0	(121)	0	(121)	0	1,258	0	0	0	7	01/15/2042	1
36176Q NX 8	GNMA PASS TH #772906 3.500		03/15/2017	PAID ON PRINCIPAL		9,791	9,791	10,221	10,374	0	(583)	0	(583)	0	9,791	0	0	0	58	01/15/2042	1
36225A TG 5	GNMA PASS TH #780551 7.500		03/15/2017	PAID ON PRINCIPAL		837	837	858	864	0	(27)	0	(27)	0	837	0	0	0	10	04/15/2027	1
36225A YM 6	GNMA PASS TH #780716 7.500		03/15/2017	PAID ON PRINCIPAL		1,386	1,386	1,420	1,435	0	(49)	0	(49)	0	1,386	0	0	0	17	02/15/2028	1
36225B 2L 1	GNMA PASS TH #781679 4.000		03/15/2017	PAID ON PRINCIPAL		56,526	56,526	55,166	56,219	0	307	0	307	0	56,526	0	0	0	371	12/15/2018	1
36241K BF 4	GNMA PASS TH #781838 8.000		03/15/2017	PAID ON PRINCIPAL		29,169	29,169	31,825	31,325	0	(2,156)	0	(2,156)	0	29,169	0	0	0	369	12/15/2029	1
36241K BG 2	GNMA PASS TH #781839 8.000		03/15/2017	PAID ON PRINCIPAL		38,557	38,557	41,736	40,461	0	(1,904)	0	(1,904)	0	38,557	0	0	0	551	06/15/2025	1
36241K BL 1	GNMA PASS TH #781843 6.500		03/15/2017	PAID ON PRINCIPAL		42,380	42,380	44,699	43,939	0	(1,559)	0	(1,559)	0	42,380	0	0	0	499	11/15/2028	1
36241K BM 9	GNMA PASS TH #781844 6.500		03/15/2017	PAID ON PRINCIPAL		292,965	292,965	308,460	306,979	0	(14,014)	0	(14,014)	0	292,965	0	0	0	2,913	03/15/2032	1
36241K CT 3	GNMA PASS TH #781882 7.500		03/15/2017	PAID ON PRINCIPAL		28,483	28,483	30,512	30,088	0	(1,605)	0	(1,605)	0	28,483	0	0	0	358	03/15/2035	1
36241K CU 0	GNMA PASS TH #781883 7.500		03/15/2017	PAID ON PRINCIPAL		58,459	58,459	62,613	61,787	0	(3,327)	0	(3,327)	0	58,459	0	0	0	899	03/15/2035	1
36241K CV 8	GNMA PASS TH #781884 7.500		03/15/2017	PAID ON PRINCIPAL		25,321	25,321	27,127	26,831	0	(1,510)	0	(1,510)	0	25,321	0	0	0	315	03/15/2035	1
36241K DH 8	GNMA PASS TH #781904 5.000		03/15/2017	PAID ON PRINCIPAL		163,906	163,906	161,312	161,783	0	2,123	0	2,123	0	163,906	0	0	0	1,403	04/15/2035	1
38375B ZA 3	GNR 2012-H27 HA CMO 2.000		03/20/2017	PAID ON PRINCIPAL		1,765,939	1,765,939	1,810,226	1,782,336	0	(16,397)	0	(16,397)	0	1,765,939	0	0	0	6,511	11/20/2062	1

**SCHEDULE D - PART 4**

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

QE05.4

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
38375B C9 1	GNR 2012-H31 HA CMO 1.650		03/20/2017	PAID ON PRINCIPAL		470,388	470,388	475,735	472,017	0	(1,629)	0	(1,629)	0	470,388	0	0	0	1,023	10/20/2062	1
38375B G2 2	GNR 2013-H03 HA 1.750		03/20/2017	PAID ON PRINCIPAL		73,374	73,374	73,351	73,326	0	48	0	48	0	73,374	0	0	0	239	12/20/2062	1
38375B R5 3	GNR 2013-H07 LA 1.650		03/20/2017	PAID ON PRINCIPAL		185,666	185,666	184,216	184,950	0	716	0	716	0	185,666	0	0	0	479	03/20/2063	1
38375U JP 6	GNR 2014-H12 KA 2.750		03/20/2017	PAID ON PRINCIPAL		137,667	137,667	138,301	138,205	0	(539)	0	(539)	0	137,667	0	0	0	630	05/20/2064	1
38376R ML 7	GNR 2015-H32 KA 2.700		03/20/2017	PAID ON PRINCIPAL		472,741	472,741	469,694	470,590	0	2,151	0	2,151	0	472,741	0	0	0	1,901	12/20/2065	1
36225C PC 4	G2 (ARM) #80418 2.125		03/20/2017	PAID ON PRINCIPAL		921	921	923	914	0	8	0	8	0	921	0	0	0	3	06/20/2030	1
36202K 6Z 3	G2 (ARM) #8988 2.250		03/20/2017	PAID ON PRINCIPAL		6,439	6,439	6,453	6,418	0	21	0	21	0	6,439	0	0	0	17	10/20/2026	1
36230S DW 1	G2 757317 4.317		03/20/2017	PAID ON PRINCIPAL		229,263	229,263	235,890	229,974	0	(711)	0	(711)	0	229,263	0	0	0	2,109	02/20/2061	1
38378N EW 9	GNR 2013-162 A (PROJEC 2.750		03/16/2017	PAID ON PRINCIPAL		45,672	45,672	45,115	45,259	0	413	0	413	0	45,672	0	0	0	226	09/16/2046	1
38378X P6 2	GNR 2014-166 PL (PROJE 2.500		03/16/2017	PAID ON PRINCIPAL		185,990	185,990	186,048	186,009	0	(19)	0	(19)	0	185,990	0	0	0	740	05/16/2055	1
38378Y S8 3	GNR 2014-34 PA (PROJEC 2.471		03/16/2017	PAID ON PRINCIPAL		350,726	350,726	352,137	351,934	0	(1,208)	0	(1,208)	0	350,726	0	0	0	1,444	09/16/2053	1
38379K HV 0	GNR 2015-130 AH (PROJE 2.900		03/16/2017	PAID ON PRINCIPAL		409,123	409,123	418,839	416,895	0	(7,773)	0	(7,773)	0	409,123	0	0	0	1,841	08/16/2047	1
38379K PV 4	GNR 2015-70 AB (PROJEC 2.300		03/16/2017	PAID ON PRINCIPAL		544,877	544,877	539,769	540,546	0	4,330	0	4,330	0	544,877	0	0	0	2,947	11/16/2048	1
38379K RM 2	GNR 2015-86 AC (PROJEC 2.650		03/16/2017	PAID ON PRINCIPAL		1,062,331	1,062,331	1,068,888	1,068,158	0	(5,827)	0	(5,827)	0	1,062,331	0	0	0	3,258	03/16/2050	1
83162C TV 5	SBAP 2011-20B 1 4.220		02/01/2017	PAID ON PRINCIPAL		630,894	630,894	630,894	633,482	0	(2,587)	0	(2,587)	0	630,894	0	0	0	14,516	02/01/2031	1
83162C UR 2	SBAP 2012-20C 1 2.510		03/01/2017	PAID ON PRINCIPAL		862,964	862,964	862,964	863,712	0	(747)	0	(747)	0	862,964	0	0	0	11,405	03/01/2032	1
83162C WK 5	SBAP 2014-20G 1 2.870		01/01/2017	PAID ON PRINCIPAL		316,671	316,671	319,777	319,613	0	(2,942)	0	(2,942)	0	316,671	0	0	0	4,758	07/01/2034	1
83162C XE 8	SBAP 2015-20H 1 2.820		02/01/2017	PAID ON PRINCIPAL		494,703	494,703	495,031	495,359	0	(656)	0	(656)	0	494,703	0	0	0	7,205	08/01/2035	1
83162C XG 3	SBAP 2015-20I 1 2.820		03/01/2017	PAID ON PRINCIPAL		722,745	722,745	722,745	723,272	0	(527)	0	(527)	0	722,745	0	0	0	10,428	09/01/2035	1
83162C XN 8	SBAP 2016-20A 1 2.780		01/01/2017	PAID ON PRINCIPAL		292,842	292,842	292,842	293,016	0	(174)	0	(174)	0	292,842	0	0	0	4,155	01/01/2036	1
83162C YH 0	SBAP 2017-20B 1 2.820		02/09/2017	STIFEL NICOLAUS & CO INC		10,015,625	10,000,000	10,000,000	10,000,000	0	0	0	0	0	10,000,000	0	15,625	15,625	0	02/01/2037	1
831641 FB 6	SBIC 2014-10B 1 3.015		03/10/2017	PAID ON PRINCIPAL		1,175,280	1,175,280	1,175,280	1,175,209	0	70	0	70	0	1,175,280	0	0	0	17,572	09/10/2024	1
831641 FE 0	SBIC 2015-10B 1 2.829		03/10/2017	PAID ON PRINCIPAL		244,813	244,813	244,813	244,820	0	(6)	0	(6)	0	244,813	0	0	0	3,434	09/10/2025	1
0599999	Total - Bonds - U.S. Government					87,825,460	87,809,835	88,083,392	87,895,246	0	(85,411)	0	(85,411)	0	87,809,836	0	15,625	15,625	551,965	XXX	XXX
<b>Bonds - All Other Government</b>																					
13513Z AP 0	CANADA MORTGAGE & HOUS 4.350		02/01/2017	MATURED		2,000,000	2,000,000	1,996,360	1,999,824	0	176	0	176	0	2,000,000	0	0	0	43,500	02/01/2017	1FE
135087 ZU 1	CANADA TREASURY BONDS 2.750		03/28/2017	HSBC		6,491,160	6,000,000	6,663,950	6,601,785	0	(26,586)	0	(26,586)	0	6,575,198	0	(84,038)	(84,038)	53,795	06/01/2022	1FE
683234 YX 0	ONTARIO (PROVINCE OF) 4.300		03/08/2017	MATURED		11,000,000	11,000,000	10,721,370	10,992,063	0	7,937	0	7,937	0	11,000,000	0	0	0	236,500	03/08/2017	1FE
G92451 GE 0	UK GILT TREASURY 1.750		01/22/2017	MATURED		2,714,800	2,714,800	3,456,821	2,715,129	0	(1,858)	0	(1,858)	677,566	3,390,836	(676,036)	0	(676,036)	23,755	01/22/2017	1FE
62935Z MX 7	CANADA NHA PASS THRU P 1.750		03/15/2017	PAID ON PRINCIPAL		48,574	48,574	47,791	48,203	0	370	0	370	0	48,574	0	0	0	137	10/01/2018	1FE
62935Z 4Z 2	CANADA NHA PASS THRU P 1.800		03/15/2017	PAID ON PRINCIPAL		22,725	22,725	22,812	22,727	0	(3)	0	(3)	0	22,725	0	0	0	69	12/01/2018	1FE
1099999	Total - Bonds - All Other Government					22,277,258	21,786,098	22,909,104	22,379,731	0	(19,964)	0	(19,964)	677,566	23,037,333	(676,036)	(84,038)	(760,075)	357,755	XXX	XXX
<b>Bonds - U.S. Political Subdivisions of States</b>																					
158249 HQ 8	CHAMPAIGN CO COMM USD 5.550		01/01/2017	MATURED		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	4,163	01/01/2017	1FE
194740 JS 6	COLLIN CO GENERAL OBLI 4.500		02/15/2017	REDEEMED		1,565,000	1,565,000	1,573,639	1,564,990	0	10	0	10	0	1,565,000	0	0	0	35,213	02/15/2024	1
194740 JT 4	COLLIN CO GENERAL OBLI 5.000		02/15/2017	REDEEMED		2,410,000	2,410,000	2,562,770	2,412,082	0	(2,082)	0	(2,082)	0	2,410,000	0	0	0	60,250	02/15/2025	1
194740 JU 1	COLLIN CO GENERAL OBLI 5.000		02/15/2017	REDEEMED		2,535,000	2,535,000	2,691,486	2,537,127	0	(2,127)	0	(2,127)	0	2,535,000	0	0	0	63,375	02/15/2026	1
194740 JV 9	COLLIN CO GENERAL OBLI 5.000		02/15/2017	REDEEMED		2,665,000	2,665,000	2,827,272	2,667,203	0	(2,203)	0	(2,203)	0	2,665,000	0	0	0	66,625	02/15/2027	1
401784 VM 2	GUILFORD CO GENERAL OB .600		03/01/2017	REDEEMED		705,000	705,000	705,000	705,103	0	(103)	0	(103)	0	705,000	0	0	0	1,069	03/01/2025	1FE
442565 YE 1	HOWARD CO GENERAL OBLI 5.000		02/15/2017	REDEEMED		5,800,000	5,800,000	6,277,514	5,806,665	0	(6,665)	0	(6,665)	0	5,800,000	0	0	0	145,000	02/15/2022	1FE
442565 YF 8	HOWARD CO GENERAL OBLI 5.000		02/15/2017	REDEEMED		5,900,000	5,900,000	6,370,820	5,906,561	0	(6,561)	0	(6,561)	0	5,900,000	0	0	0	147,500	02/15/2023	1FE
442565 YG 6	HOWARD CO GENERAL OBLI 5.000		02/15/2017	REDEEMED		6,100,000	6,100,000	6,576,471	6,106,632	0	(6,632)	0	(6,632)	0	6,100,000	0	0	0	152,500	02/15/2024	1FE

**SCHEDULE D - PART 4**

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

QE05 5

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)
584002	JV 2 MECKLENBURG CO GENERAL 5.000		02/01/2017	REDEEMED		7,635,000	7,635,000	8,232,057	7,640,554	0	(5,554)	0	(5,554)	0	7,635,000	0	0	0	190,875	02/01/2024	1FE
584002	JW 0 MECKLENBURG CO GENERAL 5.000		02/01/2017	REDEEMED		7,640,000	7,640,000	8,230,954	7,645,493	0	(5,493)	0	(5,493)	0	7,640,000	0	0	0	191,000	02/01/2025	1FE
725769	HR 7 PITTSYLVANIA CO GEN OB 5.000		03/01/2017	MATURED		645,000	645,000	675,896	649,274	0	(4,274)	0	(4,274)	0	645,000	0	0	0	16,125	03/01/2017	1FE
763261	SM 7 RICHARDSON ISD GO S200 5.000		02/15/2017	REDEEMED		2,005,000	2,005,000	2,108,578	2,015,895	0	(10,895)	0	(10,895)	0	2,005,000	0	0	0	50,125	02/15/2027	1FE
763261	SN 5 RICHARDSON ISD GO S200 5.000		02/15/2017	REDEEMED		2,110,000	2,110,000	2,219,003	2,121,465	0	(11,465)	0	(11,465)	0	2,110,000	0	0	0	52,750	02/15/2028	1FE
849254	NX 1 SPOTSYLVANIA CO GEN OB 5.000		01/15/2017	REDEEMED		1,490,000	1,490,000	1,568,657	1,490,336	0	(336)	0	(336)	0	1,490,000	0	0	0	37,250	01/15/2021	1FE
849254	NY 9 SPOTSYLVANIA CO GEN OB 5.000		01/15/2017	REDEEMED		1,490,000	1,490,000	1,566,273	1,490,324	0	(324)	0	(324)	0	1,490,000	0	0	0	37,250	01/15/2022	1FE
849254	NZ 6 SPOTSYLVANIA CO GEN OB 5.000		01/15/2017	REDEEMED		1,490,000	1,490,000	1,563,889	1,490,312	0	(312)	0	(312)	0	1,490,000	0	0	0	37,250	01/15/2023	1FE
849254	PA 9 SPOTSYLVANIA CO GEN OB 5.000		01/15/2017	REDEEMED		1,490,000	1,490,000	1,561,520	1,490,300	0	(300)	0	(300)	0	1,490,000	0	0	0	37,250	01/15/2024	1FE
849254	PB 7 SPOTSYLVANIA CO GEN OB 5.000		01/15/2017	REDEEMED		1,490,000	1,490,000	1,560,328	1,490,294	0	(294)	0	(294)	0	1,490,000	0	0	0	37,250	01/15/2025	1FE
849254	PC 5 SPOTSYLVANIA CO GEN OB 5.000		01/15/2017	REDEEMED		1,490,000	1,490,000	1,559,136	1,490,288	0	(288)	0	(288)	0	1,490,000	0	0	0	37,250	01/15/2026	1FE
849254	PD 3 SPOTSYLVANIA CO GEN OB 5.000		01/15/2017	REDEEMED		1,490,000	1,490,000	1,557,959	1,490,282	0	(282)	0	(282)	0	1,490,000	0	0	0	37,250	01/15/2027	1FE
792895	PZ 1 ST PAUL ISD #625 GO S2 5.000		02/01/2017	MATURED		1,175,000	1,175,000	1,280,045	1,175,964	0	(964)	0	(964)	0	1,175,000	0	0	0	29,375	02/01/2017	1FE
89438V	K4 7 TRAVIS CO ROAD GENERAL 4.500		03/01/2017	REDEEMED		2,310,000	2,310,000	2,310,000	2,310,000	0	0	0	0	0	2,310,000	0	0	0	51,975	03/01/2024	1FE
89438V	K5 4 TRAVIS CO ROAD GENERAL 4.500		03/01/2017	REDEEMED		2,405,000	2,405,000	2,396,174	2,404,279	0	721	0	721	0	2,405,000	0	0	0	54,113	03/01/2025	1FE
89438V	K6 2 TRAVIS CO ROAD GENERAL 4.500		03/01/2017	REDEEMED		2,505,000	2,505,000	2,482,881	2,503,539	0	1,461	0	1,461	0	2,505,000	0	0	0	56,363	03/01/2026	1FE
89438V	K7 0 TRAVIS CO ROAD GENERAL 4.500		03/01/2017	REDEEMED		2,605,000	2,605,000	2,574,522	2,602,485	0	2,515	0	2,515	0	2,605,000	0	0	0	58,613	03/01/2027	1FE
930863	G9 0 WAKE CO GENERAL OBLIGA 5.000		03/01/2017	REDEEMED		35,000,000	35,000,000	38,248,350	35,061,756	0	(61,756)	0	(61,756)	0	35,000,000	0	0	0	875,000	03/01/2022	1FE
938718	XF 5 WASHINGTON CO GO ST. G 4.000		03/01/2017	MATURED		1,010,000	1,010,000	1,108,697	1,012,203	0	(2,203)	0	(2,203)	0	1,010,000	0	0	0	20,200	03/01/2017	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					105,305,000	105,305,000	112,539,889	105,431,407	0	(126,407)	0	(126,407)	0	105,305,000	0	0	0	2,582,957	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
194653	JF 9 COLLIER CO SCH BRD COP 5.250		02/15/2017	MATURED		2,500,000	2,500,000	2,799,650	2,503,746	0	(3,746)	0	(3,746)	0	2,500,000	0	0	0	65,625	02/15/2017	1FE
67109P	AA 1 COOK & DUPAGE COS (OAK) 8.000		02/01/2017	REDEEMED		40,000	40,000	0	0	0	40,000	0	40,000	0	40,000	0	0	0	1,604	02/01/2023	5*
455057	HG 7 INDIANA FIN AUTH REV F 5.000		02/01/2017	REDEEMED		7,680,000	7,680,000	8,059,085	7,708,125	0	(28,125)	0	(28,125)	0	7,680,000	0	0	0	192,000	02/01/2024	1FE
455057	HH 5 INDIANA FIN AUTH REV F 5.000		02/01/2017	REDEEMED		8,990,000	8,990,000	9,433,746	9,022,922	0	(32,922)	0	(32,922)	0	8,990,000	0	0	0	224,750	02/01/2025	1FE
455057	HJ 1 INDIANA FIN AUTH REV F 5.000		02/01/2017	REDEEMED		8,810,000	8,810,000	9,244,862	8,842,263	0	(32,263)	0	(32,263)	0	8,810,000	0	0	0	220,250	02/01/2026	1FE
455057	JP 5 INDIANA FIN AUTH REV F 4.750		02/01/2017	REDEEMED		7,350,000	7,350,000	7,656,201	7,352,725	0	(2,725)	0	(2,725)	0	7,350,000	0	0	0	174,563	02/01/2023	1FE
455057	JR 1 INDIANA FIN AUTH REV F 4.750		02/01/2017	REDEEMED		6,505,000	6,505,000	6,744,644	6,507,081	0	(2,081)	0	(2,081)	0	6,505,000	0	0	0	154,494	02/01/2025	1FE
485424	LG 8 KANSAS DEPT TRANS HWY .650		01/18/2017	REDEEMED		19,000,000	19,000,000	19,000,000	19,000,000	0	0	0	0	0	19,000,000	0	0	0	15,959	09/01/2024	1FE
495289	S2 7 KING CO SEWER REV REF 5.000		01/01/2017	REDEEMED		585,000	585,000	604,674	585,000	0	0	0	0	0	585,000	0	0	0	14,625	01/01/2024	1FE
495289	T6 7 KING CO SEWER REV REF 5.000		01/01/2017	REDEEMED		1,915,000	1,915,000	1,979,401	1,915,253	0	(253)	0	(253)	0	1,915,000	0	0	0	47,875	01/01/2024	1FE
548100	V3 7 LOWER COLORADO RIVER J 6.000		01/01/2017	MATURED		2,430,000	2,430,000	2,412,043	2,430,000	0	0	0	0	0	2,430,000	0	0	0	72,900	01/01/2017	1
681793	3G 8 OMAHA PUB POWER DIST E 5.000		02/01/2017	MATURED		1,515,000	1,515,000	1,623,913	1,514,947	0	53	0	53	0	1,515,000	0	0	0	37,875	02/01/2017	1FE
681793	2V 6 OMAHA PUB POWER DIST E 5.000		02/01/2017	REDEEMED		5,000,000	5,000,000	5,291,850	5,002,831	0	(2,831)	0	(2,831)	0	5,000,000	0	0	0	125,000	02/01/2021	1FE
681793	A2 1 OMAHA PUB POWER DIST E 5.700		02/01/2017	MATURED		853,000	853,000	843,572	852,964	0	36	0	36	0	853,000	0	0	0	24,311	02/01/2017	1
751100	FW 3 RALEIGH COMB ENTERPRIS .600		03/01/2017	REDEEMED		405,000	405,000	405,000	405,019	0	(19)	0	(19)	0	405,000	0	0	0	621	03/01/2035	1FE
837147	S4 0 SOUTH CAROLINA PUB SVC 5.000		01/01/2017	REDEEMED		5,660,000	5,660,000	5,669,962	5,666,471	0	(6,471)	0	(6,471)	0	5,660,000	0	0	0	141,500	01/01/2021	1FE
31349G	SZ 8 FH (ARM) #755364 2.858		03/15/2017	PAID ON PRINCIPAL		3,410	3,410	3,438	3,401	0	10	0	10	0	3,410	0	0	0	15	01/01/2029	1
31349S	KR 3 FH (3/1 ARM) #781204 3.036		03/15/2017	PAID ON PRINCIPAL		2,929	2,929	2,925	2,919	0	9	0	9	0	2,929	0	0	0	14	02/01/2034	1
31295N	AQ 1 FH (5/1 ARM) #789015 2.980		03/15/2017	PAID ON PRINCIPAL		787	787	790	785	0	2	0	2	0	787	0	0	0	3	02/01/2032	1
31335G	NC 5 FHLMC GOLD PASSTHRU 6.500		03/15/2017	PAID ON PRINCIPAL		3,239	3,239	3,024	3,116	0	122	0	122	0	3,239	0	0	0	27	04/15/2026	1

**SCHEDULE D - PART 4**

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

QE056

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31294M	GB 1 FHLMC GOLD PASSTHRU 3.500		03/15/2017	PAID ON PRINCIPAL		108,611	108,611	109,137	109,167	0	(556)	0	(556)	0	108,611	0	0	0	560	05/15/2026	1
3128GW	SZ 2 FHLMC GOLD PASSTHRU 5.000		03/15/2017	PAID ON PRINCIPAL		19,042	19,042	19,141	19,024	0	19	0	19	0	19,042	0	0	0	150	11/15/2017	1
3128GW	US 5 FHLMC GOLD PASSTHRU 5.000		03/15/2017	PAID ON PRINCIPAL		6,708	6,708	6,712	6,697	0	11	0	11	0	6,708	0	0	0	56	11/15/2017	1
3128MM	QB 2 FHLMC GOLD PASSTHRU 2.500		03/15/2017	PAID ON PRINCIPAL		117,367	117,367	122,392	121,128	0	(3,761)	0	(3,761)	0	117,367	0	0	0	467	11/15/2027	1
3128CU	GZ 3 FHLMC GOLD PASSTHRU 6.500		03/15/2017	PAID ON PRINCIPAL		39,275	39,275	40,800	40,507	0	(1,232)	0	(1,232)	0	39,275	0	0	0	427	04/15/2022	1
3132GR	LV 1 FHLMC GOLD PASSTHRU 3.500		03/15/2017	PAID ON PRINCIPAL		55,026	55,026	56,410	56,490	0	(1,464)	0	(1,464)	0	55,026	0	0	0	283	02/15/2042	1
3132GS	LQ 0 FHLMC GOLD PASSTHRU 3.500		03/15/2017	PAID ON PRINCIPAL		113,662	113,662	116,557	116,125	0	(2,464)	0	(2,464)	0	113,662	0	0	0	512	03/15/2042	1
3128MJ	TB 6 FHLMC GOLD PASSTHRU 3.500		03/15/2017	PAID ON PRINCIPAL		128,502	128,502	126,795	126,891	0	1,611	0	1,611	0	128,502	0	0	0	660	09/15/2043	1
3133T5	LL 5 FHR 1727 I CMO 6.500		03/15/2017	PAID ON PRINCIPAL		75,973	75,973	75,795	75,781	0	193	0	193	0	75,973	0	0	0	807	05/15/2024	1
3133TB	JR 2 FHR 1998 PE CMO 7.500		03/17/2017	PAID ON PRINCIPAL		3,768	3,768	3,909	3,756	0	11	0	11	0	3,768	0	0	0	47	10/17/2027	1
3137BA	HX 3 FHR 4345 AB 3.000		03/15/2017	PAID ON PRINCIPAL		222,547	222,547	226,755	225,827	0	(3,280)	0	(3,280)	0	222,547	0	0	0	927	02/15/2040	1
3137BD	BH 3 FHR 4388 TP 3.000		03/15/2017	PAID ON PRINCIPAL		1,842,227	1,842,227	1,889,721	1,896,624	0	(54,397)	0	(54,397)	0	1,842,227	0	0	0	8,589	09/15/2044	1
31385S	B4 9 FN (ARM) #550959 3.246		03/25/2017	PAID ON PRINCIPAL		6,423	6,423	6,525	6,422	0	1	0	1	0	6,423	0	0	0	34	08/01/2029	1
31379X	VF 9 FN (10/1 ARM #432714 2.591		03/25/2017	PAID ON PRINCIPAL		5,857	5,857	5,947	5,820	0	37	0	37	0	5,857	0	0	0	25	12/01/2027	1
31405T	ZC 9 FN (10/1 ARM #799139 2.663		03/25/2017	PAID ON PRINCIPAL		1,874	1,874	1,883	1,871	0	3	0	3	0	1,874	0	0	0	8	04/01/2035	1
31402D	GG 9 FN (3/1 ARM) #725699 3.025		03/25/2017	PAID ON PRINCIPAL		3,493	3,493	3,508	3,479	0	13	0	13	0	3,493	0	0	0	18	08/01/2034	1
31404M	BN 7 FN (3/1 ARM) #772345 2.738		03/25/2017	PAID ON PRINCIPAL		88,553	88,553	88,608	88,383	0	170	0	170	0	88,553	0	0	0	250	03/01/2034	1
31405N	4F 9 FN (3/1 ARM) #794722 3.114		03/25/2017	PAID ON PRINCIPAL		3,685	3,685	3,655	3,675	0	10	0	10	0	3,685	0	0	0	19	10/01/2034	1
31385H	6B 3 FN (5/1 ARM) #545466 2.913		03/25/2017	PAID ON PRINCIPAL		384	384	386	384	0	0	0	0	0	384	0	0	0	2	01/01/2032	1
31389D	W4 5 FN (5/1 ARM) #622667 2.625		03/25/2017	PAID ON PRINCIPAL		2,939	2,939	2,933	2,935	0	4	0	4	0	2,939	0	0	0	13	12/01/2031	1
31392B	6U 5 FNGT 2002-T4 A2 CMO 7.000		03/25/2017	PAID ON PRINCIPAL		37,093	37,093	38,298	36,952	0	140	0	140	0	37,093	0	0	0	594	12/25/2041	1
31359V	YH 0 FNGT 99-T2 A1 CMO 7.500		03/19/2017	PAID ON PRINCIPAL		6,252	6,252	6,508	6,437	0	(185)	0	(185)	0	6,252	0	0	0	81	01/19/2039	1
31418A	VF 2 FNMA PASS TH #FN MA151 2.500		03/25/2017	PAID ON PRINCIPAL		55,395	55,395	55,118	55,157	0	238	0	238	0	55,395	0	0	0	199	07/01/2028	1
31371F	E9 9 FNMA PASS TH #250460 7.000		03/25/2017	PAID ON PRINCIPAL		1,304	1,304	1,251	1,268	0	36	0	36	0	1,304	0	0	0	15	01/25/2026	1
31371M	DT 1 FNMA PASS TH #255814 5.500		03/25/2017	PAID ON PRINCIPAL		6,955	6,955	6,953	6,949	0	6	0	6	0	6,955	0	0	0	70	08/25/2035	1
31373D	EF 8 FNMA PASS TH #290034 7.500		03/25/2017	PAID ON PRINCIPAL		2,025	2,025	1,992	2,003	0	22	0	22	0	2,025	0	0	0	25	08/25/2024	1
31382M	ZX 5 FNMA PASS TH #486858 7.000		03/25/2017	PAID ON PRINCIPAL		2,452	2,452	2,481	2,473	0	(21)	0	(21)	0	2,452	0	0	0	29	03/25/2029	1
31389S	3C 6 FNMA PASS TH #634495 5.500		01/25/2017	PAID ON PRINCIPAL		2,530	2,530	2,579	2,523	0	7	0	7	0	2,530	0	0	0	12	03/25/2017	1
31391T	UL 0 FNMA PASS TH #676587 5.500		03/25/2017	PAID ON PRINCIPAL		7,804	7,804	7,835	7,832	0	(29)	0	(29)	0	7,804	0	0	0	69	12/25/2032	1
31402R	F9 5 FNMA PASS TH #735592 5.000		03/25/2017	PAID ON PRINCIPAL		320,219	320,219	306,060	308,347	0	11,872	0	11,872	0	320,219	0	0	0	2,448	05/25/2034	1
31403D	SP 5 FNMA PASS TH #745826 6.000		03/25/2017	PAID ON PRINCIPAL		4,559	4,559	4,541	4,541	0	17	0	17	0	4,559	0	0	0	27	07/25/2036	1
31405N	TV 7 FNMA PASS TH #794464 6.000		03/25/2017	PAID ON PRINCIPAL		2,568	2,568	2,634	2,666	0	(99)	0	(99)	0	2,568	0	0	0	26	09/25/2034	1
31406Y	TU 4 FNMA PASS TH #824163 5.500		03/25/2017	PAID ON PRINCIPAL		47,584	47,584	48,067	47,948	0	(364)	0	(364)	0	47,584	0	0	0	436	04/25/2035	1
31407B	XH 7 FNMA PASS TH #826080 5.000		03/25/2017	PAID ON PRINCIPAL		274,114	274,114	285,426	289,114	0	(15,001)	0	(15,001)	0	274,114	0	0	0	2,448	07/25/2035	1
31408G	ZW 0 FNMA PASS TH #851357 6.000		03/25/2017	PAID ON PRINCIPAL		447	447	453	453	0	(6)	0	(6)	0	447	0	0	0	4	02/25/2036	1
31408J	D4 0 FNMA PASS TH #852523 5.500		03/25/2017	PAID ON PRINCIPAL		218	218	216	216	0	1	0	1	0	218	0	0	0	2	01/25/2036	1
31409T	QM 3 FNMA PASS TH #878060 5.500		03/25/2017	PAID ON PRINCIPAL		727	727	715	716	0	11	0	11	0	727	0	0	0	7	03/25/2036	1
31410U	3G 5 FNMA PASS TH #898199 6.000		03/25/2017	PAID ON PRINCIPAL		3,404	3,404	3,421	3,423	0	(19)	0	(19)	0	3,404	0	0	0	20	11/25/2036	1
31411A	RJ 6 FNMA PASS TH #902389 5.500		03/25/2017	PAID ON PRINCIPAL		9,796	9,796	9,669	9,666	0	130	0	130	0	9,796	0	0	0	131	11/25/2036	1
31411Y	VZ 3 FNMA PASS TH #918732 5.500		03/25/2017	PAID ON PRINCIPAL		2,182	2,182	2,135	2,129	0	53	0	53	0	2,182	0	0	0	20	06/25/2037	1
31392I	DF 2 FNR 2001-55 PC CMO 6.500		03/25/2017	PAID ON PRINCIPAL		7,080	7,080	7,146	7,145	0	(65)	0	(65)	0	7,080	0	0	0	74	10/25/2031	1
3136AG	XN 7 FNR 2013-102 DG CMO 3.000		03/25/2017	PAID ON PRINCIPAL		267,413	267,413	266,995	266,965	0	448	0	448	0	267,413	0	0	0	1,132	05/25/2032	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	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)
3136AG	QV 7 FNR 2013-109 BA CMO 3.000		03/25/2017	PAID ON PRINCIPAL		174,528	174,528	173,206	173,367	0	1,161	0	1,161	0	174,528	0	0	0	865	10/25/2032	1
3136AD	R2 7 FNR 2013-41 DA CMO 1.750		03/25/2017	PAID ON PRINCIPAL		251,544	251,544	241,482	242,526	0	9,018	0	9,018	0	251,544	0	0	0	693	02/25/2043	1
31392C	MJ 0 FNW 2002-W1 1A4 CMO 6.000		03/25/2017	PAID ON PRINCIPAL		89,531	89,531	86,304	85,288	0	4,243	0	4,243	0	89,531	0	0	0	898	02/25/2042	1FE
3133TL	4S 4 FSPC T-17 A5 7.160		03/25/2017	PAID ON PRINCIPAL		56,720	56,720	56,712	56,451	0	269	0	269	0	56,720	0	0	0	737	07/25/2029	1FE
31392M	EJ 7 FSPC T-41 1A4 CMO 6.500		03/25/2017	PAID ON PRINCIPAL		133,821	133,821	133,010	132,330	0	1,490	0	1,490	0	133,821	0	0	0	1,820	06/25/2032	1
31392M	GY 2 FSPC T-42 A4 CMO 6.500		03/25/2017	PAID ON PRINCIPAL		32,555	32,555	32,509	32,433	0	122	0	122	0	32,555	0	0	0	375	02/25/2042	1
31393N	TB 5 FSPC T-55 1A1 CMO 6.500		03/25/2017	PAID ON PRINCIPAL		8,706	8,706	9,215	9,060	0	(353)	0	(353)	0	8,706	0	0	0	104	03/25/2043	1
3137G1	BC 0 FWLS 2016-SC02 1A 3.000		03/25/2017	PAID ON PRINCIPAL		153,183	153,183	152,382	152,388	0	796	0	796	0	153,183	0	0	0	639	10/25/2046	1
3137G1	BD 8 FWLS 2016-SC02 2A 3.500		03/25/2017	PAID ON PRINCIPAL		187,719	187,719	191,078	191,041	0	(3,322)	0	(3,322)	0	187,719	0	0	0	1,084	10/25/2046	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.					84,244,707	84,244,707	86,822,759	84,370,366	0	(125,659)	0	(125,659)	0	84,244,707	0	0	0	1,542,951	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
048312	AG 7 ACETF 2003-1 A3 5.050		01/20/2017	REDEEMED		295,881	295,881	295,871	295,880	0	2	0	2	0	295,881	0	0	0	3,736	10/20/2020	1FE
00101J	AK 2 ADT CORP 6.250		01/06/2017	KEYBANC CAPITAL MARK		1,091,250	1,000,000	1,044,375	1,030,127	0	(156)	0	(156)	0	1,029,971	0	61,279	61,279	14,931	10/15/2021	3FE
00817Y	AH 1 AETNA INC 3.950		03/29/2017	MAKE WHOLE CALL		1,064,880	1,000,000	1,053,500	1,029,844	0	(1,876)	0	(1,876)	0	1,027,968	0	36,912	36,912	22,822	09/01/2020	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
0258M0	DD 8 AMERICAN EXPRESS CREDI 2.375		03/24/2017	MATURED		1,000,000	1,000,000	997,290	999,831	0	169	0	169	0	1,000,000	0	0	0	11,875	03/24/2017	1FE
02666Q	K7 7 AMERICAN HONDA FINANCE 2.125	C	02/28/2017	MATURED		1,000,000	1,000,000	999,950	999,974	0	26	0	26	0	1,000,000	0	0	0	10,625	02/28/2017	1FE
029912	AY 8 AMERICAN TOWER CORP 7.250		02/10/2017	MAKE WHOLE CALL		1,120,854	1,000,000	1,080,000	1,024,190	0	(1,068)	0	(1,068)	0	1,023,122	0	97,732	97,732	17,118	05/15/2019	2FE
035229	DB 6 ANHEUSER-BUSCH CO 5.600	C	03/01/2017	MATURED		1,000,000	1,000,000	1,157,270	1,004,942	0	(4,942)	0	(4,942)	0	1,000,000	0	0	0	28,000	03/01/2017	2FE
03674P	AJ 2 ANTERO RESOURCES 6.000		01/06/2017	REDEEMED		515,000	500,000	525,000	511,758	0	3,242	0	3,242	0	515,000	0	0	0	2,917	12/01/2020	3FE
06050T	LT 7 BANK OF AMERICA 1.250		02/14/2017	MATURED		1,000,000	1,000,000	999,120	999,957	0	43	0	43	0	1,000,000	0	0	0	6,250	02/14/2017	1FE
06050S	DA 9 BANK OF AMERICA CORP 5.420		03/15/2017	MATURED		1,000,000	1,000,000	994,730	999,686	0	314	0	314	0	1,000,000	0	0	0	27,100	03/15/2017	2FE
06051G	FD 6 BANK OF AMERICA CORP 2.650		01/06/2017	BAS-MERRILL LYNCH		1,010,170	1,000,000	1,011,080	1,005,818	0	(70)	0	(70)	0	1,005,748	0	4,422	4,422	7,361	04/01/2019	2FE
05531F	AK 9 BB&T CORP 2.150		02/22/2017	REDEEMED		1,000,000	1,000,000	997,830	999,868	0	77	0	77	0	999,945	0	55	55	8,958	03/22/2017	1FE
12189T	AH 7 BNSF 1998-A TRUST 6.600		01/02/2017	VARIOUS		247,240	247,240	247,240	247,240	0	0	0	0	0	247,240	0	0	0	8,159	01/02/2019	1FE
12189P	AM 4 BNSF 2002-2 TRUST 5.140		01/15/2017	REDEEMED		365,415	365,415	369,057	366,284	0	(869)	0	(869)	0	365,415	0	0	0	9,391	01/15/2021	1FE
12200B	AA 6 BNSF 2004-1 TRUST 4.575		01/15/2017	REDEEMED		269,963	269,963	270,321	270,096	0	(133)	0	(133)	0	269,963	0	0	0	6,175	01/15/2021	1FE
05577@	AG 5 BNSF 2009-A SER A 6.550		02/26/2017	REDEEMED		46,454	46,454	46,454	46,453	0	1	0	1	0	46,454	0	0	0	1,521	02/26/2021	1
05577@	AH 3 BNSF 2009-A SER B 6.550		02/26/2017	REDEEMED		44,709	44,709	44,709	44,708	0	1	0	1	0	44,709	0	0	0	1,464	02/26/2021	1
05577@	AJ 9 BNSF 2009-A SER C 6.550		02/26/2017	REDEEMED		13,694	13,694	13,694	13,693	0	0	0	0	0	13,694	0	0	0	448	02/26/2021	1
05577@	AK 6 BNSF 2009-A SER D 6.550		02/26/2017	REDEEMED		16,339	16,339	16,339	16,338	0	0	0	0	0	16,339	0	0	0	535	02/26/2021	1
05577@	AM 2 BNSF 2009-A SER E 6.550		02/26/2017	REDEEMED		5,661	5,661	5,661	5,661	0	0	0	0	0	5,661	0	0	0	185	02/26/2021	1
14912L	5C 1 CATERPILLAR FINANCIAL 1.750		03/24/2017	MATURED		1,000,000	1,000,000	998,190	999,893	0	107	0	107	0	1,000,000	0	0	0	8,750	03/24/2017	1FE
15200D	AD 9 CENTERPOINT ENERGY 200 5.170		02/01/2017	REDEEMED		382,649	382,649	382,551	382,627	0	22	0	22	0	382,649	0	0	0	9,891	08/01/2019	1FE
125509	BJ 7 CIGNA CORP 5.375		03/15/2017	MATURED		2,000,000	2,000,000	1,984,600	1,999,237	0	763	0	763	0	2,000,000	0	0	0	53,750	03/15/2017	2FE
17275R	AK 8 CISCO SYSTEMS 3.150		03/14/2017	MATURED		1,000,000	1,000,000	997,670	999,853	0	147	0	147	0	1,000,000	0	0	0	15,750	03/14/2017	1FE
17275R	AW 2 CISCO SYSTEMS 3.500		03/27/2017	CITIGROUP GLOBAL MARKETS		1,039,440	1,000,000	997,330	997,666	0	34	0	34	0	997,700	0	41,740	41,740	10,208	06/15/2025	1FE
20030N	AP 6 COMCAST CORP 6.500		01/15/2017	MATURED		1,000,000	1,000,000	997,590	999,912	0	88	0	88	0	1,000,000	0	0	0	32,500	01/15/2017	1FE
20338H	AB 9 COMMSCOPE TECHNOLOGIES 5.000		03/22/2017	CITIGROUP GLOBAL MARKETS		1,960,000	2,000,000	2,010,000	2,010,000	0	(133)	0	(133)	0	2,009,867	0	(49,867)	(49,867)	3,889	03/15/2027	3FE
20605P	AG 6 CONCHO RESOURCES 4.375		01/13/2017	MORGAN STANLEY		1,006,250	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	6,250	6,250	2,552	01/15/2025	3FE
22160K	AC 9 COSTCO COMPANIES 5.500		03/15/2017	MATURED		2,000,000	2,000,000	2,005,720	1,999,795	0	205	0	205	0	2,000,000	0	0	0	55,000	03/15/2017	1FE
228189	AB 2 CROWN AMERICAS 4.500		01/23/2017	WELLS FARGO SECURITIES		2,050,000	2,000,000	2,030,000	2,027,948	0	(269)	0	(269)	0	2,027,679	0	22,321	22,321	47,625	01/15/2023	4FE

QE057

**SCHEDULE D - PART 4**

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

QE058

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	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)	
12665V	AA 0		03/10/2017	REDEEMED		15,394	15,394	15,394	15,394	0	0	0	0	0	15,394	0	0	0	107	08/10/2036	2FE	
126650	AW 0		03/10/2017	REDEEMED		38,033	38,033	38,450	38,408	0	(374)	0	(374)	0	38,033	0	0	0	336	01/11/2027	2FE	
126659	AA 9		03/10/2017	REDEEMED		30,064	30,064	30,148	30,139	0	(75)	0	(75)	0	30,064	0	0	0	420	07/10/2031	2FE	
25272K	AW 3		01/05/2017	GOLDMAN SACHS & CO.		2,240,000	2,000,000	2,210,000	2,208,333	0	(1,008)	0	(1,008)	0	2,207,325	0	32,675	32,675	9,896	06/15/2024	3FE	
28932M	AA 3		02/11/2017	REDEEMED		104,373	104,373	104,373	104,372	0	1	0	1	0	104,373	0	0	0	2,718	02/11/2030	1FE	
268648	AN 2		01/27/2017	BARCLAYS CAPITAL INC.		935,000	1,000,000	935,000	935,000	0	458	0	458	0	935,458	0	(458)	(458)	5,625	06/01/2023	3FE	
30231G	AA 0		03/15/2017	MATURED		2,000,000	2,000,000	1,999,168	1,999,854	0	146	0	146	0	2,000,000	0	0	0	9,210	03/15/2017	1FE	
31620M	AH 9		03/15/2017	REDEEMED		1,025,000	1,000,000	1,023,750	1,012,887	0	(707)	0	(707)	0	1,012,180	0	12,820	12,820	25,000	03/15/2022	2FE	
369604	BG 7		03/28/2017	U S BANCORP		512,219	494,000	487,800	489,310	0	154	0	154	0	489,464	0	22,755	22,755	9,263	03/11/2024	1FE	
36962G	2G 8		02/15/2017	MATURED		1,000,000	1,000,000	920,570	998,258	0	1,742	0	1,742	0	1,000,000	0	0	0	27,000	02/15/2017	1FE	
36159R	AK 9		03/07/2017	WELLS FARGO SECURITIES		1,146,750	1,100,000	1,100,000	1,100,000	0	0	0	0	0	1,100,000	0	46,750	46,750	42,186	01/15/2022	4FE	
432891	AD 1		03/22/2017	REDEEMED		6,939,878	6,750,000	6,987,188	6,857,358	0	25,072	0	25,072	0	6,882,430	0	57,447	57,447	165,586	10/15/2021	3FE	
432891	AG 4		03/14/2017	CITIGROUP GLOBAL MARKETS		2,996,250	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(3,750)	(3,750)	385	04/01/2025	1	
42824C	AU 3		03/30/2017	BAS-MERRILL LYNCH		1,011,880	1,000,000	998,720	999,207	0	130	0	130	0	999,337	0	12,543	12,543	0	10/05/2018	2FE	
46849L	NQ 0		02/21/2017	MATURED		3,000,000	3,000,000	2,996,100	2,999,535	0	465	0	465	0	3,000,000	0	0	0	18,750	02/21/2017	1FE	
24422E	RN 1		03/15/2017	MATURED		1,000,000	1,000,000	999,710	999,976	0	24	0	24	0	1,000,000	0	0	0	7,000	03/15/2017	1FE	
48127H	AA 7		03/23/2017	BAS-MERRILL LYNCH		1,003,780	1,000,000	997,880	998,767	0	109	0	109	0	998,877	0	4,903	4,903	9,533	10/22/2019	1FE	
49228R	AE 3		03/31/2017	REDEEMED		246,827	246,827	245,032	246,745	0	82	0	82	0	246,827	0	0	0	3,019	04/30/2018	1FE	
49228R	AE 3		12/31/2016	REDEEMED		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	04/30/2018	1FE
513272	AA 2		01/04/2017	BNP PARIBAS		2,015,000	2,000,000	2,016,250	2,000,000	15,834	(53)	0	15,781	0	2,015,781	0	(781)	(781)	15,417	11/01/2024	3FE	
610202	BL 6		03/15/2017	MATURED		2,000,000	2,000,000	1,992,700	1,999,417	0	583	0	583	0	2,000,000	0	0	0	57,000	03/15/2017	2FE	
013104	AF 1		01/05/2017	CANTOR FITZGERALD		143,625	150,000	135,027	138,683	0	17	0	17	0	138,700	0	4,925	4,925	4,936	08/01/2029	4FE	
69371R	K5 4		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	
70959W	AE 3		03/07/2017	BAS-MERRILL LYNCH		2,075,000	2,000,000	2,092,300	2,057,085	0	(2,579)	0	(2,579)	0	2,054,505	0	20,495	20,495	50,792	10/01/2022	4FE	
718172	AN 9		03/20/2017	MATURED		1,000,000	1,000,000	991,530	999,593	0	407	0	407	0	1,000,000	0	0	0	8,125	03/20/2017	1FE	
72650R	AP 7		01/15/2017	MATURED		2,000,000	2,000,000	2,025,320	2,000,012	0	(12)	0	(12)	0	2,000,000	0	0	0	61,250	01/15/2017	2FE	
69349L	AA 6		01/15/2017	MATURED		10,000,000	10,000,000	9,991,200	9,999,471	0	529	0	529	0	10,000,000	0	0	0	262,500	01/15/2017	1FE	
74166M	AA 4		01/27/2017	GOLDMAN SACHS & CO.		1,087,500	1,000,000	1,082,500	1,078,529	0	(1,329)	0	(1,329)	0	1,077,199	0	10,301	10,301	19,528	05/15/2023	4FE	
80874Y	AQ 3		02/02/2017	J P MORGAN CHASE SECURITI		1,900,000	2,000,000	1,986,420	1,685,000	305,610	118	0	305,727	0	1,990,727	0	(90,727)	(90,727)	30,181	05/15/2021	5FE	
810186	AL 0		01/03/2017	KEYBANC CAPITAL MARK		2,285,360	2,156,000	2,292,065	2,283,378	0	(334)	0	(334)	0	2,283,044	0	2,316	2,316	29,106	10/15/2023	4FE	
810186	AM 8		03/23/2017	VARIOUS		3,241,640	3,044,000	3,240,555	3,221,666	0	(4,684)	0	(4,684)	0	3,216,982	0	24,658	24,658	64,761	10/15/2023	4FE	
85207U	AE 5		01/27/2017	BAS-MERRILL LYNCH		2,157,500	2,000,000	2,075,000	2,053,304	0	(794)	0	(794)	0	2,052,510	0	104,990	104,990	54,778	09/15/2021	4FE	
790849	AJ 2		03/20/2017	EXCHANGED		1,970,820	2,000,000	1,990,240	1,992,385	0	279	0	279	0	1,992,664	0	(21,844)	(21,844)	33,347	04/15/2023	2FE	
790849	AL 7		03/20/2017	EXCHANGED		999,300	1,000,000	997,590	998,587	0	193	0	193	0	998,780	0	520	520	12,889	09/15/2018	1FE	
790849	AN 3		03/20/2017	EXCHANGED		1,996,260	2,000,000	1,992,320	1,993,033	0	227	0	227	0	1,993,260	0	3,000	3,000	45,257	09/15/2025	1FE	
86787G	AD 4		01/17/2017	MATURED		1,526,000	1,526,000	1,521,391	1,525,894	0	106	0	106	0	1,526,000	0	0	0	39,676	01/17/2017	2FE	
87612E	AZ 9		03/28/2017	CREDIT SUISSE FIRST BOSTO		1,017,700	1,000,000	973,530	982,839	0	766	0	766	0	983,606	0	34,094	34,094	20,622	01/15/2022	1FE	
89469A	AB 0		02/14/2017	VARIOUS		3,316,000	3,200,000	3,200,000	3,200,000	0	0	0	0	0	3,200,000	0	116,000	116,000	65,867	03/15/2022	3FE	
89566E	AA 6		01/31/2017	REDEEMED		221,260	221,260	221,260	221,250	0	10	0	10	0	221,260	0	0	0	6,682	01/31/2018	1FE	
87305N	AV 0		01/02/2017	REDEEMED		476,759	476,759	476,759	476,758	0	0	0	0	0	476,759	0	0	0	12,999	01/02/2022	1	
87305N	AW 8		01/02/2017	REDEEMED		207,690	207,690	207,690	207,690	0	0	0	0	0	207,690	0	0	0	5,715	01/02/2022	1	
90783S	AA 0		01/02/2017	REDEEMED		229,618	229,618	241,125	235,799	0	(6,181)	0	(6,181)	0	229,618	0	0	0	5,394	01/02/2024	1FE	

**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
92343V DD 3	VERIZON COMMUNICATIONS 2.625.....		03/14/2017	BAS-MERRILL LYNCH.....		891,060	1,000,000	998,940	998,967	0	26	0	26	0	998,993	0	(107,933)	(107,933)	16,479	08/15/2026	2FE.....
92553P AB 8	VIACOM INC 6.125.....		03/30/2017	MAKE WHOLE CALL.....		1,358,324	1,325,000	1,517,947	1,351,546	0	(8,499)	0	(8,499)	0	1,343,048	0	15,276	15,276	39,451	10/05/2017	2FE.....
966387 AG 7	WHITING PETROLEUM CORP 5.000.....		01/26/2017	GOLDMAN SACHS & CO.....		688,500	675,000	467,438	476,642	0	5,959	0	5,959	0	482,601	0	205,899	205,899	12,750	03/15/2019	4FE.....
98877D AC 9	ZF NA CAPITAL (144A) 4.750.....	C	01/25/2017	BARCLAYS CAPITAL INC.....		1,018,750	1,000,000	1,016,250	1,015,408	0	(130)	0	(130)	0	1,015,278	0	3,472	3,472	12,007	04/29/2025	3FE.....
064149 J2 4	BANK OF NOVA SCOTIA 2.598.....		02/27/2017	MATURED.....		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	6,495	02/27/2017	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.....
892329 AK 9	TOYOTA CREDIT CANADA I 2.450.....	B	02/27/2017	MATURED.....		1,000,000	1,000,000	1,000,520	999,985	0	15	0	15	0	1,000,000	0	0	0	12,250	02/27/2017	1FE.....
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.....
552081 AG 6	LYONDELLBASELL 5.000.....	D	03/24/2017	MAKE WHOLE CALL.....		425,840	400,000	440,508	416,046	0	(1,756)	0	(1,756)	0	414,290	0	11,550	11,550	8,833	04/15/2019	2FE.....
6325CO CU 3	NATIONAL AUSTRALIA BAN 1.250.....	D	03/17/2017	MATURED.....		2,000,000	2,000,000	1,998,214	1,999,681	0	319	0	319	0	2,000,000	0	0	0	12,500	03/17/2017	1FE.....
62886H AL 5	NCL CORP LTD (144A) 5.250.....	D	01/13/2017	REDEEMED.....		1,026,250	1,000,000	997,500	998,435	0	6	0	6	0	998,441	0	27,809	27,809	8,458	11/15/2019	4FE.....
71645W AP 6	PETROBRAS INTERNATIONA 5.750.....	D	01/26/2017	TENDERED.....		2,097,500	2,000,000	1,981,200	1,993,182	0	207	0	207	0	1,993,390	0	104,110	104,110	60,694	01/20/2020	4FE.....
881575 AF 1	TESCO PLC (144A) 2.700.....	D	01/05/2017	MATURED.....		1,000,000	1,000,000	998,900	999,993	0	7	0	7	0	1,000,000	0	0	0	13,500	01/05/2017	3FE.....
89153V AA 7	TOTAL CAPITAL INTERNAT 1.500.....	D	02/17/2017	MATURED.....		1,000,000	1,000,000	1,004,552	1,000,486	0	(486)	0	(486)	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.....		1,000,000	1,000,000	1,129,660	1,003,822	0	(3,822)	0	(3,822)	0	1,000,000	0	0	0	28,125	02/27/2017	2FE.....
92857W AX 8	VODAFONE GROUP PLC 1.625.....	D	03/20/2017	MATURED.....		2,000,000	2,000,000	1,988,940	1,999,458	0	542	0	542	0	2,000,000	0	0	0	16,250	03/20/2017	2FE.....
00841U AN 6	ABMT 2014-2 A13 3.500.....		03/25/2017	PAID ON PRINCIPAL.....		169,925	169,925	171,889	171,741	0	(1,816)	0	(1,816)	0	169,925	0	0	0	801	09/25/2044	1FM.....
00842B AC 1	ABMT 2015-5 A3 CMO 3.500.....		03/25/2017	PAID ON PRINCIPAL.....		45,798	45,798	46,235	46,205	0	(407)	0	(407)	0	45,798	0	0	0	250	07/25/2045	1FM.....
00842B AE 7	ABMT 2015-5 A5 3.500.....		03/25/2017	PAID ON PRINCIPAL.....		142,484	142,484	144,977	144,480	0	(1,996)	0	(1,996)	0	142,484	0	0	0	778	07/25/2045	1FM.....
00842D AC 7	ABMT 2015-6 A3 CMO 3.500.....		03/25/2017	PAID ON PRINCIPAL.....		450,502	450,502	452,895	452,744	0	(2,242)	0	(2,242)	0	450,502	0	0	0	2,430	09/25/2045	1FM.....
00842D AE 3	ABMT 2015-6 A5 CMO 3.500.....		03/25/2017	PAID ON PRINCIPAL.....		150,167	150,167	152,607	152,167	0	(2,000)	0	(2,000)	0	150,167	0	0	0	810	09/25/2045	1FM.....
00842C AC 9	ABMT 2015-7 A3 3.500.....		03/25/2017	PAID ON PRINCIPAL.....		90,512	90,512	91,502	91,442	0	(930)	0	(930)	0	90,512	0	0	0	545	10/25/2045	1FM.....
00842T AE 8	ABMT 2016-1 A5 3.500.....		03/25/2017	PAID ON PRINCIPAL.....		119,839	119,839	121,412	120,977	0	(1,138)	0	(1,138)	0	119,839	0	0	0	582	12/25/2045	1FM.....
00842E AC 5	ABMT 2016-2 A3 (144A) 3.500.....		03/25/2017	PAID ON PRINCIPAL.....		350,828	350,828	354,994	354,821	0	(3,992)	0	(3,992)	0	350,828	0	0	0	1,993	03/25/2046	1FM.....
004375 CS 8	ACCR 2005-1 A2C 1.681.....		03/27/2017	PAID ON PRINCIPAL.....		726,308	726,308	610,099	700,860	0	25,448	0	25,448	0	726,308	0	0	0	1,799	04/25/2035	1FM.....
05949C HU 3	BOAMS 2005-1 2A5 CMO 3.243.....		03/25/2017	PAID ON PRINCIPAL.....		95,450	95,450	64,429	49,224	0	46,226	0	46,226	0	95,450	0	0	0	420	10/25/2035	1FM.....
05949C HU 3	BOAMS 2005-1 2A5 CMO 3.243.....		02/25/2017	WRITTEN OFF.....		0	5,747	3,879	2,964	0	(19)	0	(19)	0	2,945	0	(2,945)	(2,945)	31	10/25/2035	1FM.....
05949C HU 3	BOAMS 2005-1 2A5 CMO 3.239.....		01/25/2017	RECOVERY OF PAR WRITE-OFF.....		0	(3)	(2)	(1)	0	0	0	0	0	(1)	0	1	1	0	10/25/2035	1FM.....
12498N AB 9	CBASS 2006-CB2 AF2 3.464.....		03/25/2017	PAID ON PRINCIPAL.....		23,131	23,131	12,912	9,441	0	13,690	0	13,690	0	23,131	0	0	0	159	12/25/2036	1FM.....
17323E AD 5	CMLTI 2014-J2 A1 CMO 3.500.....		03/25/2017	PAID ON PRINCIPAL.....		165,912	165,912	167,351	166,952	0	(1,040)	0	(1,040)	0	165,912	0	0	0	917	11/25/2044	1FM.....
172973 W5 4	CMSI 2005-4 1A6 CMO 5.500.....		03/25/2017	PAID ON PRINCIPAL.....		59,725	59,725	44,346	46,962	0	12,763	0	12,763	0	59,725	0	0	0	438	07/25/2035	1FM.....
172973 5F 2	CMSI 2006-1 2A1 CMO 5.000.....		03/25/2017	PAID ON PRINCIPAL.....		21,329	21,329	20,316	14,130	0	7,199	0	7,199	0	21,329	0	0	0	174	02/25/2021	1FM.....
22541S CC 0	CSFB 2004-2R A1 CMO 3.036.....		03/28/2017	PAID ON PRINCIPAL.....		13,875	13,875	13,376	13,484	0	390	0	390	0	13,875	0	0	0	67	12/28/2033	1FM.....
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000.....		03/25/2017	PAID ON PRINCIPAL.....		145,717	145,717	145,213	142,938	0	2,778	0	2,778	0	145,717	0	0	0	697	02/25/2020	1FM.....
12647P AJ 7	CSMC 2013-7 A10 CMO 3.500.....		03/25/2017	PAID ON PRINCIPAL.....		118,458	118,458	114,376	115,245	0	3,213	0	3,213	0	118,458	0	0	0	821	08/25/2043	1FM.....
12649K AC 1	CSMC 2015-WIN1 A2 CMO 3.000.....		03/25/2017	PAID ON PRINCIPAL.....		131,490	131,490	134,305	133,296	0	(1,806)	0	(1,806)	0	131,490	0	0	0	562	12/25/2044	1FM.....
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500.....		03/25/2017	PAID ON PRINCIPAL.....		13,568	13,568	11,757	2,437	0	11,131	0	11,131	0	13,568	0	0	0	124	08/25/2035	1FM.....
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500.....		03/25/2017	WRITTEN OFF.....		0	1,054	913	189	0	(9)	0	(9)	0	180	0	(180)	(180)	9	08/25/2035	1FM.....
126694 JR 0	CWHL 2005-24 A1 CMO 5.500.....		03/25/2017	PAID ON PRINCIPAL.....		40,940	40,940	36,641	20,870	0	20,070	0	20,070	0	40,940	0	0	0	367	11/25/2035	1FM.....
126694 JR 0	CWHL 2005-24 A1 CMO 5.500.....		03/25/2017	WRITTEN OFF.....		0	8,036	7,192	4,097	0	(27)	0	(27)	0	4,070	0	(4,070)	(4,070)	92	11/25/2035	1FM.....
126694 JR 0	CWHL 2005-24 A1 CMO 5.500.....		02/25/2017	RECOVERY OF PAR WRITE-OFF.....		0	(511)	(458)	(261)	0	3	0	3	0	(258)	0	258	258	0	11/25/2035	1FM.....

QE059



**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 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)
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		03/25/2017	PAID ON PRINCIPAL		369,845	369,845	286,699	219,443	(0)	150,402	0	150,402	0	369,845	0	0	0	4,091	07/25/2037	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		03/25/2017	WRITTEN OFF		0	112,544	87,242	66,776	0	(1,875)	0	(1,875)	0	64,901	0	(64,901)	(64,901)	1,291	07/25/2037	1FM
29977J AB 2	EVER 2013-1 A2 CMO 2.500		03/25/2017	PAID ON PRINCIPAL		552,853	552,853	500,784	515,760	287	36,806	0	37,093	0	552,853	0	0	0	2,055	03/25/2043	1FE
33766W AH 7	FKMT 2014-1 A8 CMO 3.500		03/25/2017	PAID ON PRINCIPAL		120,690	120,690	121,746	121,616	0	(926)	0	(926)	0	120,690	0	0	0	499	11/25/2044	1FM
36185N M8 0	GMACM 2003-J10 A2 CMO 4.750		03/25/2017	PAID ON PRINCIPAL		32,626	32,626	32,363	32,483	0	143	0	143	0	32,626	0	0	0	258	01/25/2019	1FM
36228B AC 2	GSA 2007-4 A3A CMO 1.281		03/27/2017	PAID ON PRINCIPAL		51,462	51,462	21,164	9,541	0	41,921	0	41,921	0	51,462	0	0	0	94	03/25/2037	1FM
36228F AE 6	GSMPS 1998-2 A CMO 7.750		03/19/2017	PAID ON PRINCIPAL		11,441	11,441	11,317	11,080	0	361	0	361	0	11,441	0	0	0	107	05/19/2027	3FM
36228F CL 8	GSMPS 1999-3 A CMO (14 8.000		03/19/2017	PAID ON PRINCIPAL		712	712	662	644	7	61	0	68	0	712	0	0	0	14	08/19/2029	2FM
36228F CL 8	GSMPS 1999-3 A CMO (14 8.000		03/19/2017	WRITTEN OFF		0	1,044	970	944	10	7	0	16	0	960	0	(960)	(960)	12	08/19/2029	2FM
36228F EC 6	GSMPS 2001-2 A CMO 7.500		02/19/2017	PAID ON PRINCIPAL		4,427	4,427	4,579	4,464	21	(58)	0	(37)	0	4,427	0	0	0	35	06/19/2032	4FM
36242D UQ 4	GSR 2005-AR1 4A1 CMO 2.956		03/25/2017	PAID ON PRINCIPAL		8,764	8,764	7,924	7,739	0	1,026	0	1,026	0	8,764	0	0	0	41	01/25/2035	1FM
36298B AG 5	GSR 2006-6F 2A4 CMO 6.000		03/25/2017	PAID ON PRINCIPAL		539,363	539,363	446,668	428,504	0	110,859	0	110,859	0	539,363	0	0	0	4,287	07/25/2036	1FM
36298B AG 5	GSR 2006-6F 2A4 CMO 6.000		03/25/2017	WRITTEN OFF		0	91,879	76,088	72,994	0	(270)	0	(270)	0	72,725	0	(72,725)	(72,725)	685	07/25/2036	1FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 2.830		03/25/2017	PAID ON PRINCIPAL		21,239	21,239	19,363	18,704	0	2,535	0	2,535	0	21,239	0	0	0	99	03/25/2037	1FM
466247 UP 6	JPMMT 2005-S2 1A3 CMO 5.000		03/25/2017	PAID ON PRINCIPAL		10,526	10,526	10,210	7,379	0	3,147	0	3,147	0	10,526	0	0	0	88	08/25/2020	1FM
46630G AD 7	JPMMT 2007-A1 2A2 CMO 3.199		03/25/2017	PAID ON PRINCIPAL		100,639	100,639	88,814	81,299	0	19,339	0	19,339	0	100,639	0	0	0	512	07/25/2035	1FM
46641C AU 5	JPMMT 2014-1 2A1 CMO 3.500		03/25/2017	PAID ON PRINCIPAL		545,830	545,830	537,919	539,366	0	6,464	0	6,464	0	545,830	0	0	0	2,264	01/25/2044	1FM
46643K AC 5	JPMMT 2014-5 A2 CMO 2.500		03/25/2017	PAID ON PRINCIPAL		207,411	207,411	208,578	208,461	0	(1,049)	0	(1,049)	0	207,411	0	0	0	793	10/25/2029	1FM
52521R AE 1	LMT 2007-5 1A3 CMO 5.750		03/25/2017	PAID ON PRINCIPAL		1,149,847	1,149,847	1,003,449	901,824	0	248,023	0	248,023	0	1,149,847	0	0	0	10,787	06/25/2037	1FM
52521R AE 1	LMT 2007-5 1A3 CMO 5.750		03/25/2017	WRITTEN OFF		0	25,178	21,972	19,747	0	(392)	0	(392)	0	19,355	0	(19,355)	(19,355)	240	06/25/2037	1FM
576434 EM 2	MALT 2003-4 4A1 CMO 5.500		03/25/2017	PAID ON PRINCIPAL		24,346	24,346	24,388	24,261	0	86	0	86	0	24,346	0	0	0	219	06/25/2018	1FM
55265K NM 7	MASTR 2002-8 1A4 CMO 5.500		03/25/2017	PAID ON PRINCIPAL		17,117	17,117	17,285	17,068	0	49	0	49	0	17,117	0	0	0	227	12/25/2017	1FM
55265K VB 2	MASTR 2003-4 2A4 CMO 5.000		03/25/2017	PAID ON PRINCIPAL		229,307	229,307	225,660	228,327	0	980	0	980	0	229,307	0	0	0	2,500	05/25/2018	1FM
55265K 5Y 1	MASTR 2004-1 4A1 CMO 4.500		03/25/2017	PAID ON PRINCIPAL		44,429	44,429	44,433	44,297	0	131	0	131	0	44,429	0	0	0	318	02/25/2019	1FM
57643M LE 2	MASTR 2005-2 1A5 CMO 5.250		03/25/2017	PAID ON PRINCIPAL		55,959	55,959	54,280	37,732	0	18,226	0	18,226	0	55,959	0	0	0	463	11/25/2035	1FM
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000		03/25/2017	PAID ON PRINCIPAL		14,309	14,309	14,645	14,696	0	(386)	0	(386)	0	14,309	0	0	0	95	02/25/2034	1FM
76111X DE 0	RFMSI 2003-S18 A2 CMO 4.500		03/25/2017	PAID ON PRINCIPAL		43,568	43,568	43,098	43,367	0	200	0	200	0	43,568	0	0	0	290	10/25/2018	1FM
81745R AB 6	SEMT 2013-3 A2 2.500		03/25/2017	PAID ON PRINCIPAL		228,205	228,205	202,701	204,697	0	23,508	0	23,508	0	228,205	0	0	0	616	03/25/2043	1FM
81744Y AA 4	SEMT 2013-4 A1 CMO 2.325		03/25/2017	PAID ON PRINCIPAL		242,009	242,009	214,826	222,600	0	19,409	0	19,409	0	242,009	0	0	0	869	04/25/2043	1FM
81744Y AB 2	SEMT 2013-4 A2 CMO 2.500		03/25/2017	PAID ON PRINCIPAL		353,103	353,103	319,291	329,058	0	24,045	0	24,045	0	353,103	0	0	0	1,364	04/25/2043	1FM
81745Q AE 2	SEMT 2015-1 A5 CMO 3.000		03/25/2017	PAID ON PRINCIPAL		173,165	173,165	176,142	175,093	0	(1,928)	0	(1,928)	0	173,165	0	0	0	831	01/25/2045	1FM
94984E AD 4	WFBMS 2006-10 A4 CMO 6.000		03/25/2017	PAID ON PRINCIPAL		146,301	146,301	141,107	131,046	0	15,255	0	15,255	0	146,301	0	0	0	1,506	08/25/2036	1FM
94984E AD 4	WFBMS 2006-10 A4 CMO 6.000		02/25/2017	WRITTEN OFF		0	4,256	4,104	3,812	0	(11)	0	(11)	0	3,801	0	(3,801)	(3,801)	43	08/25/2036	1FM
94984E AD 4	WFBMS 2006-10 A4 CMO 6.000		03/25/2017	RECOVERY OF PAR WRITE-OFF		0	(681)	(657)	(610)	0	2	0	2	0	(608)	0	608	608	0	08/25/2036	1FM
94983L AY 3	WFBMS 2006-2 2A5 CMO 5.500		03/25/2017	PAID ON PRINCIPAL		583,616	583,616	494,311	441,407	0	142,209	0	142,209	0	583,616	0	0	0	4,184	03/25/2036	1FM
94983L AY 3	WFBMS 2006-2 2A5 CMO 5.500		03/25/2017	WRITTEN OFF		0	57,525	48,723	43,508	0	(336)	0	(336)	0	43,172	0	(43,172)	(43,172)	264	03/25/2036	1FM
94983L AY 3	WFBMS 2006-2 2A5 CMO 5.500		02/25/2017	RECOVERY OF PAR WRITE-OFF		0	(580)	(491)	(438)	0	6	0	6	0	(433)	0	433	433	0	03/25/2036	1FM
94985L AH 8	WFBMS 2007-13 A8 CMO 6.000		03/25/2017	PAID ON PRINCIPAL		70,887	70,887	59,545	41,720	0	29,167	0	29,167	0	70,887	0	0	0	820	09/25/2037	1FM
94985L AH 8	WFBMS 2007-13 A8 CMO 6.000		03/25/2017	WRITTEN OFF		0	6,128	5,147	3,606	0	(0)	0	(0)	0	3,606	0	(3,606)	(3,606)	76	09/25/2037	1FM
97652Q AD 1	WIN 2014-2 A4 3.500		03/20/2017	PAID ON PRINCIPAL		125,850	125,850	128,013	127,396	0	(1,546)	0	(1,546)	0	125,850	0	0	0	666	09/20/2044	1FM
97652T AH 6	WIN 2015-1 A8 CMO (144 3.000		03/20/2017	PAID ON PRINCIPAL		148,410	148,410	151,146	150,135	0	(1,725)	0	(1,725)	0	148,410	0	0	0	441	01/20/2045	1FM

QE05.10

**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)
97655J AE 2	WIN 2016-1 1A5 CMO 3.500		03/20/2017	PAID ON PRINCIPAL		128,002	128,002	129,842	129,497	0	(1,495)	0	(1,495)	0	128,002	0	0	0	589	01/20/2046	1FM
05604F AA 3	BWAY 2013-1515 A1 (144 2.809		03/10/2017	PAID ON PRINCIPAL		355,472	355,472	354,623	354,482	(0)	991	0	991	0	355,472	0	0	0	1,726	03/10/2033	1FM
17319W AA 7	CGCMT 2013-SMP A 2.110		03/12/2017	PAID ON PRINCIPAL		76,692	76,692	78,297	77,110	0	(418)	0	(418)	0	76,692	0	0	0	275	01/12/2030	1FM
36191Y AZ 1	GSMS 2011-GC5 A2 2.999		03/10/2017	PAID ON PRINCIPAL		28,702	28,702	28,988	28,682	0	20	0	20	0	28,702	0	0	0	149	08/10/2044	1FM
45779B BT 5	IMSCI 2013-4 A1 (144A) 2.837		03/12/2017	PAID ON PRINCIPAL		37,068	37,068	37,068	37,051	0	17	0	17	0	37,068	0	0	0	153	04/12/2023	1FE
00442Q AD 0	ACE 2003-MH1 A4 (144A) 6.500		03/15/2017	PAID ON PRINCIPAL		143,344	143,344	135,910	138,754	0	4,590	0	4,590	0	143,344	0	0	0	1,578	08/15/2030	1FE
126342 DZ 4	AMHPT 1996-1 B1 8.000		03/15/2017	PAID ON PRINCIPAL		236,328	236,328	244,568	236,373	0	(46)	0	(46)	0	236,328	0	0	0	3,196	03/15/2027	1FE
20846Q HN 1	CNF 2001-3 A4 6.910		03/01/2017	PAID ON PRINCIPAL		101,873	101,873	101,867	101,871	0	2	0	2	0	101,873	0	0	0	1,111	05/01/2033	5AM
20846Q JW 9	CNF 2002-2 A2 6.030		02/01/2017	PAID ON PRINCIPAL		22,705	22,705	22,755	22,705	0	(0)	0	(0)	0	22,705	0	0	0	156	03/01/2033	1FE
393505 BC 5	GT 1993-2 B 8.000		03/15/2017	WRITTEN OFF		0	9,343	8,687	8,645	225	199	0	424	0	9,069	0	(9,069)	(9,069)	1,373	07/15/2018	6FE
393505 RJ 3	GT 1996-10 M1 7.240		03/15/2017	PAID ON PRINCIPAL		310,794	310,794	319,680	310,833	0	(39)	0	(39)	0	310,794	0	0	0	4,094	11/15/2028	4AM
393505 YZ 2	GT 1999-3 M1 6.960		03/01/2017	WRITTEN OFF		0	63,470	21,050	0	0	0	0	0	0	0	0	0	0	925	02/01/2031	6FE
393505 Z4 7	GT 1999-4 A7 7.410		03/15/2017	VARIOUS		2,060,030	2,530,630	2,116,743	1,331,537	0	(3,486)	0	(3,486)	0	1,328,051	0	731,979	731,979	56,330	05/01/2031	6FE
393505 3P 5	GT 1999-5 A5 7.860		03/15/2017	VARIOUS		3,740,647	4,598,368	4,596,284	2,718,488	0	(11,480)	0	(11,480)	0	2,707,007	0	1,033,639	1,033,639	108,674	03/01/2030	6FE
44890R AC 5	HART 2014-A A3 .790		03/15/2017	PAID ON PRINCIPAL		2,117,947	2,117,947	2,117,270	2,117,781	0	166	0	166	0	2,117,947	0	0	0	2,756	07/15/2018	1FE
674135 DQ 8	OAK 1998-B M2 7.025		02/15/2017	WRITTEN OFF		0	209	13	0	0	0	0	0	0	0	0	0	0	2	05/15/2023	6FE
674135 DQ 8	OAK 1998-B M2 7.025		03/15/2017	RECOVERY OF PAR WRITE-OFF		0	(4,547)	(283)	0	0	0	0	0	0	0	0	0	0	0	05/15/2023	6FE
67087T DW 8	OAK 2002-C A1 5.410		03/15/2017	PAID ON PRINCIPAL		64,517	64,517	59,011	53,478	0	11,039	0	11,039	0	64,517	0	0	0	534	11/15/2032	4AM
92887G AC 3	VFET 2015-1A A3 (144A) 1.510		03/15/2017	PAID ON PRINCIPAL		2,455,310	2,455,310	2,459,376	2,458,814	0	(3,504)	0	(3,504)	0	2,455,310	0	0	0	7,118	06/17/2019	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					136,475,531	136,470,073	136,817,409	132,692,216	321,993	1,000,626	0	1,322,619	0	134,014,835	0	2,460,696	2,460,696	2,248,519	XXX	XXX
8399997	Total - Bonds - Part 4					436,127,957	435,615,714	447,172,553	432,768,966	321,993	643,185	0	965,178	677,566	434,411,710	(676,036)	2,392,283	1,716,247	7,284,147	XXX	XXX
8399999	Total - Bonds					436,127,957	435,615,714	447,172,553	432,768,966	321,993	643,185	0	965,178	677,566	434,411,710	(676,036)	2,392,283	1,716,247	7,284,147	XXX	XXX

QE05.11

**Common Stocks - Industrial and Miscellaneous**

015271 10 9	ALEXANDRIA REAL ESTATE EQUITY		02/24/2017	BMO CAP MARKETS CORP NA	1,600,000	191,160	XXX	118,000	177,808	(59,808)	0	0	(59,808)	0	118,000	0	73,160	73,160	1,328	XXX	L
02665T 30 6	AMERICAN HOMES 4 RENT CLASS A		02/24/2017	EVERCORE ISI NA ALGO 226	3,800,000	89,726	XXX	79,724	79,724	0	0	0	0	0	79,724	0	10,002	10,002	0	XXX	L
053484 10 1	AVALONBAY COMMUNITIES INC		03/09/2017	VARIOUS	2,100,000	369,791	XXX	236,867	372,015	(135,148)	0	0	(135,148)	0	236,867	0	132,924	132,924	2,835	XXX	L
101121 10 1	BOSTON PROPERTIES INC		03/09/2017	VARIOUS	1,800,000	247,556	XXX	213,120	226,404	(13,284)	0	0	(13,284)	0	213,120	0	34,436	34,436	1,350	XXX	L
11120U 10 5	BRIXMOR PROPERTY GROUP INC		03/02/2017	VARIOUS	18,300,000	415,646	XXX	440,285	0	0	0	0	0	440,285	0	(24,639)	(24,639)	0	XXX	L	
22822V 10 1	CROWN CASTLE INTL		03/09/2017	GOLDMAN SACHS NA ALGO 005	500,000	45,299	XXX	43,385	43,385	0	0	0	0	43,385	0	1,914	1,914	0	XXX	L	
229663 10 9	CUBESMART		03/21/2017	VARIOUS	17,000,000	442,527	XXX	189,033	455,090	(266,057)	0	0	(266,057)	0	189,033	0	253,494	253,494	4,590	XXX	L
23317H 10 2	DDR CORP		03/21/2017	BMO CAP MARKETS CORP NA	7,900,000	101,152	XXX	81,910	120,633	(38,723)	0	0	(38,723)	0	81,910	0	19,242	19,242	1,501	XXX	L
253868 10 3	DIGITAL REALTY TRUST INC		03/09/2017	VARIOUS	10,200,000	1,048,443	XXX	542,691	1,002,252	(459,561)	0	0	(459,561)	0	542,691	0	505,752	505,752	8,976	XXX	L
264411 50 5	DUKE REALTY CORPORATION		01/23/2017	VARIOUS	6,600,000	177,191	XXX	93,958	175,296	(81,338)	0	0	(81,338)	0	93,958	0	83,233	83,233	0	XXX	L
29476L 10 7	EQUITY RESIDENTIAL PROP TRUST		02/02/2017	VARIOUS	14,000,000	883,011	XXX	726,180	901,040	(174,860)	0	0	(174,860)	0	726,180	0	156,831	156,831	26,800	XXX	L
36467J 10 8	GAMING AND LEISURE PROP INC WI		03/08/2017	GREEN ST ADVISORS NA CASH	2,000,000	63,977	XXX	60,000	61,240	(1,240)	0	0	(1,240)	0	60,000	0	3,977	3,977	0	XXX	L
431284 10 8	HIGHWOODS PROPERTIES INC		03/31/2017	VARIOUS	13,900,000	684,737	XXX	484,033	709,039	(225,006)	0	0	(225,006)	0	484,033	0	200,705	200,705	17,236	XXX	L
44107P 10 4	HOST HOTELS & RESORTS INC		03/28/2017	VARIOUS	46,400,000	835,656	XXX	711,718	874,176	(162,458)	0	0	(162,458)	0	711,718	0	123,938	123,938	11,600	XXX	L
49427F 10 8	KILROY REALTY CORP		03/21/2017	VARIOUS	2,100,000	154,075	XXX	86,911	153,762	(66,851)	0	0	(66,851)	0	86,911	0	67,164	67,164	23,597	XXX	L
49446R 10 9	KIMCO REALTY CORP		01/16/2017	PRIOR YEAR INCOME	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	3,281	XXX	L
55303A 10 5	MGM GROWTH PROPERTIES LLC CL A		03/09/2017	GOLDMAN SACHS NA ALGO 005	700,000	17,981	XXX	15,787	17,717	(1,930)	0	0	(1,930)	0	15,787	0	2,194	2,194	271	XXX	L
559080 10 6	MAGELLAN MIDSTREAM PARTNERS LP		03/22/2017	RBC CAPITAL MARKETS	39,100,000	2,992,942	XXX	1,135,351	2,957,133	(1,821,782)	0	0	(1,821,782)	0	1,135,351	0	1,857,591	1,857,591	33,431	XXX	L
637417 10 6	NATIONAL RETAIL PROPERTIES INC		02/01/2017	JEFFERIES & CO NA ALGO 0	7,700,000	324,850	XXX	355,680	0	0	0	0	0	355,680	0	(30,831)	(30,831)	3,504	XXX	L	

**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)
69924R 10 8	PARAMOUNT GROUP INC.....		02/23/2017	VARIOUS.....	1,700,000	29,064	XXX	27,098	27,183	(85)	0	0	(85)	0	27,098	0	1,966	1,966	162	XXX	L.....
709102 10 7	PENNSYLVANIA REAL ESTATE.....		02/21/2017	VARIOUS.....	25,800,000	444,285	XXX	489,168	489,168	0	0	0	0	0	489,168	0	(44,883)	(44,883)	0	XXX	L.....
726503 10 5	PLAINS ALL AMER PIPELINE LP.....		03/22/2017	MERRILL LYNCH.....	97,000,000	2,987,913	XXX	2,240,700	3,132,130	(891,430)	0	0	(891,430)	0	2,240,700	0	747,213	747,213	53,350	XXX	L.....
74340W 10 3	PROLOGIS INC.....		01/06/2017	JPM SECURITIES NA CASH.....	5,200,000	280,274	XXX	126,100	274,508	(148,408)	0	0	(148,408)	0	126,100	0	154,174	154,174	0	XXX	L.....
74460D 10 9	PUBLIC STORAGE INC.....		03/08/2017	VARIOUS.....	1,700,000	371,922	XXX	201,035	379,950	(178,915)	0	0	(178,915)	0	201,035	0	170,887	170,887	0	XXX	L.....
74736A 10 3	QTS REALTY TRUST INC CL A.....		02/14/2017	VARIOUS.....	9,500,000	484,517	XXX	333,353	471,675	(138,322)	0	0	(138,322)	0	333,353	0	151,164	151,164	3,420	XXX	L.....
751452 20 2	RAMCO-GERSHENSON PROPERTIES.....		01/23/2017	VARIOUS.....	47,900,000	778,178	XXX	729,266	734,494	(64,684)	0	0	(64,684)	0	729,266	0	48,912	48,912	9,746	XXX	L.....
78440X 10 1	SL GREEN REALTY CORP.....		03/09/2017	GOLDMAN SACHS NA ALGO 005.....	500,000	55,117	XXX	29,075	53,775	(24,700)	0	0	(24,700)	0	29,075	0	26,042	26,042	388	XXX	L.....
828806 10 9	SIMON PROPERTY GROUP INC.....		01/17/2017	VARIOUS.....	1,100,000	203,197	XXX	50,583	195,437	(144,854)	0	0	(144,854)	0	50,583	0	152,614	152,614	0	XXX	L.....
842587 10 7	SOUTHERN COMPANY.....		03/22/2017	RBC CAPITAL MARKETS.....	39,300,000	2,000,130	XXX	1,513,531	1,933,167	(419,636)	0	0	(419,636)	0	1,513,531	0	486,599	486,599	22,008	XXX	L.....
862121 10 0	STORE CAPITAL CORPORATION.....		02/15/2017	JPM SECURITIES NA ALGO.....	17,600,000	422,449	XXX	434,896	434,896	0	0	0	0	434,896	0	(12,447)	(12,447)	5,104	XXX	L.....	
866674 10 4	SUN COMMUNITIES INC.....		03/08/2017	GREEN ST ADVISORS NA CASH.....	1,800,000	145,964	XXX	76,716	137,898	(61,182)	0	0	(61,182)	0	76,716	0	69,248	69,248	1,170	XXX	L.....
92276F 10 0	VENTAS INC.....		03/30/2017	VARIOUS.....	9,921,000	639,295	XXX	637,328	0	0	0	0	0	637,328	0	1,967	1,967	7,689	XXX	L.....	
92339V 10 0	VEREIT INC.....		03/21/2017	VARIOUS.....	29,100,000	246,110	XXX	224,652	246,186	(21,534)	0	0	(21,534)	0	224,652	0	21,458	21,458	4,001	XXX	L.....
929042 10 9	VORNADO REALTY TRUST.....		01/11/2017	VARIOUS.....	4,300,000	457,457	XXX	216,766	448,791	(232,025)	0	0	(232,025)	0	216,766	0	240,692	240,692	0	XXX	L.....
95040Q 10 4	WELLTOWER INC.....		03/21/2017	VARIOUS.....	7,000,000	472,123	XXX	374,990	468,510	(93,520)	0	0	(93,520)	0	374,990	0	97,133	97,133	3,480	XXX	L.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....				19,103,715		XXX	13,319,890	17,754,482	(5,927,342)	0	0	(5,927,342)	0	13,319,890	0	5,783,825	5,783,825	250,817	XXX	XXX
9799997	Total - Common Stocks - Part 4.....				19,103,715		XXX	13,319,890	17,754,482	(5,927,342)	0	0	(5,927,342)	0	13,319,890	0	5,783,825	5,783,825	250,817	XXX	XXX
9799999	Total - Common Stocks.....				19,103,715		XXX	13,319,890	17,754,482	(5,927,342)	0	0	(5,927,342)	0	13,319,890	0	5,783,825	5,783,825	250,817	XXX	XXX
9899999	Total - Preferred and Common Stocks.....				19,103,715		XXX	13,319,890	17,754,482	(5,927,342)	0	0	(5,927,342)	0	13,319,890	0	5,783,825	5,783,825	250,817	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....				455,231,672		XXX	460,492,443	450,523,448	(5,605,349)	643,185	0	(4,962,163)	677,566	447,731,600	(676,036)	8,176,108	7,500,072	7,534,964	XXX	XXX

QE05.12

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

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

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

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

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

**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.....	46,325,716	46,325,716	04/03/2017.....
	REPO - DAIWA A TREASURY.....		1.....	46,325,716	46,325,716	04/03/2017.....
	REPO - NOMURA A TREASURY.....		1.....	46,325,716	46,325,716	04/03/2017.....
	REPO - TD A TREASURY.....		1.....	334,177	334,177	04/03/2017.....
0199999.	U.S. Government - Issuer Obligations.....			139,311,325	139,311,325	XXX
0599999.	Total - U.S. Government.....			139,311,325	139,311,325	XXX
6199999.	Total - Issuer Obligations.....			139,311,325	139,311,325	XXX
6699999.	Subtotal - Bonds.....			139,311,325	139,311,325	XXX
9999999.	Totals.....			139,311,325	139,311,325	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(39,682,868) Book/Adjusted Carrying Value \$.....(39,682,868)
- Average balance for the year: Fair Value \$.....155,068,787 Book/Adjusted Carrying Value \$.....155,068,787
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....139,311,325 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>								
American Business Bank.....	Los Angeles,CA.....	.....0.000	.....0	.....0	.....307,741	.....502,644	.....392,268	XXX
Johnson Bank.....	Racine,WI.....	.....0.000	.....0	.....0	.....74,411	.....291,143	.....197,588	XXX
JP Morgan Chase Bank, N.A.....	San Antonio,TX.....	.....0.000	.....0	.....0	.....1,102,857	.....170,634	.....476,805	XXX
Hinsdale Bank & Trust.....	Hinsdale, IL.....	.....0.000	.....0	.....0	.....377,711	.....514,186	.....473,864	XXX
Midfirst Bank.....	Denver,CO.....	.....0.000	.....0	.....0	.....424,275	.....1,095,905	.....583,566	XXX
Suntrust Bank.....	Nashville, TN.....	.....0.000	.....0	.....0	.....754,608	.....614,341	.....515,569	XXX
US Bank.....	St. Paul,MN.....	.....0.000	.....0	.....0	.....2,600,084	.....4,477,515	.....2,720,683	XXX
Wells Fargo.....	San Francisco,CA.....	.....0.000	.....0	.....0	.....3,871,988	.....3,082,498	.....2,185,841	XXX
Wells Fargo.....	Portland, OR.....	.....0.000	.....0	.....0	.....155,286	.....239,242	.....124,087	XXX
Commerce Bank.....	Kansas City, MO.....	.....0.000	.....0	.....0	.....420,172	.....471,860	.....251,178	XXX
CIBC Mellon.....	Toronto,ON.....	.....0.000	.....0	.....0	.....234,545	.....36,625	.....1,977,421	XXX
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....494,464	.....39,811	.....463,251	XXX
First National Bank of Anchorage.....	Anchorage,AK.....	.....0.000	.....0	.....0	.....10,000	.....10,000	.....10,000	XXX
JP Morgan Chase Bank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....2,990,409	.....2,749,115	.....1,406,065	XXX
Royal Bank of Canada.....	Toronto,ON.....	.....0.000	.....0	.....0	.....14,669,404	.....13,101,848	.....10,343,582	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....28,487,955	.....27,397,367	.....22,121,768	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....28,487,955	.....27,397,367	.....22,121,768	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....28,487,955	.....27,397,367	.....22,121,768	XXX

## SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
<b>Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations</b>							
LEHMAN BROTHERS HOLDINGS.....		02/01/2010.....	3.950	11/10/2009.....	.0	.0	5,275
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					.0	.0	5,275
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					.0	.0	5,275
<b>Total Bonds</b>							
7799999. Subtotals - Issuer Obligations.....					.0	.0	5,275
8399999. Subtotals - Bonds.....					.0	.0	5,275
8699999. Total - Cash Equivalents.....					.0	.0	5,275

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	2,050	0	0	30,027
2. Alaska.....AK	0	0	0	0	60	0	0	267
3. Arizona.....AZ	0	0	0	0	2,251	0	0	89,694
4. Arkansas.....AR	0	0	0	0	2,674	0	0	51,349
5. California.....CA	0	0	0	0	522,474	517,935	0	48,868
6. Colorado.....CO	0	0	0	0	1,256	0	0	34,551
7. Connecticut.....CT	0	0	0	0	(7,423,005)	0	0	19,162
8. Delaware.....DE	0	0	0	0	93	0	0	3,654
9. District of Columbia.....DC	0	0	0	0	40,871	2,850,000	1	73,562
10. Florida.....FL	0	0	0	0	6,391	0	0	73,281
11. Georgia.....GA	0	0	0	0	11,691	0	0	83,238
12. Hawaii.....HI	0	0	0	0	506	0	0	4,070
13. Idaho.....ID	0	0	0	0	32	0	0	172
14. Illinois.....IL	0	0	0	0	212,263	7,087,965	1	137,546
15. Indiana.....IN	0	0	0	0	7,269	0	0	(1,230)
16. Iowa.....IA	0	0	0	0	14,013	0	0	74,306
17. Kansas.....KS	0	0	0	0	966	0	0	6,150
18. Kentucky.....KY	0	0	0	0	1,394	0	0	20,147
19. Louisiana.....LA	0	0	0	0	5,419	0	0	59,810
20. Maine.....ME	0	0	0	0	2,048	0	0	14,155
21. Maryland.....MD	0	0	0	0	214	0	0	6,482
22. Massachusetts.....MA	0	0	0	0	14,697	0	0	56,393
23. Michigan.....MI	0	0	0	0	4,184	0	0	20,845
24. Minnesota.....MN	0	0	0	0	4,161	0	0	51,512
25. Mississippi.....MS	0	0	0	0	9,639	0	0	85,336
26. Missouri.....MO	0	0	0	0	9,872	0	0	47,296
27. Montana.....MT	0	0	0	0	1,122	0	0	23,303
28. Nebraska.....NE	0	0	0	0	2,005	0	0	23,064
29. Nevada.....NV	0	0	0	0	4,003	0	0	11,998
30. New Hampshire.....NH	0	0	0	0	368	0	0	3,599
31. New Jersey.....NJ	0	0	0	0	2,046	0	0	15,745
32. New Mexico.....NM	0	0	0	0	89	0	0	(1,476)
33. New York.....NY	0	0	242	0	6,718,754	6,778,128	0	13,177
34. North Carolina.....NC	0	0	0	0	5,399	0	0	73,275
35. North Dakota.....ND	0	0	0	0	1,946	0	0	16,978
36. Ohio.....OH	0	0	0	0	10,963	0	0	54,069
37. Oklahoma.....OK	0	0	0	0	110	0	0	2,313
38. Oregon.....OR	0	0	0	0	126	0	0	2,197
39. Pennsylvania.....PA	0	0	0	0	7,361	50,000	2	42,311
40. Rhode Island.....RI	0	0	0	0	1,354	0	0	3,598
41. South Carolina.....SC	0	0	0	0	1,174	0	0	23,153
42. South Dakota.....SD	0	0	0	0	854	0	0	13,135
43. Tennessee.....TN	0	0	0	1	3,200	0	0	49,618
44. Texas.....TX	0	0	0	0	33,757	0	0	137,144
45. Utah.....UT	0	0	0	0	35,048	0	0	60,056
46. Vermont.....VT	0	0	0	0	42	0	0	595
47. Virginia.....VA	0	0	0	0	8,309	0	0	121,053
48. Washington.....WA	0	0	0	0	326	0	0	13,374
49. West Virginia.....WV	0	0	0	0	5,369	0	0	215,856
50. Wisconsin.....WI	0	0	0	0	28,000	250,000	1	137,549
51. Wyoming.....WY	0	0	0	0	89	0	0	1,710
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	(4)	0	0	3,529
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	(364)	0	0	26,212
58. Aggregate Other Alien.....OT	0	0	0	0	(16)	0	0	98
59. Totals.....	0	0	242	1	324,913	17,534,028	5	2,177,874

**DETAILS OF WRITE-INS**

58001. GBR United Kingdom.....	0	0	0	0	(10)	0	0	81
58002. Other Alien Combined.....	0	0	0	0	-	0	0	17
58003. AUS Australia.....	0	0	0	0	(6)	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	(16)	0	0	98



**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	3,050	0	0	44,659
2. Alaska.....AK	0	0	0	0	188	0	0	836
3. Arizona.....AZ	0	0	0	0	1,546	0	0	61,614
4. Arkansas.....AR	0	0	0	0	1,845	0	0	35,424
5. California.....CA	0	0	0	0	13,240	0	0	142,551
6. Colorado.....CO	0	0	0	0	2,445	0	0	67,277
7. Connecticut.....CT	0	0	0	0	2,649	0	0	99,567
8. Delaware.....DE	0	0	0	0	467	0	0	18,391
9. District of Columbia.....DC	0	0	0	1	(965,393)	0	0	62,288
10. Florida.....FL	0	0	0	0	16,352	0	0	187,485
11. Georgia.....GA	0	0	0	0	24,030	0	0	171,084
12. Hawaii.....HI	0	0	0	0	285	0	0	2,291
13. Idaho.....ID	0	0	0	0	1	0	0	3
14. Illinois.....IL	0	0	0	0	45,032	50,000	2	254,913
15. Indiana.....IN	0	0	0	0	4,043	0	0	(684)
16. Iowa.....IA	0	0	0	0	4,171	0	0	22,115
17. Kansas.....KS	0	0	0	0	1,451	0	0	9,237
18. Kentucky.....KY	0	0	0	0	1,054	0	0	15,235
19. Louisiana.....LA	0	0	0	0	3,505	0	0	38,681
20. Maine.....ME	0	0	0	0	2,871	0	0	19,841
21. Maryland.....MD	0	0	0	0	1,029	0	0	31,125
22. Massachusetts.....MA	0	0	0	0	5,146	0	0	19,748
23. Michigan.....MI	0	0	0	0	6,074	0	0	30,262
24. Minnesota.....MN	0	0	0	0	3,570	0	0	44,204
25. Mississippi.....MS	0	0	0	0	1,664	0	0	14,733
26. Missouri.....MO	0	0	0	0	2,825	0	0	13,534
27. Montana.....MT	0	0	0	0	1,120	0	0	23,250
28. Nebraska.....NE	0	0	0	0	2,241	0	0	25,785
29. Nevada.....NV	0	0	0	0	4,177	0	0	12,519
30. New Hampshire.....NH	0	0	0	0	1,154	0	0	11,277
31. New Jersey.....NJ	0	0	0	0	2,860	0	0	22,012
32. New Mexico.....NM	0	0	0	0	1,216	0	0	(20,065)
33. New York.....NY	0	0	0	0	5,436	0	0	44,859
34. North Carolina.....NC	0	0	0	0	10,781	0	0	146,308
35. North Dakota.....ND	0	0	0	0	1,483	0	0	12,936
36. Ohio.....OH	0	0	0	0	9,485	0	0	46,783
37. Oklahoma.....OK	0	0	0	0	634	0	0	13,353
38. Oregon.....OR	0	0	0	0	812	0	0	14,188
39. Pennsylvania.....PA	0	0	0	0	23,230	0	0	133,519
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	2,537	0	0	50,035
42. South Dakota.....SD	0	0	0	0	657	0	0	10,104
43. Tennessee.....TN	0	0	0	0	8,055	0	0	124,894
44. Texas.....TX	0	0	0	0	34,601	0	0	140,573
45. Utah.....UT	0	0	0	0	15,364	0	0	26,327
46. Vermont.....VT	0	0	0	0	218	0	0	3,080
47. Virginia.....VA	0	0	0	0	2,065	0	0	30,086
48. Washington.....WA	0	0	0	0	1,457	0	1	59,743
49. West Virginia.....WV	0	0	0	0	1,862	0	0	74,846
50. Wisconsin.....WI	0	0	0	0	11,681	0	0	57,384
51. Wyoming.....WY	0	0	0	0	114	0	0	2,185
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	(17)	0	0	14,304
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	(1,273)	0	0	91,519
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	1	(674,910)	50,000	3	2,578,220

**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	202	0	0	2,960
2. Alaska.....AK	0	0	0	0	168	0	0	745
3. Arizona.....AZ	0	0	0	0	101	0	0	4,011
4. Arkansas.....AR	0	0	0	0	447	0	0	8,575
5. California.....CA	0	0	0	0	1,340	0	0	14,432
6. Colorado.....CO	0	0	0	0	445	0	0	12,256
7. Connecticut.....CT	0	0	0	0	63	0	0	2,380
8. Delaware.....DE	0	0	0	0	14	0	0	549
9. District of Columbia.....DC	0	0	0	0	548	0	0	986
10. Florida.....FL	0	0	0	0	2,518	0	0	28,868
11. Georgia.....GA	0	0	0	0	800	0	0	5,694
12. Hawaii.....HI	0	0	0	0	111	0	0	890
13. Idaho.....ID	0	0	0	0	199	0	0	1,055
14. Illinois.....IL	0	0	0	0	1,018	0	0	5,765
15. Indiana.....IN	0	0	0	0	817	0	0	(138)
16. Iowa.....IA	0	0	0	0	1,585	0	0	8,404
17. Kansas.....KS	0	0	0	0	861	0	0	5,480
18. Kentucky.....KY	0	0	0	0	291	0	0	4,204
19. Louisiana.....LA	0	0	0	0	638	0	0	7,043
20. Maine.....ME	0	0	0	0	372	0	0	2,574
21. Maryland.....MD	0	0	0	0	221	0	0	6,697
22. Massachusetts.....MA	0	0	0	0	2,573	0	0	9,874
23. Michigan.....MI	0	0	0	0	952	0	0	4,741
24. Minnesota.....MN	0	0	0	0	600	0	0	7,427
25. Mississippi.....MS	0	0	0	0	307	0	0	2,720
26. Missouri.....MO	0	0	0	0	1,044	0	0	5,002
27. Montana.....MT	0	0	0	0	175	0	0	3,643
28. Nebraska.....NE	0	0	0	0	439	0	0	5,053
29. Nevada.....NV	0	0	0	0	619	0	0	1,855
30. New Hampshire.....NH	0	0	0	0	83	0	0	809
31. New Jersey.....NJ	0	0	0	0	1,036	0	0	7,976
32. New Mexico.....NM	0	0	0	0	94	0	0	(1,547)
33. New York.....NY	0	0	618,750	1	4,015	1,550,000	4	33,136
34. North Carolina.....NC	0	0	0	0	693	0	0	9,400
35. North Dakota.....ND	0	0	0	0	71	0	0	622
36. Ohio.....OH	0	0	0	0	900	0	0	4,439
37. Oklahoma.....OK	0	0	0	0	287	0	0	6,042
38. Oregon.....OR	0	0	0	0	38	0	0	666
39. Pennsylvania.....PA	0	0	0	0	2,326	50,000	1	13,372
40. Rhode Island.....RI	0	0	0	0	243	0	0	646
41. South Carolina.....SC	0	0	0	0	118	0	0	2,331
42. South Dakota.....SD	0	0	0	0	133	0	0	2,048
43. Tennessee.....TN	0	0	0	0	292	0	0	4,528
44. Texas.....TX	0	0	0	0	9,536	0	0	38,743
45. Utah.....UT	0	0	0	0	1,968	0	0	3,373
46. Vermont.....VT	0	0	0	0	40	0	0	566
47. Virginia.....VA	0	0	0	0	875	0	0	12,742
48. Washington.....WA	0	0	0	0	76	0	0	3,123
49. West Virginia.....WV	0	0	0	0	89	0	0	3,593
50. Wisconsin.....WI	0	0	0	0	1,400	0	0	6,877
51. Wyoming.....WY	0	0	0	0	38	0	0	725
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	38
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	(2,749)	0	0	197,699
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	618,750	1	41,073	1,600,000	5	515,694

**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 Facilities**

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	474	0	0	6,936
2. Alaska.....AK	0	0	0	0	29	0	0	128
3. Arizona.....AZ	0	0	0	0	129	0	0	5,134
4. Arkansas.....AR	0	0	0	0	351	0	0	6,738
5. California.....CA	0	0	0	0	4,398	0	0	47,348
6. Colorado.....CO	0	0	0	0	592	0	0	16,298
7. Connecticut.....CT	0	0	0	0	110	235,000	1	4,133
8. Delaware.....DE	0	0	0	0	33	0	0	1,290
9. District of Columbia.....DC	0	0	0	0	2,271	0	0	4,087
10. Florida.....FL	0	0	0	0	2,407	0	0	27,599
11. Georgia.....GA	0	0	0	0	1,561	0	0	11,116
12. Hawaii.....HI	0	0	0	0	20	0	0	163
13. Idaho.....ID	0	0	0	0	307	0	0	1,630
14. Illinois.....IL	0	0	0	0	2,401	0	0	13,590
15. Indiana.....IN	0	0	0	0	2,208	0	0	(374)
16. Iowa.....IA	0	0	0	0	1,084	0	0	5,750
17. Kansas.....KS	0	0	0	0	481	0	0	3,063
18. Kentucky.....KY	0	0	0	0	141	0	0	2,040
19. Louisiana.....LA	0	0	0	0	567	0	0	6,260
20. Maine.....ME	0	0	0	0	715	0	0	4,940
21. Maryland.....MD	0	0	0	0	306	0	0	9,268
22. Massachusetts.....MA	0	0	0	0	4,112	0	0	15,778
23. Michigan.....MI	0	0	0	0	1,825	0	0	9,091
24. Minnesota.....MN	0	0	0	0	1,345	0	0	16,651
25. Mississippi.....MS	0	0	0	0	1,191	0	0	10,540
26. Missouri.....MO	0	0	0	0	1,612	0	0	7,723
27. Montana.....MT	0	0	0	0	163	0	0	3,375
28. Nebraska.....NE	0	0	0	0	946	0	0	10,884
29. Nevada.....NV	0	0	0	0	870	0	0	2,608
30. New Hampshire.....NH	0	0	0	0	85	0	0	826
31. New Jersey.....NJ	0	0	0	0	787	500,000	1	6,060
32. New Mexico.....NM	0	0	0	0	43	0	0	(714)
33. New York.....NY	0	0	0	0	693	0	0	5,716
34. North Carolina.....NC	0	0	0	0	888	0	0	12,052
35. North Dakota.....ND	0	0	0	0	64	0	0	560
36. Ohio.....OH	0	0	0	0	1,731	0	0	8,537
37. Oklahoma.....OK	0	0	0	0	150	0	0	3,158
38. Oregon.....OR	0	0	0	0	55	0	0	954
39. Pennsylvania.....PA	0	0	0	0	1,806	0	0	10,378
40. Rhode Island.....RI	0	0	0	0	675	0	0	1,793
41. South Carolina.....SC	0	0	0	0	110	0	0	2,175
42. South Dakota.....SD	0	0	0	0	131	0	0	2,021
43. Tennessee.....TN	0	0	0	0	621	0	0	9,622
44. Texas.....TX	0	0	0	0	6,498	0	0	26,400
45. Utah.....UT	0	0	0	0	2,296	0	0	3,935
46. Vermont.....VT	0	0	0	0	37	0	0	519
47. Virginia.....VA	0	0	0	0	899	0	0	13,096
48. Washington.....WA	0	0	0	0	94	0	0	3,844
49. West Virginia.....WV	0	0	0	0	127	0	0	5,090
50. Wisconsin.....WI	0	0	0	0	2,669	0	0	13,110
51. Wyoming.....WY	0	0	0	0	25	0	0	485
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	(1)	500,000	2	901
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	(1,791)	0	0	128,838
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	51,339	1,235,000	4	513,143

**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

**NONE**



**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For the Period Ended March 31, 2017

NAIC Group Code.....3548

NAIC Company Code.....24767

Company Name: ST. PAUL FIRE AND MARINE INSURANCE 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
.....332,425	.....734,151	.....0

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? ..... Yes [ ] No [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