



QUARTERLY STATEMENT
AS OF MARCH 31, 2017
OF THE CONDITION AND AFFAIRS OF
THE TRAVELERS
INDEMNITY COMPANY

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

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

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

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

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

DIRECTORS

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

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

Signatures and titles of officers: Brian W. MacLean (President), Wendy C. Skjerven (Secretary), Douglas K. Russell (Controller)

Subscribed and sworn to before me this

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



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

THE TRAVELERS INDEMNITY COMPANY

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	12,590,369,742	0	12,590,369,742	12,073,733,311
2. Stocks:				
2.1 Preferred stocks.....	25,811,043	0	25,811,043	25,662,643
2.2 Common stocks.....	3,634,679,071	1,574,592	3,633,104,480	3,561,042,588
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).....	339,482,420	0	339,482,420	342,636,751
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(578,206,978)), cash equivalents (\$.....33,961,000) and short-term investments (\$.....721,807,684).....	177,561,706	0	177,561,706	636,123,504
6. Contract loans (including \$.....0 premium notes).....	2,886,561	2,886,561	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	1,079,577,655	202,940,681	876,636,974	859,446,817
9. Receivables for securities.....	4,259,604	0	4,259,604	0
10. Securities lending reinvested collateral assets.....	40,196,934	0	40,196,934	36,497,489
11. Aggregate write-ins for invested assets.....	(913,223)	0	(913,223)	(925,474)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	17,893,911,515	207,401,834	17,686,509,681	17,534,217,628
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	111,610,509	0	111,610,509	119,584,479
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	519,755,039	38,482,945	481,272,094	330,505,553
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....29,285,144 earned but unbilled premiums).....	1,154,269,024	6,419,748	1,147,849,276	1,067,538,300
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	18,048,630	1,398,116	16,650,513	14,888,130
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	1,189,926,739	0	1,189,926,739	1,238,544,702
16.2 Funds held by or deposited with reinsured companies.....	1,406,735	0	1,406,735	1,415,757
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.....	8,653,340	0	8,653,340	0
18.2 Net deferred tax asset.....	538,076,009	157,497,729	380,578,280	453,253,948
19. Guaranty funds receivable or on deposit.....	895,997	0	895,997	1,120,977
20. Electronic data processing equipment and software.....	64,146,619	0	64,146,619	68,073,161
21. Furniture and equipment, including health care delivery assets (\$.....0).....	182,769,123	182,769,123	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	1,209,145,695	804,857,369	404,288,326	351,326,166
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	22,892,614,975	1,398,826,865	21,493,788,110	21,180,468,800
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	22,892,614,975	1,398,826,865	21,493,788,110	21,180,468,800

DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(913,223)	0	(913,223)	(925,474)
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).....	(913,223)	0	(913,223)	(925,474)
2501. COLI supplemental benefits trust.....	134,543,765	0	134,543,765	132,546,701
2502. Suspense, undistributed payments.....	118,205,298	0	118,205,298	60,122,044
2503. Equities and deposits in pools and associations.....	48,409,264	0	48,409,264	46,726,581
2598. Summary of remaining write-ins for Line 25 from overflow page.....	907,987,369	804,857,369	103,130,000	111,930,841
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,209,145,695	804,857,369	404,288,326	351,326,166

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....585,243,132).....	6,913,478,120	6,818,327,023
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,117,640,851	1,099,275,785
3. Loss adjustment expenses.....	1,593,309,951	1,604,381,209
4. Commissions payable, contingent commissions and other similar charges.....	78,038,113	157,463,155
5. Other expenses (excluding taxes, licenses and fees).....	76,740,059	147,347,234
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	78,531,658	83,396,790
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	50,083,407
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....8,442,843,675 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).....	2,382,439,765	2,305,527,071
10. Advance premium.....	109,102,957	75,941,219
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	12,717,786	12,318,133
12. Ceded reinsurance premiums payable (net of ceding commissions).....	76,100,723	47,524,102
13. Funds held by company under reinsurance treaties.....	109,884,344	118,595,089
14. Amounts withheld or retained by company for account of others.....	1,161,887,740	1,121,368,666
15. Remittances and items not allocated.....	207,604,315	223,110,444
16. Provision for reinsurance (including \$.....0 certified).....	51,493,354	51,493,354
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	366,906,002	123,619,006
20. Derivatives.....	0	0
21. Payable for securities.....	73,082,499	19,591,786
22. Payable for securities lending.....	40,196,934	36,497,489
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.....	87,119,409	81,140,966
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	14,536,274,579	14,177,001,927
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	14,536,274,579	14,177,001,927
29. Aggregate write-ins for special surplus funds.....	15,130,939	15,536,711
30. Common capital stock.....	10,790,700	10,790,700
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	4,234,154,921	4,234,154,921
35. Unassigned funds (surplus).....	2,697,436,971	2,742,984,541
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	6,957,513,531	7,003,466,873
38. Totals (Page 2, Line 28, Col. 3).....	21,493,788,110	21,180,468,800

DETAILS OF WRITE-INS

2501. Escheat liability.....	101,305,345	95,737,177
2502. Other liabilities tri-party/tax credit bonds.....	573,123	859,684
2503. Retroactive reinsurance reserve assumed.....	282,329	282,586
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(15,041,388)	(15,738,482)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	87,119,409	81,140,966
2901. Special surplus from retroactive reinsurance.....	15,130,939	15,536,711
2902.	0	0
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	15,130,939	15,536,711
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

**THE TRAVELERS INDEMNITY COMPANY
STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$....489,905,538).....	442,993,940	453,166,788	1,849,020,097
1.2 Assumed..... (written \$....5,650,863,299).....	5,267,298,028	5,092,264,515	20,882,752,408
1.3 Ceded..... (written \$....4,809,291,879).....	4,454,027,141	4,335,347,176	17,761,147,618
1.4 Net..... (written \$....1,331,476,958).....	1,256,264,827	1,210,084,128	4,970,624,887
DEDUCTIONS:			
2. Losses incurred (current accident year \$....729,019,214):			
2.1 Direct.....	221,551,553	244,959,436	907,768,205
2.2 Assumed.....	2,966,207,666	2,712,500,806	10,641,946,803
2.3 Ceded.....	2,481,256,666	2,304,753,666	8,980,255,494
2.4 Net.....	706,502,553	652,706,576	2,569,459,514
3. Loss adjustment expenses incurred.....	134,916,238	131,720,984	581,697,455
4. Other underwriting expenses incurred.....	382,696,733	372,031,130	1,525,880,233
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	1,224,115,525	1,156,458,691	4,677,037,202
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	32,149,302	53,625,437	293,587,685
INVESTMENT INCOME			
9. Net investment income earned.....	116,882,397	122,266,949	868,854,936
10. Net realized capital gains (losses) less capital gains tax of \$....(450,143).....	1,444,193	570,869	1,065,840
11. Net investment gain (loss) (Lines 9 + 10).....	118,326,589	122,837,819	869,920,776
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....587,204 amount charged off \$....2,808,023).....	(2,220,819)	(2,093,091)	(8,989,679)
13. Finance and service charges not included in premiums.....	4,665,512	4,347,478	17,573,545
14. Aggregate write-ins for miscellaneous income.....	8,940,756	31,744,168	176,443,409
15. Total other income (Lines 12 through 14).....	11,385,449	33,998,555	185,027,275
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	161,861,340	210,461,810	1,348,535,736
17. Dividends to policyholders.....	2,234,771	2,200,362	10,033,637
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).....	159,626,570	208,261,448	1,338,502,098
19. Federal and foreign income taxes incurred.....	(58,279,405)	(31,903,302)	238,355,487
20. Net income (Line 18 minus Line 19) (to Line 22).....	217,905,975	240,164,750	1,100,146,611
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	7,003,466,873	6,844,590,214	6,844,590,214
22. Net income (from Line 20).....	217,905,975	240,164,750	1,100,146,611
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 \$....5,772,035.....	76,908,329	93,988,791	(20,307,164)
25. Change in net unrealized foreign exchange capital gain (loss).....	232,216	510,272	503,879
26. Change in net deferred income tax.....	(83,501,065)	(93,900,383)	(79,210,076)
27. Change in nonadmitted assets.....	(14,499,154)	8,398,112	48,844,761
28. Change in provision for reinsurance.....	0	0	41,898,649
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.....	(243,000,000)	(241,000,000)	(933,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	356	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(45,953,342)	8,161,542	158,876,660
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,957,513,531	6,852,751,755	7,003,466,873
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	6,868,241	36,068,529	174,544,934
1402. Change in COLI cash values.....	1,997,064	(4,251,453)	3,071,523
1403. Other assets tri-party/tax credit bond income.....	68,517	81,382	330,184
1498. Summary of remaining write-ins for Line 14 from overflow page.....	6,934	(154,290)	(1,503,232)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	8,940,756	31,744,168	176,443,409
3701. Unrealized deferred tri-party tax credit bonds.....	356	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).....	356	0	0

THE TRAVELERS INDEMNITY COMPANY CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	1,157,712,210	1,088,655,882	4,984,674,665
2. Net investment income.....	141,400,967	144,174,464	953,759,708
3. Miscellaneous income.....	11,385,449	33,998,555	185,027,275
4. Total (Lines 1 through 3).....	1,310,498,626	1,266,828,902	6,123,461,649
5. Benefit and loss related payments.....	544,359,404	506,673,786	2,347,442,462
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.....	680,625,535	625,593,774	2,042,768,506
8. Dividends paid to policyholders.....	1,835,118	1,739,843	8,927,684
9. Federal and foreign income taxes paid (recovered) net of \$.....0 tax on capital gains (losses).....	7,199	(10,101,312)	184,303,297
10. Total (Lines 5 through 9).....	1,226,827,255	1,123,906,090	4,583,441,950
11. Net cash from operations (Line 4 minus Line 10).....	83,671,370	142,922,811	1,540,019,699
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	646,963,818	458,918,544	2,425,983,744
12.2 Stocks.....	3,907	2,360,180	22,326,586
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	26,963
12.5 Other invested assets.....	10,776,064	30,025,999	103,220,702
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	53,490,713	90,553,826	21,140,792
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	711,234,502	581,858,549	2,572,698,786
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,176,228,946	444,866,291	2,873,895,988
13.2 Stocks.....	0	(10,953,420)	0
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	3,782,458	16,634,515
13.5 Other invested assets.....	21,911,617	57,169,718	133,089,290
13.6 Miscellaneous applications.....	7,959,049	2,811,032	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,206,099,612	497,676,079	3,023,619,792
14. Net increase or (decrease) in contract loans and premium notes.....	1,098,402	(947,110)	(1,929,209)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(495,963,513)	85,129,580	(448,991,797)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	243,000,000	241,000,000	933,000,000
16.6 Other cash provided (applied).....	196,730,345	133,547,696	(52,931,230)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(46,269,655)	(107,452,304)	(985,931,230)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(458,561,798)	120,600,087	105,096,673
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	636,123,504	531,026,831	531,026,831
19.2 End of period (Line 18 plus Line 19.1).....	177,561,706	651,626,918	636,123,504
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bonds.....	4,953,660	10,953,420	41,074,434
20.0002 Interest payment received in securities.....	600,663	504,787	2,085,729
20.0003 Tax credits from certified capital company (CAPCO).....	973	75	43,509
20.0004 Stock distribution from limited partnership.....	0	112,156	2,109,028

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

A. Accounting Practices:

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

<u>Net Income</u>	<u>SSAP #</u>	<u>F/S Page</u>	<u>F/S Line #</u>	<u>March 31, 2017</u>	<u>December 31, 2016</u>
1. The Travelers Indemnity Company state basis	XXX	XXX	XXX	\$ 217,905,975	\$ 1,100,146,611
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>\$ 217,905,975</u>	<u>\$ 1,100,146,611</u>
<u>Surplus</u>					
5. The Travelers Indemnity Company state basis	XXX	XXX	XXX	\$ 6,957,513,531	\$ 7,003,466,873
6. State Prescribed Practices that is an increase/(decrease) from NAIC SAP				-	-
7. State Permitted Practices that is an increase/(decrease) from NAIC SAP				-	-
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 6,957,513,531</u>	<u>\$ 7,003,466,873</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

A. Statutory Purchase Method:

Not applicable.

B. Statutory Merger:

On January 1, 2017, the Company's subsidiary, Commercial Guaranty Insurance Company (CGIC), a Delaware domiciled insurance entity was merged with and into the Company. In accordance with SSAP No. 68, *Business Combinations and Goodwill*, the statutory merger method was utilized in merging the two entities, of which the Company was the surviving entity. The Company cancelled and retired all of the issued and outstanding common stock of CGIC.

Details of the results of operations for the previously separate entities for the year ending December 31, 2016 were as follows:

	<u>The Company</u>	<u>CGIC</u>
Net underwriting gain (loss)	\$ 293,613,052	\$ (25,368)
Net investment gain	869,960,209	960,567
Other income	185,027,275	-
Net income before dividends to policyholders, after capital gains tax and before federal and foreign income taxes	1,348,600,536	935,199
Dividends to policyholders	10,033,637	-
Federal and foreign income taxes incurred	238,249,739	105,747
Net income	<u>\$ 1,100,317,160</u>	<u>\$ 829,452</u>

No adjustments were made to the Company's policyholders' surplus as a result of the merger.

C. Impairment Loss:

Not applicable.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

NOTES TO FINANCIAL STATEMENTS

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.

- (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	\$	6,943,507
2. 12 Months or Longer	\$	167,778

b. The aggregate related fair value of securities with unrealized losses:

1. Less than 12 Months	\$	613,267,745
2. 12 Months or Longer	\$	4,329,254

- (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.

NOTES TO FINANCIAL STATEMENTS

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

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

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act of Postretirement Benefits:

No significant change.

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

On March 20, 2017, the Company paid ordinary dividends of \$243 million to its parent company, Travelers Insurance Group Holdings Inc.

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

NOTES TO FINANCIAL STATEMENTS

(2)a. Not applicable.

(2)b. Not applicable.

(2)c. Not applicable.

(4)a. Not applicable.

(4)b. Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

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

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	\$ 63,035,161	\$ -	\$ 63,035,161
Preferred stock				
Nonredeemable	6,392,220	680,266	-	7,072,486
Common stock				
Industrial and miscellaneous	5,584,383	15,493	-	5,599,876
Total securities at fair value	<u>\$ 11,976,603</u>	<u>\$ 63,730,920</u>	<u>\$ -</u>	<u>\$ 75,707,523</u>

At March 31, 2017, the Company also holds Level 3 nonredeemable preferred stock and Level 3 industrial and miscellaneous common stock, both measured and reported at their fair value of \$0.

Nonredeemable preferred stock in the amount of \$1,376,000 transferred from Level 2 to Level 1 due to the presence of a quoted market price at the end of the quarter. Transfers between Levels are recognized at the end of the period.

Industrial and miscellaneous common stock in the amount of \$16,476 transferred from Level 2 to Level 1 due to the presence of a quoted market price at the end of the quarter. Transfers between Levels are recognized at the end of the period.

(2) Not applicable.

(3) Not applicable.

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

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

The Company also holds unaffiliated common stock where fair value is based on observable market information rather than market quotes. Accordingly, the estimates of fair value for such common stock are included in the amount disclosed in Level 2 of the hierarchy.

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.

NOTES TO FINANCIAL STATEMENTS

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	Admitted	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Description	Fair Value	Assets				
Cash equivalents	\$ 33,961,000	\$ 33,961,000	\$ -	\$ 33,961,000	\$ -	\$ -
Short term bonds	721,807,684	721,807,684	143,560,039	578,247,645	-	-
Long term bonds	12,793,884,197	12,590,369,742	364,863,466	12,333,472,020	95,548,711	-
Preferred stock	29,467,440	25,811,043	11,712,220	17,755,220	-	-
Common stock	5,599,876	5,599,876	5,584,383	15,493	-	-

(At December 31, 2016)	Aggregate	Admitted	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Description	Fair Value	Assets				
Cash equivalents	\$ 44,400,00	\$ 44,400,000	\$ -	\$ 44,400,000	\$ -	\$ -
Short term bonds	1,110,107,132	1,110,108,505	268,157,305	841,949,827	-	-
Long term bonds	12,242,963,783	12,073,733,311	347,297,737	11,875,232,433	20,433,613	-
Preferred stock	28,821,719	25,662,643	10,170,170	18,651,549	-	-
Common stock	5,400,392	5,400,392	5,383,573	16,819	-	-

D. Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

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

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 \$26,371,000, 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.

NOTES TO FINANCIAL STATEMENTS

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [X] No []
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [X] 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 [X] No []
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile
Commercial Guaranty Insurance Company	38385	DE

- 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 [] No [X]

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

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

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

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

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

14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	3,591,783,091	3,629,079,195
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	434,414,830	447,971,783
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 4,026,197,921	\$ 4,077,050,977
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

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: \$ 40,196,934

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 40,196,934

16.3 Total payable for securities lending reported on the liability page: \$ 40,196,934

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
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

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
Assets are internally managed by the reporting entity	I

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	Assets are internally managed by the reporting entity		Not a registered investment advisor	DS

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.000	5.000%	0	0	35,120,854	35,120,854	0	0	207,048	207,048
Total	XXX	XXX	0	0	35,120,854	35,120,854	0	0	207,048	207,048

- 5.1 Operating Percentages:

5.1 A&H loss percent	3,250.720%
5.2 A&H cost containment percent	(19.300)%
5.3 A&H expense percent excluding cost containment expenses	(307.630)%

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

00000.....	AA-3191323.....	R&Q QUEST INSURANCE LIMITED.....	BMU.....	UNAUTHORIZED0.....
00000.....	AA-3190913.....	SOMPO JAPAN CANOPIUS REINSURANCE AG.....	CHE.....	UNAUTHORIZED	.....0.....	.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		9,117,701	7,675,042	3,594,447	3,982,176	47,686,490	48,049,665
2. Alaska.....AK.....L.....		867,244	1,351,541	589,445	386,255	3,915,016	4,384,244
3. Arizona.....AZ.....L.....		10,389,370	11,721,139	14,893,676	5,035,536	90,885,180	91,789,220
4. Arkansas.....AR.....L.....		8,284,279	9,232,967	1,100,466	1,787,303	75,167,309	71,818,603
5. California.....CA.....L.....		(329,689)	6,733	1,511,441	2,060,780	54,570,905	62,443,682
6. Colorado.....CO.....L.....		12,792,646	14,157,658	4,605,937	6,539,261	111,942,615	104,296,219
7. Connecticut.....CT.....L.....		7,216,868	6,762,521	5,943,007	8,262,243	115,211,422	128,560,870
8. Delaware.....DE.....L.....		1,732,503	1,790,989	674,590	1,400,225	23,787,360	26,040,572
9. District of Columbia.....DC.....L.....		2,814,961	2,934,056	738,778	909,481	40,129,347	39,120,279
10. Florida.....FL.....L.....		11,880,406	11,119,243	7,311,412	5,401,066	189,479,224	194,305,175
11. Georgia.....GA.....L.....		12,699,790	10,926,578	3,896,835	4,669,308	70,173,425	65,929,668
12. Hawaii.....HI.....L.....		1,067,168	1,280,973	485,746	322,874	15,343,062	19,831,702
13. Idaho.....ID.....L.....		1,408,589	1,158,297	647,702	954,669	10,613,815	11,109,441
14. Illinois.....IL.....L.....		21,511,458	21,345,020	9,655,581	9,186,297	160,643,563	179,728,590
15. Indiana.....IN.....L.....		15,393,618	14,349,184	3,832,607	1,501,117	49,708,820	45,060,834
16. Iowa.....IA.....L.....		3,468,156	3,906,424	2,930,660	4,161,332	41,660,508	47,382,512
17. Kansas.....KS.....L.....		7,660,527	8,470,402	1,410,874	1,814,408	62,043,349	63,608,945
18. Kentucky.....KY.....L.....		6,601,551	6,152,678	3,323,810	1,627,948	73,707,917	74,738,276
19. Louisiana.....LA.....L.....		7,876,642	8,423,043	4,799,057	2,682,266	61,653,870	79,489,758
20. Maine.....ME.....L.....		1,354,684	1,072,635	1,382,775	290,887	14,561,773	15,052,882
21. Maryland.....MD.....L.....		10,292,464	10,769,191	6,114,408	3,696,990	86,231,432	83,251,162
22. Massachusetts.....MA.....L.....		28,374,527	27,356,781	18,311,032	9,214,177	272,872,331	273,698,847
23. Michigan.....MI.....L.....		17,789,539	19,438,490	7,427,027	6,317,942	139,235,894	117,231,866
24. Minnesota.....MN.....L.....		12,897,996	11,584,243	6,942,583	3,154,819	66,626,464	78,722,644
25. Mississippi.....MS.....L.....		6,578,052	6,814,385	1,825,319	1,436,317	56,811,688	64,248,355
26. Missouri.....MO.....L.....		9,128,107	10,375,360	3,687,299	2,582,145	65,481,109	79,126,019
27. Montana.....MT.....L.....		1,021,093	1,297,307	2,508,644	1,128,256	9,637,799	8,633,435
28. Nebraska.....NE.....L.....		4,504,913	3,969,299	2,721,341	3,159,728	58,096,702	64,914,705
29. Nevada.....NV.....L.....		4,328,294	4,719,281	821,167	1,536,088	24,662,891	23,915,835
30. New Hampshire.....NH.....L.....		2,479,290	3,167,118	619,978	1,214,340	37,193,356	38,735,783
31. New Jersey.....NJ.....L.....		26,066,678	27,272,530	9,327,937	12,262,844	312,972,074	336,660,498
32. New Mexico.....NM.....L.....		2,331,270	2,109,170	1,421,501	1,276,019	23,332,374	24,509,010
33. New York.....NY.....L.....		69,563,042	64,214,638	18,280,413	15,283,097	500,693,583	521,571,271
34. North Carolina.....NC.....L.....		11,977,020	12,827,997	9,662,720	6,325,378	97,174,282	95,086,046
35. North Dakota.....ND.....L.....		1,569,364	1,393,776	285,261	68,700	5,120,301	3,169,246
36. Ohio.....OH.....L.....		11,291,184	9,951,988	5,257,687	1,345,858	54,725,466	66,494,018
37. Oklahoma.....OK.....L.....		8,278,559	7,846,261	1,539,532	1,439,904	32,772,564	36,569,333
38. Oregon.....OR.....L.....		4,369,014	3,799,911	1,986,285	803,913	24,836,202	20,200,391
39. Pennsylvania.....PA.....L.....		28,034,619	28,483,257	9,041,222	14,030,265	200,848,174	274,538,553
40. Rhode Island.....RI.....L.....		1,703,159	1,942,554	1,148,004	1,323,435	14,050,341	14,963,019
41. South Carolina.....SC.....L.....		4,027,990	4,779,950	1,547,737	1,463,722	37,819,138	38,720,479
42. South Dakota.....SD.....L.....		2,673,908	1,582,817	134,911	630,263	16,532,409	17,347,128
43. Tennessee.....TN.....L.....		14,255,659	11,857,775	3,952,054	3,268,937	173,223,549	161,737,621
44. Texas.....TX.....L.....		30,176,010	28,882,619	9,186,466	11,150,741	334,659,490	386,270,012
45. Utah.....UT.....L.....		2,964,777	4,476,651	303,355	346,939	11,834,526	12,160,844
46. Vermont.....VT.....L.....		1,060,803	968,819	849,500	528,132	17,882,509	18,433,741
47. Virginia.....VA.....L.....		8,229,304	8,410,120	2,158,648	4,305,800	107,356,840	109,614,168
48. Washington.....WA.....L.....		5,982,079	7,925,146	2,500,004	3,899,959	26,041,134	30,351,901
49. West Virginia.....WV.....L.....		2,009,026	2,191,101	935,035	3,215,275	27,763,834	47,359,118
50. Wisconsin.....WI.....L.....		11,302,445	12,254,867	3,000,127	1,397,837	51,814,694	52,360,379
51. Wyoming.....WY.....L.....		724,890	811,295	223,815	122,603	2,263,580	3,416,075
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		8,554	1,709	0	0	0	0
54. Puerto Rico.....PR.....L.....		97,315	78,658	24,439	59,623	533,076	68,859
55. US Virgin Islands.....VI.....L.....		0	0	0	0	1	1
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CAN.....N.....		0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....		6,125	5,690	(63,757)	690,056	2,210,333	2,417,132
59. Totals.....(a).....54.....		489,905,538	487,397,877	207,010,540	181,655,533	4,206,195,110	4,479,238,631

DETAILS OF WRITE-INS

58001. Other Alien Combined.....XXX.....		6,125	5,690	(63,757)	5,863	615,989	654,826
58002. MEX Mexico.....XXX.....		0	0	0	684,193	1,593,924	1,765,807
58003. AUS Australia.....XXX.....		0	0	0	0	346	(1,192)
58998. Summary of remaining write-ins for Line 58 from overflow page....XXX.....		0	0	0	0	74	(2,309)
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		6,125	5,690	(63,757)	690,056	2,210,333	2,417,132

(L) - Licensed or Chartered - Licensed Insurance Carrier or Domiciled RRG; (R) - Registered - Non-domiciled RRGs; (Q) - Qualified - Qualified or Accredited Reinsurer; (E) - Eligible - Reporting Entities eligible or approved to write Surplus Lines in the state (other than their state of domicile see DSLI); (D) - DSLI - Domestic Surplus Lines Insurer (DSLI) - Reporting entities authorized to write Surplus Lines in the state of domicile; (N) - None of the above - Not allowed to write business in the state.
(a) Insert the number of D and L responses except for Canada and Other Alien.

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

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Windamere III, LLC	Minnesota	41-2007089
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... Camperdown Corporation	Delaware	41-1762781
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... Aprilgrange Limited	United Kingdom	
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... F&G U.K. Underwriters Limited	United Kingdom	
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... Travelers Syndicate Management Limited	United Kingdom	
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... St. Paul Surety Europe Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... Travelers London Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... Travelers Management Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers (Bermuda) Limited *	Bermuda	AA-3194119
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. USF&G Capital I	Delaware	52-1953822	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. USF&G Capital III	Delaware	52-2044075	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. Travelers Special Services Limited	United Kingdom		... .. Travelers MGA, Inc.	Texas	75-2676034
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. Travelers Insurance Company of Canada *	Canada	AA-1560039
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. Travelers Brazil Holding, LLC	Delaware	47-2215437
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers Brazil Acquisition LLC	Delaware	47-2215437
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil	
... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270	... .. J. Malucelli Resseguradora S.A. *	Brazil	AA-2230021
... .. Fog City Fund, LLC (98.915%)	Minnesota	41-1985480	... .. J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil	
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. J. Malucelli Seguradora S.A. *	Brazil	AA-2230002
... .. Upper Lake Growth Capital, LLC (99.215%)	Minnesota	41-1927945	... .. J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil	
... .. Vesbridge Partners, LP (71.564%)	Minnesota	20-1222630	... .. J. Malucelli Latam S.A. (49.5%)	Brazil	
... .. Windamere II, LLC	Minnesota	41-1963936 JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036

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Notes:

* Denotes affiliated insurer

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

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

..... 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

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Notes:

* Denotes affiliated insurer

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
Members															
3548	The Travelers Companies, Inc...	00000	41-0518860		86312	NYSE	The Travelers Companies, Inc.....	MN	UIP			0.000		N	
3548	The Travelers Companies, Inc...	24767	41-0406690				St. Paul Fire and Marine Insurance Company.....	CT	IA	The Travelers Companies, Inc.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	24791	41-0881659				St. Paul Mercury Insurance Company.....	CT	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	24775	41-0963301				St. Paul Guardian Insurance Company.....	CT	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	30481	41-1230819				St. Paul Surplus Lines Insurance Company.....	DE	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	41769	41-1435765				The Travelers Casualty Company.....	CT	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	41750	41-1435766				Travelers Constitution State Insurance Company.....	CT	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	51-0375653				Northbrook Holdings, Inc.....	DE	NIA	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	Y	
3548	The Travelers Companies, Inc...	36463	36-2999370				Discover Property & Casualty Insurance Company.....	CT	IA	Northbrook Holdings, Inc.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	19224	36-2542404				St. Paul Protective Insurance Company.....	CT	IA	Northbrook Holdings, Inc.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	10213	52-1925132				Discover Specialty Insurance Company.....	CT	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	25887	52-0515280				United States Fidelity and Guaranty Company.....	CT	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	25879	52-0616768				Fidelity and Guaranty Insurance Underwriters, Inc.....	WI	IA	United States Fidelity and Guaranty Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	35386	42-1091525				Fidelity and Guaranty Insurance Company.....	IA	IA	United States Fidelity and Guaranty Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1551225				Laurel Village Fidelity Realty, Inc.....	MD	NIA	United States Fidelity and Guaranty Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	Y	
3548	The Travelers Companies, Inc...	00000	41-1616702				Laurel Village Joint Venture Partnership.....	MN	NIA	Laurel Village Fidelity Realty, Inc.....	O/M	50.000	The Travelers Companies, Inc.....	N	0100
3548	The Travelers Companies, Inc...	00000	41-1542260				Laurel Village I Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542261				Laurel Village II Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542263				Laurel Village III Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542264				Laurel Village IV Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542266				Laurel Village Tower A Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1593312				Laurel Village Tower B Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542267				Laurel Village Tower C Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542255				Laurel Village Swinford Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1704255				USF&G Retail Associates GP, Inc.....	MD	NIA	United States Fidelity and Guaranty Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1704256				USF&G/Fidelity Retail Associates Limited Partnership.....	MD	NIA	USF&G Retail Associates GP, Inc.....	O/M	1.000	The Travelers Companies, Inc.....	N	0101
3548	The Travelers Companies, Inc...	00000	52-1704256				USF&G/Fidelity Retail Associates Limited Partnership.....	MD	NIA	United States Fidelity and Guaranty Company.....	O	83.950	The Travelers Companies, Inc.....	N	0101
3548	The Travelers Companies, Inc...	00000	52-1852190				BMR Sports Properties, Inc.....	MD	NIA	United States Fidelity and Guaranty Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1573778				Black Mountain Ranch Limited Partnership.....	MD	NIA	BMR Sports Properties, Inc.....	O/M	1.000	The Travelers Companies, Inc.....	N	0102
3548	The Travelers Companies, Inc...	00000	52-1573778				Black Mountain Ranch Limited Partnership.....	MD	NIA	St. Paul Fire and Marine Insurance Company.....	O	85.000	The Travelers Companies, Inc.....	N	0102
3548	The Travelers Companies, Inc...	00000	52-2073764				MMI Capital Trust I.....	DE	NIA	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	Y	
3548	The Travelers Companies, Inc...	00000	41-0406690				Promenade Partners, LLC.....	DE	NIA	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1953822				USF&G Capital I.....	DE	NIA	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	Y	
3548	The Travelers Companies, Inc...	00000	52-2044075				USF&G Capital III.....	DE	NIA	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	Y	
3548	The Travelers Companies, Inc...	00000	41-0406690				350 Market Street, LLC.....	DE	NIA	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000					Travelers Special Services Limited.....	GBR	NIA	St. Paul Fire and Marine Insurance Company.....	O/B	100.000	The Travelers Companies, Inc.....	Y	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	00000.....	20-3033027..	.....	.....	.....	Yonkers Financing Corp.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1466734..	.....	.....	.....	English Turn Fidelity Realty, Inc.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.....	MN.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.....	MN.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	1.000	The Travelers Companies, Inc.....	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	52-1715225..	.....	.....	.....	English Turn Realty Management, Inc.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.....	MN.....	NIA.....	English Turn Realty Management, Inc.....	O/B/M.....	1.000	The Travelers Companies, Inc.....	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.....	CAN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	22.480	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270..	.....	.....	.....	The Dominion of Canada General Insurance Company.....	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1985480..	.....	.....	.....	Fog City Fund, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	98.915	The Travelers Companies, Inc.....	.....N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	76-0753165..	.....	.....	.....	Symmetry Growth Capital II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	100.000	The Travelers Companies, Inc.....	.....N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	41-1927945..	.....	.....	.....	Upper Lake Growth Capital, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.215	The Travelers Companies, Inc.....	.....N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	20-1222630..	.....	.....	.....	Vesbridge Partners, LP.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	71.564	The Travelers Companies, Inc.....	.....N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	41-1963936..	.....	.....	.....	Windamere II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	100.000	The Travelers Companies, Inc.....	.....N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	41-2007089..	.....	.....	.....	Windamere III, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	100.000	The Travelers Companies, Inc.....	.....N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	41-1762781..	.....	.....	.....	Camperdown Corporation.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1888760..	.....	.....	.....	SPC Insurance Agency, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Aprilgrange Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	F&G U.K. Underwriters Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Underwriting Agency Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Syndicate Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Asia Pte. Ltd.....	SGP.....	NIA.....	Travelers Syndicate Management Limited.....	Board.....	0.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	St. Paul Surety Europe Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Corporate Trustee Ltd.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers London Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1965525..	.....	.....	.....	TCI Global Services, Inc.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1121375..	.....	.....	.....	Travelers Insurance Company Limited.....	GBR.....	IA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Professional Risks Limited.....	GBR.....	NIA.....	Travelers Insurance Company Limited.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1008174..	.....	.....	.....	Travelers Property Casualty Corp.....	CT.....	UIP.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1445591..	.....	.....	.....	Travelers Insurance Group Holdings Inc.....	DE.....	UDP.....	Travelers Property Casualty Corp.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19070.....	06-6033509..	.....	.....	.....	The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	94-3097171..	.....	.....	.....	Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	50.000	The Travelers Companies, Inc.....	.....N.....	0105.
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19062.....	06-0848755..	The Automobile Insurance Company of Hartford, Connecticut.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....N.....

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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
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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.....	

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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...	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.....	RE.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....N.....

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	00000.....	20-4403403..	.....	.....	.....	TINDY Foreign, Inc.....	DE.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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.....	DS.....	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

THE TRAVELERS INDEMNITY COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	34,997,764	10,627,290	30.366	33.813
2. Allied lines.....	48,841,135	41,511,411	84.993	67.163
3. Farmowners multiple peril.....	6,280,548	3,539,229	56.352	31.123
4. Homeowners multiple peril.....	7,550,895	3,453,581	45.737	39.875
5. Commercial multiple peril.....	65,020,974	26,700,365	41.064	87.313
6. Mortgage guaranty.....	.0	.0	0.000	0.000
8. Ocean marine.....	.777	(21,702)	(2,793.476)	(7,079.670)
9. Inland marine.....	2,999,715	909,266	30.312	36.302
10. Financial guaranty.....	.26	.0	0.000	0.000
11.1. Medical professional liability - occurrence.....	.0	1,717	0.000	0.000
11.2. Medical professional liability - claims-made.....	8,327	4,683	56.239	0.000
12. Earthquake.....	9,159,325	15,372	0.168	0.215
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.....	90,817	.0	0.000	0.000
16. Workers' compensation.....	101,522,720	65,813,145	64.826	64.683
17.1. Other liability-occurrence.....	80,983,372	20,735,354	25.604	38.035
17.2. Other liability-claims made.....	4,792,070	2,562,912	53.482	133.797
17.3. Excess workers' compensation.....	.0	1,604,473	0.000	0.000
18.1. Products liability-occurrence.....	4,021,855	(947,217)	(23.552)	(38.282)
18.2. Products liability-claims made.....	.0	33,809	0.000	(16,865.903)
19.1, 19.2. Private passenger auto liability.....	2,468,926	4,777,947	193.523	46.580
19.3, 19.4. Commercial auto liability.....	53,714,308	29,237,112	54.431	44.606
21. Auto physical damage.....	15,998,059	10,177,501	63.617	51.765
22. Aircraft (all perils).....	.0	(12,939)	0.000	0.000
23. Fidelity.....	83,592	106,491	127.394	(31.433)
24. Surety.....	38,065	47,011	123.502	73.840
26. Burglary and theft.....	2,927	1,701	58.117	19.426
27. Boiler and machinery.....	4,417,745	674,809	15.275	(29.943)
28. Credit.....	.0	.0	0.000	0.000
29. International.....	.0	(1,767)	0.000	0.000
30. Warranty.....	.0	.0	0.000	0.000
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	.0	.0	0.000	0.000
35. Totals.....	442,993,940	221,551,553	50.012	54.055
DETAILS OF WRITE-INS				
3401.....	.0	.0	0.000	0.000
3402.....	.0	.0	0.000	0.000
3403.....	.0	.0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	.0	.0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	.0	.0	0.000	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	29,618,416	29,618,416	30,985,504
2. Allied lines.....	45,955,699	45,955,699	39,078,522
3. Farmowners multiple peril.....	5,689,410	5,689,410	5,950,932
4. Homeowners multiple peril.....	5,788,951	5,788,951	6,213,669
5. Commercial multiple peril.....	70,387,760	70,387,760	72,074,664
6. Mortgage guaranty.....	.0	.0	.0
8. Ocean marine.....	.913	.913	1,050
9. Inland marine.....	3,226,660	3,226,660	2,795,448
10. Financial guaranty.....	.0	.0	.0
11.1. Medical professional liability - occurrence.....	.0	.0	.0
11.2. Medical professional liability - claims made.....	8,327	8,327	.0
12. Earthquake.....	7,752,253	7,752,253	11,102,459
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.....	122,833,755	122,833,755	124,181,272
17.1. Other liability-occurrence.....	95,456,038	95,456,038	94,430,403
17.2. Other liability-claims made.....	5,355,529	5,355,529	5,513,265
17.3. Excess workers' compensation.....	.0	.0	.0
18.1. Products liability-occurrence.....	5,328,520	5,328,520	4,556,991
18.2. Products liability-claims made.....	.0	.0	(290)
19.1 19.2. Private passenger auto liability.....	2,261,643	2,261,643	2,937,217
19.3 19.4. Commercial auto liability.....	65,906,180	65,906,180	64,047,282
21. Auto physical damage.....	20,044,396	20,044,396	18,879,872
22. Aircraft (all perils).....	.0	.0	.0
23. Fidelity.....	81,144	81,144	5,821
24. Surety.....	21,881	21,881	22,444
26. Burglary and theft.....	2,666	2,666	3,160
27. Boiler and machinery.....	4,185,397	4,185,397	4,618,192
28. Credit.....	.0	.0	.0
29. International.....	.0	.0	.0
30. Warranty.....	.0	.0	.0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	.0	.0	.0
35. Totals.....	489,905,538	489,905,538	487,397,877
DETAILS OF WRITE-INS			
3401.....	.0	.0	.0
3402.....	.0	.0	.0
3403.....	.0	.0	.0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	.0	.0	.0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	.0	.0	.0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2017 Loss and LAE Payments on Claims Reported as of Prior Year-End	2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2017 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2014 + Prior.....	2,458,280	2,837,775	5,296,055	198,820	16,985	215,805	2,341,830	12,035	2,697,823	5,051,688	82,370	(110,932)	(28,562)
2. 2015.....	461,762	704,403	1,166,164	86,389	4,413	90,802	421,005	6,439	657,167	1,084,612	45,633	(36,383)	9,249
3. Subtotals 2015 + Prior.....	2,920,042	3,542,178	6,462,219	285,210	21,397	306,607	2,762,835	18,475	3,354,991	6,136,300	128,003	(147,315)	(19,312)
4. 2016.....	647,954	1,312,535	1,960,489	221,187	45,778	266,965	594,884	25,968	1,065,613	1,686,465	168,117	(175,176)	(7,059)
5. Subtotals 2016 + Prior.....	3,567,996	4,854,712	8,422,708	506,397	67,175	573,572	3,357,719	44,443	4,420,603	7,822,765	296,120	(322,491)	(26,371)
6. 2017.....	XXX	XXX	XXX	XXX	183,767	183,767	XXX	142,482	541,540	684,023	XXX	XXX	XXX
7. Totals.....	3,567,996	4,854,712	8,422,708	506,397	250,942	757,339	3,357,719	186,925	4,962,144	8,506,788	296,120	(322,491)	(26,371)
8. Prior Year-End's Surplus As Regards Policyholders	7,003,467												
											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. ....8.299 %	2. ....(6.643)%	3. ....(0.313)%
													Col. 13, Line 7 Line 8
													4. ....(0.377)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



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. Other assets	46,788,238	0	46,788,238	48,942,636
2505. Service contract receivable.....	20,961,283	0	20,961,283	20,253,977
2506. Amounts receivable under high deductible policies.....	13,017,304	1,300,138	11,717,166	13,423,097
2507. State surcharges receivable.....	11,369,406	0	11,369,406	10,572,637
2508. Due from unaffiliated companies.....	6,930,086	0	6,930,086	12,786,168
2509. Other assets tri-party/tax credit bonds.....	5,513,868	0	5,513,868	6,108,171
2510. Other assets nonadmitted.....	779,214,018	779,214,018	0	0
2511. Miscellaneous ledger balances.....	24,343,213	24,343,213	0	0
2512. Other assets deferred gain/loss.....	(5,070)	0	(5,070)	(5,427)
2513. Performance guarantees receivable.....	(54,953)	0	(54,953)	(45,000)
2514. Assumed reinsurance receivable and payable.....	(90,023)	0	(90,023)	(105,418)
2597. Summary of remaining write-ins for Line 25.....	907,987,369	804,857,369	103,130,000	111,930,841

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Other statutory provisions.....	130,263	130,263
2505. Federal excise tax-reinsurance contracts.....	90,972	187,351
2506. Undistributed salaries.....	(31,904)	(416,871)
2507. Retroactive reinsurance reserve ceded.....	(15,230,720)	(15,639,225)
2597. Summary of remaining write-ins for Line 25.....	(15,041,388)	(15,738,482)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and penalties of regulatory authorities.....	61,820	(145,212)	(664,988)
1405. Retroactive reinsurance gain/loss.....	(54,886)	(9,078)	(838,244)
1497. Summary of remaining write-ins for Line 14.....	6,934	(154,290)	(1,503,232)

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. SGP Singapore.....	XXX	0	0	0	0	74	(268)
58005. CHN China.....	XXX	0	0	0	0	0	(2,041)
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	0	0	0	0	74	(2,309)

THE TRAVELERS INDEMNITY COMPANY SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	342,636,750	337,740,789
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	2,173,960
2.2 Additional investment made after acquisition.....	0	14,460,555
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	11,377
5. Deduct amounts received on disposals.....	0	26,963
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.....	3,154,330	11,722,968
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	339,482,420	342,636,750
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	339,482,420	342,636,750

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,058,735,034	1,029,176,403
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	17,155,786
2.2 Additional investment made after acquisition.....	21,911,617	115,933,504
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	11,009,923	23,050,312
6. Total gain (loss) on disposals.....	(116,152)	(16,221)
7. Deduct amounts received on disposals.....	10,776,064	105,329,730
8. Deduct amortization of premium and depreciation.....	1,420,167	3,926,642
9. Total foreign exchange change in book/adjusted carrying value.....	233,464	498,933
10. Deduct current year's other-than-temporary impairment recognized.....	0	17,807,310
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,079,577,655	1,058,735,034
12. Deduct total nonadmitted amounts.....	202,940,681	199,288,218
13. Statement value at end of current period (Line 11 minus Line 12).....	876,636,974	859,446,817

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	15,663,532,659	15,316,030,516
2. Cost of bonds and stocks acquired.....	1,181,783,269	2,919,165,180
3. Accrual of discount.....	2,153,811	10,438,201
4. Unrealized valuation increase (decrease).....	71,658,190	(37,798,106)
5. Total gain (loss) on disposals.....	1,308,489	21,901,112
6. Deduct consideration for bonds and stocks disposed of.....	651,922,357	2,489,428,273
7. Deduct amortization of premium.....	17,628,469	72,578,898
8. Total foreign exchange change in book/adjusted carrying value.....	230	(2,182)
9. Deduct current year's other-than-temporary impairment recognized.....	25,964	4,194,890
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	16,250,859,857	15,663,532,659
11. Deduct total nonadmitted amounts.....	1,574,592	3,094,118
12. Statement value at end of current period (Line 10 minus Line 11).....	16,249,285,265	15,660,438,541

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	10,970,579,343	18,080,706,099	17,982,506,242	(16,561,965)	11,052,217,235			10,970,579,343
2. NAIC 2 (a).....	1,840,397,616	141,903,621	69,073,830	(3,540,396)	1,909,687,011			1,840,397,616
3. NAIC 3 (a).....	280,089,238	997,500	31,123,868	519,743	250,482,614			280,089,238
4. NAIC 4 (a).....	126,134,800	0	3,363,613	(724,387)	122,046,800			126,134,800
5. NAIC 5 (a).....	7,863,474	0	4,998,723	6,873,030	9,737,781			7,863,474
6. NAIC 6 (a).....	3,177,343	0	108,058	(1,102,302)	1,966,983			3,177,343
7. Total Bonds.....	13,228,241,814	18,223,607,221	18,091,174,333	(14,536,277)	13,346,138,425	0	0	13,228,241,814
PREFERRED STOCK								
8. NAIC 1.....	1,188,922	0	0	7,344	1,196,266			1,188,922
9. NAIC 2.....	5,936,750	0	0	(60,530)	5,876,220			5,936,750
10. NAIC 3.....	18,536,971	0	0	0	18,536,971			18,536,971
11. NAIC 4.....	0	0	0	0	0			0
12. NAIC 5.....	0	0	0	0	0			0
13. NAIC 6.....	0	0	0	201,586	201,586			0
14. Total Preferred Stock.....	25,662,643	0	0	148,400	25,811,043	0	0	25,662,643
15. Total Bonds and Preferred Stock.....	13,253,904,457	18,223,607,221	18,091,174,333	(14,387,877)	13,371,949,468	0	0	13,253,904,457

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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 \$.....755,768,684; 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.....	721,807,684	XXX.....	721,807,684	88,467	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.....	1,110,108,505	944,995,187
2. Cost of short-term investments acquired.....	16,936,101,952	68,646,881,590
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	17,324,399,465	68,481,755,740
7. Deduct amortization of premium.....	3,308	12,532
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).....	721,807,684	1,110,108,505
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	721,807,684	1,110,108,505

**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.....	44,400,000	0
2. Cost of cash equivalents acquired.....	105,722,000	142,300,000
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	116,161,000	97,900,000
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	33,961,000	44,400,000
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	33,961,000	44,400,000

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

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

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

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

SCHEDULE BA - PART 2

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

1	2	3		5	6	7	8	9	10	11	12	13
		Location										
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated												
	MC Credit Fund I LP.....	New York.....	NY...	MC Credit Partners.....		08/14/2013.....	.....0	.....0	958,202	.....0	12,458,446	3.060
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....											XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Altaris Health Partners III, L.P.....	New York.....	NY...	Altaris Capital Partners.....		05/16/2013.....	.....3	.....0	1,356,010	.....0	8,117,789	2.540
	Blackstone Capital Partners VI L.P.....	New York.....	NY...	Blackstone Group.....		06/30/2010.....	.....3	.....0	358,837	.....0	3,322,840	0.120
	Consonance Private Equity, L.P.....	New York.....	NY...	Consonance Capital Partners.....		01/18/2013.....	.....3	.....0	288,937	.....0	9,883,015	3.460
	Cortec Group Fund IV, L.P.....	New York.....	NY...	Cortec Group.....		04/20/2006.....	.....3	.....0	13,135	.....0	918,281	3.260
	Eureka III, L.P.....	Philadelphia.....	PA...	Eureka Growth Capital.....		02/28/2014.....	.....3	.....0	182,857	.....0	6,258,792	4.770
	HCI Equity Partners IV, L.P.....	Washington.....	DC...	HCI Equity Partners.....		09/30/2013.....	.....3	.....0	(960,669)	.....0	6,936,938	5.040
	Kelso Investment Associates VIII, L.P.....	New York.....	NY...	Kelso & Company.....		06/21/2007.....	.....3	.....0	64,897	.....0	3,918,011	0.470
	NB Secondary Opportunities Fund III LP.....	New York.....	NY...	Neuberger Berman Investment Management.....		06/21/2013.....	.....3	.....0	675,000	.....0	6,954,852	0.750
	Sentinel Capital Partners V, L.P.....	New York.....	NY...	Sentinel Capital Partners.....		07/18/2013.....	.....3	.....0	1,281,905	.....0	9,182,171	1.740
	Trident V, L.P.....	Greenwich.....	CT...	Stone Point Capital LLC.....		09/22/2010.....	.....3	.....0	98,246	.....0	1,447,360	0.900
	Trident VI, L.P.....	Greenwich.....	CT...	Stone Point Capital LLC.....		12/20/2013.....	.....3	.....0	988,051	.....0	8,300,736	0.800
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....											XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Blackstone Real Estate Debt Strategies II, L.P.....	New York.....	NY...	BREDS II GP L.L.C.....		04/09/2013.....	.....0	.....0	600,216	.....0	13,610,114	0.770
	Blackstone Real Estate Partners VIII L.P., a Delaware limited partnership.....	New York.....	NY...	Blackstone Real Estate Associates VIII L.P.....		03/27/2015.....	.....0	.....0	528,462	.....0	16,618,503	0.150
	Brookfield Strategic Real Estate Partners B, L.P.....	New York.....	NY...	Brookfield Strategic Real Estate Partners GP LLC.....		04/25/2013.....	.....0	.....0	24,645	.....0	4,313,972	0.530
	HighBrook Income Property Fund II, LP.....	Wilmington.....	DE...	HighBrook Income Property Fund II GP, LLC.....		05/16/2014.....	.....0	.....0	1,760,221	.....0	2,545,399	3.240
	Miller Global VII, LLC.....	New York.....	NY...	Miller Global.....		12/31/2013.....	.....0	.....0	85,777	.....0	3,402,096	6.010
	Rockbridge Hospitality VI LP.....	Columbus.....	OH...	RBC Partners VI LLC, a Delaware LLC.....		01/27/2014.....	.....0	.....0	1,198,630	.....0	1,467,928	3.310
	Rubenstein Properties Fund II.....	Philadelphia.....	PA...	Rubenstein Properties Fund II GP, LP.....		02/25/2014.....	.....0	.....0	2,330,097	.....0	872,427	3.760
	Tishman Speyer Brazil Fund III, L.P.....	New York.....	NY...	Tishman Speyer.....		11/02/2012.....	.....0	.....0	309,449	.....0	4,107,687	4.220
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....											XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Blue Water Energy Fund I-A, L.P.....	London.....	GBR...	Blue Water Energy.....		09/07/2012.....	.....0	.....0	666,617	.....0	5,920,125	3.080
	GF Capital Private Equity Fund II-A, L.P.....	New York.....	NY...	GF Capital.....		04/09/2014.....	.....0	.....0	418,707	.....0	9,117,081	5.130
	J.P. Morgan Global Maritime Investment Fund LP.....	Chicago.....	IL.....	JP Morgan Asset Management.....		06/09/2010.....	.....0	.....0	800,945	.....0	1,628,086	3.200
	Secondary Opportunities Fund III, LP.....	London.....	GBR...	DB Asset Management.....		10/20/2014.....	.....0	.....0	2,571,606	.....0	7,102,223	0.870
	Solamere Capital Fund II, LP.....	Boston.....	MA...	Solamere Capital.....		02/07/2014.....	.....0	.....0	273,000	.....0	3,737,199	1.820
	Solamere Capital Fund II-A, LP.....	Boston.....	MA...	Solamere Capital.....		02/07/2014.....	.....0	.....0	520,000	.....0	6,555,729	7.320
	Transportation Recovery Fund L.P.....	New York.....	NY...	W.L. Ross.....		08/23/2013.....	.....0	.....0	1,443,995	.....0	2,418,135	4.440
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....											XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	WNC Institutional Tax Credit Fund 38.....	Irvine.....	CA...	WNC.....		08/22/2013.....	.....0	.....0	49,596	.....0	499,738	4.980
	Stratford Capital Fund XI, LP.....	Peabody.....	MA...	Stratford Capital Group.....		11/23/2013.....	.....0	.....0	355,045	.....0	149,294	19.500
	Stratford Capital XV.....	Peabody.....	MA...	Stratford Capital Group.....		12/19/2014.....	.....0	.....0	1,738,699	.....0	1,830,258	15.170
	Stratford Capital Fund 21.....	Peabody.....	MA...	Stratford Capital Group.....		12/23/2016.....	.....0	.....0	930,501	.....0	4,069,499	4.200
3399999	Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....											XXX.....
4499999	Subtotal - Unaffiliated.....											XXX.....
4699999	Totals.....											XXX.....

QE03

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	MC Credit Fund I LP.....	New York	NY..	Distribution.....	08/14/2013	01/12/2017	136,755	0	0	0	0	0	0	136,755	136,755	0	0	0	0
	GSC European Mezzanine Fund, L.P.....	Florham Park	NJ..	Liquidation.....	11/21/2000	03/31/2017	525,013	(336,134)	0	0	0	(336,134)	0	188,879	188,879	0	0	0	364,197
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....						661,768	(336,134)	0	0	0	(336,134)	0	325,634	325,634	0	0	0	364,197
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Apax France VI.....	Paris	FRA	Distribution.....	08/23/2000	01/31/2017	28,979	0	0	0	0	0	0	28,979	28,979	0	0	0	0
	Blackstone Capital Partners VI L.P.....	New York	NY..	Distribution.....	06/30/2010	03/29/2017	1,288,228	0	0	0	0	0	0	1,288,228	1,288,228	0	0	0	0
	HCI Equity Partners IV, L.P.....	Washington	DC..	Distribution.....	09/30/2013	03/31/2017	(1,052,055)	0	0	0	0	0	0	(1,052,055)	(1,052,055)	0	0	0	0
	Kelso Investment Associates VIII, L.P.....	New York	NY..	Distribution.....	06/21/2007	03/09/2017	307,423	0	0	0	0	0	0	307,423	307,423	0	0	0	0
	NB Secondary Opportunities Fund III LP.....	New York	NY..	Distribution.....	06/21/2013	03/29/2017	424,687	0	0	0	0	0	0	424,687	424,687	0	0	0	0
	Oak Investment Partners X, Limited Partnership.....	Westport	CT..	Distribution.....	01/18/2001	03/31/2017	62,532	0	0	0	0	0	0	62,532	62,532	0	0	0	0
	OZ Asia Domestic Partners, L.P.....	New York	NY..	Distribution.....	03/01/2006	03/16/2017	5,743	0	0	0	0	0	0	5,743	5,743	0	0	0	0
	Pacven Walden Ventures V, L.P., a Cayman Islands limited partnership.....	San Francisco	CA..	Distribution.....	06/27/2001	03/06/2017	8,674	0	0	0	0	0	0	8,674	8,674	0	0	0	0
	RRE Ventures III-A, L.P.....	New York	NY..	Distribution.....	07/06/2001	03/31/2017	295,072	0	0	0	0	0	0	295,072	295,072	0	0	0	0
	Trident V, L.P.....	Greenwich	CT..	Distribution.....	09/22/2010	02/24/2017	487,390	0	0	0	0	0	0	487,390	487,390	0	0	0	0
	Warburg Pincus Private Equity VIII, L.P.....	New York	NY..	Distribution.....	08/07/2001	03/20/2017	523,946	0	0	0	0	0	0	523,946	523,946	0	0	0	0
	Worldview Technology Partners IV, L.P.....	Palo Alto	CA..	Distribution.....	12/15/2000	02/23/2017	92,214	0	0	0	0	0	0	92,214	92,214	0	0	0	0
	Behrman Capital III, L.P.....	New York	NY..	Liquidation.....	07/12/2000	01/26/2017	0	0	0	0	0	0	0	0	0	0	0	0	4,160
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....						2,472,833	0	0	0	0	0	0	2,472,833	2,472,833	0	0	0	4,160
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Blackstone Real Estate Debt Strategies II, L.P.....	New York	NY..	Distribution.....	04/09/2013	03/27/2017	1,797,493	0	0	0	0	0	0	1,797,493	1,797,493	0	0	0	0
	Blackstone Real Estate Partners V L.P.....	New York	NY..	Distribution.....	04/24/2006	02/24/2017	985,996	0	0	0	0	0	0	985,996	985,996	0	0	0	0
	Blackstone Real Estate Partners VIII L.P., a Delaware limited partnership.....	New York	NY..	Distribution.....	03/27/2015	03/06/2017	75,045	0	0	0	0	0	0	75,045	75,045	0	0	0	0
	Cerberus Institutional Real Estate Partners III, L.P.....	New York	NY..	Distribution.....	04/24/2013	03/31/2017	502,087	0	0	0	0	0	0	502,087	502,087	0	0	0	0
	Colony Investors VIII, L.P.....	Santa Monica	CA..	Distribution.....	01/01/2010	02/14/2017	1,293,122	0	0	0	0	0	0	1,293,122	1,293,122	0	0	0	0
	Miller Global VII, LLC.....	New York	NY..	Distribution.....	12/31/2013	03/31/2017	41,536	0	0	0	0	0	0	41,536	41,536	0	0	0	0
	Prime Finance Partners III, LP.....	San Francisco	CA..	Distribution.....	10/17/2012	03/31/2017	927,919	0	0	0	0	0	0	927,919	927,919	0	0	0	0
	RCG Longview Debt Fund V,L.P.....	New York	NY..	Distribution.....	04/08/2013	02/23/2017	242,103	0	0	0	0	0	0	242,103	242,103	0	0	0	0
	Rialto Real Estate Fund II, LP.....	Miami	FL..	Distribution.....	07/31/2013	03/31/2017	523,892	0	0	0	0	0	0	523,892	523,892	0	0	0	0
	Sterling American Property V L.P.....	New York	NY..	Distribution.....	01/01/2010	03/07/2017	714,942	0	0	0	0	0	0	714,942	714,942	0	0	0	0
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....						7,104,135	0	0	0	0	0	0	7,104,135	7,104,135	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Cerberus Institutional Partners, L.P. (Series Four).....	New York	NY..	Distribution.....	11/09/2006	03/03/2017	381,983	0	0	0	0	0	0	381,983	381,983	0	0	0	0
	Level Equity Growth Partners II, L.P.....	New York	NY..	Distribution.....	11/14/2013	03/08/2017	(491)	0	0	0	0	0	0	(491)	(491)	0	0	0	0
	OZ Domestic Partners, L.P.....	New York	NY..	Distribution.....	12/31/2009	03/16/2017	24,647	0	0	0	0	0	0	24,647	24,647	0	0	0	0
	Secondary Opportunities Fund III, LP.....	London	GBR	Distribution.....	10/20/2014	03/22/2017	250,564	0	0	0	0	0	0	250,564	250,564	0	0	0	0
	Solamere Capital Fund II, LP.....	Boston	MA..	Distribution.....	02/07/2014	03/20/2017	14,765	0	0	0	0	0	0	14,765	14,765	0	0	0	0
	Solamere Capital Fund II-A, LP.....	Boston	MA..	Distribution.....	02/07/2014	03/20/2017	23,879	0	0	0	0	0	0	23,879	23,879	0	0	0	0
	Wayzata Opportunities Fund III, L.P.....	Wayzata	MN..	Distribution.....	05/17/2013	03/03/2017	130,037	0	0	0	0	0	0	130,037	130,037	0	0	0	0
	Wayzata Opportunities Fund, LLC.....	Wayzata	MN..	Distribution.....	02/22/2006	01/17/2017	48,078	0	0	0	0	0	0	48,078	48,078	0	0	0	0
	PBR Investors LLC.....	Colorado Spring	CO..	Liquidation.....	12/31/2009	02/02/2017	0	0	0	0	0	0	0	0	0	0	0	0	30,205

QE03.1

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
	Blackrock HPB Multi Manager LLC.....	New York.....	NY..	Liquidation.....	02/01/2009	01/19/2017	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....(116,152)	.....(116,152)	.....2,288	
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....873,462	.....0	.....0	.....0	.....0	.....0	.....0	.....873,462	.....873,462	.....0	.....(116,152)	.....(116,152)	.....32,493
4499999	Subtotal - Unaffiliated.....							.....11,112,198	.....(336,134)	.....0	.....0	.....0	.....(336,134)	.....0	.....10,776,064	.....10,776,064	.....0	.....(116,152)	.....(116,152)	.....400,850
4699999	Totals.....							.....11,112,198	.....(336,134)	.....0	.....0	.....0	.....(336,134)	.....0	.....10,776,064	.....10,776,064	.....0	.....(116,152)	.....(116,152)	.....400,850

QE03.2

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government										
912828	F3	9 U S TREASURY NOTES 1.750 2019 09		03/07/2017	CITIGROUP GLOBAL MARKETS		5,031,267	5,000,000	38,221	1
912828	J7	6 U S TREASURY NOTES 1.750 2022 03		03/07/2017	VARIOUS		7,883,933	8,000,000	59,712	1
912828	UL	2 U S TREASURY NOTES 1.375 2020 01		03/01/2017	CITIGROUP GLOBAL MARKETS		4,975,407	5,000,000	5,698	1
38375B	SF	0 GNR 2012-H11 BA CMO 2.000 2062 05		03/20/2017	PAR WRITE-UP		60,260	60,260	0	1
38375B	RQ	7 GNR 2012-H12 HA CMO 2.000 2062 03		03/20/2017	PAR WRITE-UP		40,414	40,414	0	1
38375B	TF	9 GNR 2012-H14 GA 2.000 2062 06		03/20/2017	PAR WRITE-UP		63,207	63,207	0	1
38375B	TA	0 GNR 2012-H16 HA 2.000 2062 07		03/20/2017	PAR WRITE-UP		80,480	80,480	0	1
38375B	K8	4 GNR 2013-H04 BA CMO 1.650 2063 02		03/20/2017	PAR WRITE-UP		36,964	36,964	0	1
38376R	GW	0 GNR 2015-H22 HA 2.550 2036 11		03/20/2017	PAR WRITE-UP		124,859	124,859	0	1
38376R	LX	2 GNR 2015-H29 HA 2.500 2065 09		03/20/2017	PAR WRITE-UP		66,371	66,371	0	1
38376R	ZJ	8 GNR 2016-H19 FC 1.046 2066 08		01/20/2017	PAR WRITE-UP		11,141	11,141	0	1
38376R	ZJ	8 GNR 2016-H19 FC 1.171 2066 08		02/20/2017	PAR WRITE-UP		12,442	12,442	0	1
38376R	ZJ	8 GNR 2016-H19 FC 1.180 2066 08		03/20/2017	PAR WRITE-UP		13,812	13,812	0	1
38376R	YG	5 GNR 2016-H20 FN 1.396 2066 09		01/20/2017	PAR WRITE-UP		21,325	21,325	0	1
38376R	YG	5 GNR 2016-H20 FN 1.521 2066 09		02/20/2017	PAR WRITE-UP		23,236	23,236	0	1
38376R	YG	5 GNR 2016-H20 FN 1.530 2066 09		03/20/2017	PAR WRITE-UP		25,275	25,275	0	1
38376R	G7	5 GNR 2016-H24 DA 2.500 2066 09		03/07/2017	KGS-ALPHA CAPITAL MARKETS		21,008,327	21,471,298	10,636	1
38376R	G7	5 GNR 2016-H24 DA 2.500 2066 09		03/20/2017	PAR WRITE-UP		20,876	20,876	0	1
38379U	7A	8 GNR 2017-30 AB (PROJECT 2.400 2051 03		02/15/2017	BAS-MERRILL LYNCH		9,833,984	10,000,000	18,000	1
83162C	YL	1 SBAP 2017-10B 1 2.630 2027 03		03/09/2017	VARIOUS		2,850,000	2,850,000	0	1
83162C	YG	2 SBAP 2017-20A 1 2.800 2037 01		01/05/2017	CREDIT SUISSE FIRST BOSTON		6,000,000	6,000,000	0	1
83162C	YM	9 SBAP 2017-20C 1 3.040 2037 03		03/09/2017	VARIOUS		12,000,000	12,000,000	0	1
831641	FH	3 SBIC 2017-10A 1 2.845 2027 03		03/21/2017	GOLDMAN SACHS & CO		20,000,000	20,000,000	0	1
0599999	Total - Bonds - U.S. Government						90,183,581	90,921,961	132,266	.XXX
Bonds - U.S. Political Subdivisions of States										
012662	GK	2 ALBEMARLE CO GENERAL OBL 3.250 2035 06		02/22/2017	CITIGROUP GLOBAL MARKETS		1,948,887	1,965,000	0	1FE
164555	BG	8 ARAPAHOE CO SD #5 GO S20 4.000 2034 12		01/05/2017	J P MORGAN CHASE SECURITIES INC		19,468,532	18,395,000	0	1FE
052430	KP	9 AUSTIN ISD GO REF S2015A 4.000 2033 08		02/01/2017	CITIGROUP GLOBAL MARKETS		1,467,774	1,400,000	778	1FE
101547	VK	0 BOULDER VALLEY SD #RE-2 5.000 2037 12		03/16/2017	MORGAN STANLEY		5,746,950	5,000,000	0	1FE
132285	4J	3 CAMBRIDGE GEN OBLIG LTD 3.250 2034 02		03/01/2017	MORGAN STANLEY		990,000	990,000	0	1FE
16532L	KV	7 CHESAPEAKE GENERAL OBLIG 5.000 2031 08		03/13/2017	BAS-MERRILL LYNCH		2,790,511	2,360,000	0	1FE
16532L	KY	1 CHESAPEAKE GENERAL OBLIG 4.000 2034 08		03/13/2017	BAS-MERRILL LYNCH		3,507,334	3,340,000	0	1FE
239019	V4	1 DAVIS CO SCH DIST GO S20 3.500 2037 06		03/22/2017	CITIGROUP GLOBAL MARKETS		6,111,464	6,200,000	0	1FE
249001	2P	2 DENTON ISD GO S2006B .950 2035 08		03/22/2017	J P MORGAN CHASE SECURITIES INC		13,300,000	13,300,000	5,014	1FE
249174	VR	1 DENVER CITY & COUNTY SD 5.000 2037 12		01/18/2017	RBC CAPITAL MARKETS		11,629,400	10,000,000	0	1FE
283461	G6	2 EL PASO CO SCH DIST #020 5.000 2036 12		01/12/2017	RBC CAPITAL MARKETS		2,336,380	2,000,000	0	1FE
346623	FR	7 FORSYTH CO GENERAL OBLIG 3.500 2036 03		02/21/2017	CITIGROUP GLOBAL MARKETS		9,431,871	9,445,000	0	1FE
431621	SY	8 HILLIARD SCHOOL DISTRICT 4.000 2038 12		01/18/2017	FIFTH THIRD SECURITIES		2,012,280	1,925,000	0	1FE
431621	SZ	5 HILLIARD SCHOOL DISTRICT 4.000 2039 12		01/18/2017	FIFTH THIRD SECURITIES		2,085,600	2,000,000	0	1FE
478107	AQ	8 JOHNS CREEK GO S2017 3.125 2032 04		03/27/2017	CITIGROUP GLOBAL MARKETS		1,186,454	1,190,000	0	1FE
478107	AW	5 JOHNS CREEK GO S2017 3.375 2038 04		03/27/2017	CITIGROUP GLOBAL MARKETS		1,591,632	1,600,000	0	1FE
480772	QW	5 JORDAN SCHOOL DISTRICT G 3.125 2032 06		02/09/2017	J P MORGAN CHASE SECURITIES INC		2,359,183	2,375,000	0	1FE
480772	QZ	8 JORDAN SCHOOL DISTRICT G 3.375 2035 06		02/09/2017	J P MORGAN CHASE SECURITIES INC		2,612,453	2,625,000	0	1FE
498062	PK	8 KITSAP CO SD#303 BAINBRI 4.000 2035 12		02/01/2017	DA DAVIDSON		522,955	500,000	8,944	1FE
498098	RG	9 KITSAP CO SD#401 CENTRAL 4.000 2034 12		02/03/2017	BAS-MERRILL LYNCH		2,088,520	2,000,000	14,889	1FE
498531	KD	3 KLEIN ISD GENERAL OBLIGA 5.000 2035 08		01/11/2017	RAYMOND JAMES & ASSOC		1,640,408	1,405,000	1,366	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)
567505 NX 6	MARICOPA CO UHSD #210 GO 5.000 2036 07		02/07/2017	RBC CAPITAL MARKETS		580,230	500,000	0	1FE
613340 S7 4	MONTGOMERY CO GENERAL OB .880 2026 06		03/22/2017	BARCLAYS CAPITAL INC		13,420,000	13,420,000	3,989	1FE
639438 G4 6	NAZARETH AREA SCH DIST G 4.000 2031 11		01/10/2017	RBC CAPITAL MARKETS		3,168,180	3,000,000	0	1FE
64966J B4 7	NEW YORK CITY GO S2012 G .910 2042 04		03/27/2017	CITIGROUP GLOBAL MARKETS		50,000,000	50,000,000	23,753	1FE
687908 HF 3	OSHKOSH AREA SCHOOL DIST 3.125 2030 03		03/08/2017	CITIGROUP GLOBAL MARKETS		811,808	820,000	0	1FE
687908 HJ 5	OSHKOSH AREA SCHOOL DIST 3.500 2033 03		03/08/2017	CITIGROUP GLOBAL MARKETS		902,783	905,000	0	1FE
687908 HM 8	OSHKOSH AREA SCHOOL DIST 3.625 2036 03		03/08/2017	CITIGROUP GLOBAL MARKETS		993,432	1,005,000	0	1FE
789177 QT 2	SAINT CLOUD ISD #742 GO 4.000 2033 02		01/19/2017	ROBERT W BAIRD & CO		1,591,470	1,500,000	0	1FE
789177 QW 5	SAINT CLOUD ISD #742 GO 4.000 2036 02		01/19/2017	ROBERT W BAIRD & CO		1,552,624	1,480,000	0	1FE
802385 PF 5	SANTA MONICA CCD GO S201 3.650 2037 08		03/30/2017	RBC CAPITAL MARKETS		10,000,000	10,000,000	0	1FE
792881 6V 1	ST PAUL GENERAL OBLIGATI 3.500 2037 12		03/08/2017	PIPER JAFFRAY		812,817	820,000	0	1FE
866045 ND 5	SUMMIT CO SCH DIST #RE00 5.000 2033 12		01/24/2017	GEORGE K BAUM & CO		1,379,337	1,180,000	0	1FE
866045 NG 8	SUMMIT CO SCH DIST #RE00 5.000 2036 12		01/24/2017	GEORGE K BAUM & CO		2,876,249	2,490,000	0	1FE
95988M CB 1	WESTERN TECH COLLEGE DIS 4.000 2029 04		01/09/2017	ROBERT W BAIRD & CO		2,825,856	2,640,000	0	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					185,743,373	179,775,000	58,734	.XXX

Bonds - U.S. Special Revenue and Special Assessment

090132 AN 1	BILLINGS SEWER SYSTEM RE 5.000 2029 07		01/26/2017	PIPER JAFFRAY		238,524	200,000	0	1FE
090132 AR 2	BILLINGS SEWER SYSTEM RE 5.000 2032 07		01/26/2017	PIPER JAFFRAY		699,095	595,000	0	1FE
090132 AU 5	BILLINGS SEWER SYSTEM RE 4.000 2035 07		01/26/2017	PIPER JAFFRAY		652,481	625,000	0	1FE
13048T GT 4	CALIFORNIA MUNI FIN AUTH .810 2035 11		03/29/2017	BAS-MERRILL LYNCH		60,600,000	60,600,000	23,556	1FE
161045 FL 8	CHARLOTTE WATER & SEWER .880 2036 07		03/24/2017	WELLS FARGO SECURITIES		16,990,000	16,990,000	23,218	1FE
20774L RT 4	CONNECTICUT HEALTH & EDL .630 2036 07		03/29/2017	BARCLAYS CAPITAL INC		45,410,000	45,410,000	11,220	1FE
20774L RU 1	CONNECTICUT HEALTH & EDL .670 2036 07		03/24/2017	J P MORGAN CHASE SECURITIES INC		9,460,000	9,460,000	2,351	1FE
254845 NT 3	DIST COLUMBIA WTR & SWR 5.000 2036 10		01/31/2017	GOLDMAN SACHS & CO		4,621,080	4,000,000	0	1FE
291147 CE 4	EMERY CO POLL CONTROL RE .850 2024 11		03/27/2017	WELLS FARGO SECURITIES		26,985,000	26,985,000	12,657	1FE
402230 EP 7	GULF COAST WASTE DISP AU .880 2020 06		03/21/2017	BAS-MERRILL LYNCH		38,400,000	38,400,000	12,288	1FE
425538 DC 6	HENNEPIN CO SALES TAX RE 5.000 2031 12		01/10/2017	BAS-MERRILL LYNCH		14,916,222	12,340,000	0	1FE
462460 5P 7	IOWA HIGHER ED (GRINNELL 4.000 2032 12		01/11/2017	GEORGE K BAUM & CO		3,819,348	3,545,000	0	1FE
57585K GP 7	MASSACHUSETTS H/E (HARVA .670 2049 11		03/27/2017	J P MORGAN CHASE SECURITIES INC		21,085,000	21,085,000	6,193	1FE
594712 ND 9	MICHIGAN ST UNIVERSITY R .940 2033 02		03/24/2017	J P MORGAN CHASE SECURITIES INC		29,950,000	29,950,000	15,566	1FE
594712 NG 2	MICHIGAN ST UNIVERSITY R .940 2034 02		03/24/2017	J P MORGAN CHASE SECURITIES INC		32,200,000	32,200,000	16,735	1FE
644614 RZ 4	NEW HAMPSHIRE H&E (DARTM .850 2041 06		03/22/2017	BAS-MERRILL LYNCH		20,000,000	20,000,000	6,055	1FE
646066 P5 3	NEW JERSEY EDL FACS (PRI 4.000 2035 07		03/07/2017	GOLDMAN SACHS & CO		10,568,000	10,000,000	0	1FE
67756D AZ 9	OHIO HGR ED FAC COMM (CL .850 2039 01		03/22/2017	WELLS FARGO SECURITIES		12,400,000	12,400,000	3,849	1FE
67756A H9 6	OHIO HGR ED FAC COMM (CL .900 2043 01		03/27/2017	BARCLAYS CAPITAL INC		29,250,000	29,250,000	12,309	1FE
679111 WR 1	OKLAHOMA TURNPIKE AUTH R 5.000 2037 01		01/31/2017	WELLS FARGO SECURITIES		1,127,650	1,000,000	0	1FE
679111 XB 5	OKLAHOMA TURNPIKE AUTH R 5.000 2038 01		01/31/2017	WELLS FARGO SECURITIES		4,504,000	4,000,000	0	1FE
771902 FB 4	ROCHESTER HLTH CARE FAC .830 2038 11		03/29/2017	WELLS FARGO SECURITIES		10,680,000	10,680,000	5,407	1FE
771902 FC 2	ROCHESTER HLTH CARE FAC .830 2038 11		03/29/2017	WELLS FARGO SECURITIES		16,700,000	16,700,000	8,455	1FE
795604 AV 9	SALT LAKE CITY PUBLIC UT 5.000 2037 02		03/01/2017	RBC CAPITAL MARKETS		6,186,822	5,420,000	0	1FE
915115 3W 7	UNIV OF TEXAS PERM UNIV .890 2037 07		03/21/2017	GOLDMAN SACHS & CO		14,900,000	14,900,000	5,164	1FE
914455 QU 7	UNIVERSITY OF MICHIGAN R 5.000 2033 04		01/11/2017	MORGAN STANLEY		3,165,929	2,650,000	0	1FE
914455 QV 5	UNIVERSITY OF MICHIGAN R 5.000 2034 04		01/11/2017	MORGAN STANLEY		1,188,830	1,000,000	0	1FE
914455 HE 3	UNIVERSITY OF MICHIGAN R .850 2028 04		03/22/2017	BAS-MERRILL LYNCH		13,000,000	13,000,000	4,584	1FE
924214 ZC 6	VERMONT MUNI BOND BANK S 5.000 2037 12		03/02/2017	MORGAN STANLEY		1,149,110	1,000,000	0	1FE
3132HT K8 8	FHS 300 300 CMO 3.000 2043 01		03/02/2017	MUFG SECURITIES AMERICAS INC		9,985,837	10,050,222	5,025	1

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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)
3136A8 4G 2	FNR 2012-112 DA	3.000 2042 10		01/20/2017	MUFG SECURITIES AMERICAS INC.		6,613,896	6,659,681	13,319	1
3136AQ 5Y 2	FNR 2016-9 D CMO	3.000 2046 03		01/25/2017	MUFG SECURITIES AMERICAS INC.		10,374,752	10,469,830	25,302	1
3137G1 BK 2	FWLS 2017-SC01 1A	3.000 2046 12		03/09/2017	BARCLAYS CAPITAL INC.		24,136,720	25,000,000	33,333	1
3137G1 BL 0	FWLS 2017-SC01 2A	3.500 2046 12		03/09/2017	BARCLAYS CAPITAL INC.		24,919,923	25,000,000	38,889	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						526,878,218	521,564,732	285,476	.XXX

Bonds - Industrial and Miscellaneous

002824 BD 1	ABBOTT LABORATORIES	2.900 2021 11		01/06/2017	BAS-MERRILL LYNCH		998,440	1,000,000	3,947	2FE
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		2,956,230	3,000,000	42,521	2FE
002824 BM 1	ABBOTT LABORATORIES	3.875 2025 09		03/20/2017	EXCHANGED		998,130	1,000,000	753	2FE
00507V AE 9	ACTIVISION BLIZZARD (144	6.125 2023 09		03/20/2017	VARIOUS		2,178,750	2,000,000	26,882	2FE
00724F AB 7	ADOBE SYSTEMS INC	4.750 2020 02		03/17/2017	WELLS FARGO SECURITIES		1,505,392	1,400,000	9,421	1FE
00724F AC 5	ADOBE SYSTEMS INC	3.250 2025 02		02/23/2017	GOLDMAN SACHS & CO		251,865	250,000	609	1FE
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
00817Y AW 8	AETNA INC	3.200 2026 06		02/14/2017	VARIOUS		15,167,500	15,000,000	82,667	2FE
010392 FQ 6	ALABAMA POWER CO	2.450 2022 03		02/27/2017	CITIGROUP GLOBAL MARKETS		999,180	1,000,000	0	1FE
012725 AC 1	ALBEMARLE CORP	4.150 2024 12		02/27/2017	VARIOUS		674,755	650,000	5,375	2FE
02361D AL 4	AMEREN ILLINOIS	2.700 2022 09		12/29/2016	CITIGROUP GLOBAL MARKETS		0	0	3,625	1FE
0258M0 EG 0	AMERICAN EXPRESS CREDIT	2.700 2022 03		02/28/2017	BAS-MERRILL LYNCH		997,770	1,000,000	0	1FE
02665W BP 5	AMERICAN HONDA FINANCE	2.900 2024 02	C	02/13/2017	J P MORGAN CHASE SECURITIES INC		993,730	1,000,000	0	1FE
032095 AG 6	AMPHENOL CORP	3.200 2024 04		03/29/2017	WELLS FARGO SECURITIES		2,996,640	3,000,000	0	2FE
037833 CJ 7	APPLE INC	3.350 2027 02		02/02/2017	DEUTSCHE BANC		5,000,000	5,000,000	0	1FE
038222 AJ 4	APPLIED MATERIALS	3.900 2025 10		03/17/2017	U S BANCORP		164,588	157,000	2,908	1FE
038222 AL 9	APPLIED MATERIALS	3.300 2027 04		03/29/2017	VARIOUS		1,998,870	2,000,000	0	1FE
059165 EG 1	BALTIMORE GAS & ELECTRIC	2.400 2026 08		02/21/2017	WELLS FARGO SECURITIES		937,400	1,000,000	600	1FE
06051G GF 0	BANK OF AMERICA CORP	3.824 2028 01		01/17/2017	BAS-MERRILL LYNCH		3,000,000	3,000,000	0	2FE
06406R AB 3	BANK OF NEW YORK MELLON	3.442 2028 02		02/28/2017	VARIOUS		3,431,145	3,415,000	3,518	1FE
09247X AN 1	BLACKROCK INC	3.200 2027 03		03/21/2017	BAS-MERRILL LYNCH		1,991,900	2,000,000	0	1FE
05565E AT 2	BMW US CAPITAL LLC (144A	3.300 2027 04	C	03/30/2017	J P MORGAN CHASE SECURITIES INC		3,978,400	4,000,000	0	1FE
10112R AR 5	BOSTON PROPERTIES LP	5.625 2020 11		02/08/2017	KEYBANC CAPITAL MARK		271,274	245,000	3,369	2FE
07330M AB 3	BRANCH BANKING & TRUST	3.625 2025 09		03/17/2017	KEYBANC CAPITAL MARK		1,194,478	1,173,000	709	1FE
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 AC 3	BROADCOM CORP / CAYMAN F	3.000 2022 01		01/11/2017	BAS-MERRILL LYNCH		995,920	1,000,000	0	2FE
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
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		03/20/2017	VARIOUS		3,020,880	3,000,000	1,200	2FE
15089Q AD 6	CELANESE US HOLDINGS	4.625 2022 11		03/15/2017	CANTOR FITZGERALD		380,811	358,000	6,495	2FE
15189X AR 9	CENTERPOINT ENERGY HOUST	3.000 2027 02		01/09/2017	MIZUHO INTERNATIONAL PLC		1,986,920	2,000,000	0	1FE
17252M AN 0	CINTAS CORP NO 2	3.700 2027 04		03/15/2017	VARIOUS		4,001,900	4,000,000	719	1FE
17275R BJ 0	CISCO SYSTEMS INC	1.850 2021 09		03/29/2017	WELLS FARGO SECURITIES		1,962,600	2,000,000	0	1FE
17325F AA 6	CITIBANK NA	2.000 2019 03		03/13/2017	CITIGROUP GLOBAL MARKETS		999,180	1,000,000	0	1FE
172967 LD 1	CITIGROUP INC	3.887 2028 01		01/04/2017	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	2FE
17401Q AE 1	CITIZENS BANK NA	2.550 2021 05		02/28/2017	UBS AG		323,993	325,000	2,532	2FE
17401Q AG 6	CITIZENS BANK NA	2.250 2020 03		02/27/2017	MORGAN STANLEY		999,050	1,000,000	0	2FE

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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)
20030N BY 6	COMCAST CORP 3.300 2027 02.....		01/05/2017.....	WELLS FARGO SECURITIES.....		2,994,090	3,000,000	0	1FE
209111 FJ 7	CONSOLIDATED EDISON CO 2.900 2026 12.....		01/19/2017.....	BAS-MERRILL LYNCH.....		247,143	253,000	1,386	1FE
21036P AP 3	CONSTELLATION BRANDS INC 4.750 2025 12.....		01/13/2017.....	CITIGROUP GLOBAL MARKETS.....		530,255	494,000	3,129	2FE
22822V AE 1	CROWN CASTLE INTL CORP 4.000 2027 03.....		01/30/2017.....	J P MORGAN CHASE SECURITIES INC.....		995,780	1,000,000	0	2FE
22966R AB 2	CUBESMART LP 4.375 2023 12.....		02/24/2017.....	FTN FINANCIAL.....		631,256	600,000	5,469	2FE
22966R AD 8	CUBESMART LP 3.125 2026 09.....		01/12/2017.....	WELLS FARGO SECURITIES.....		956,440	1,000,000	13,281	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
233851 CB 8	DAIMLER FINANCE NA LLC (3.500 2025 08.....	C.....	03/28/2017.....	RBC CAPITAL MARKETS.....		1,019,200	1,000,000	5,639	1FE
235851 AQ 5	DANAHER CORP 3.350 2025 09.....		02/01/2017.....	VARIOUS.....		2,052,280	2,000,000	25,776	1FE
25470D AL 3	DISCOVERY COMMUNICATIONS 4.900 2026 03.....		03/03/2017.....	VARIOUS.....		2,093,600	2,000,000	24,364	2FE
256677 AE 5	DOLLAR GENERAL 3.875 2027 04.....		03/28/2017.....	BAS-MERRILL LYNCH.....		1,998,520	2,000,000	0	2FE
23331A BK 4	DR HORTON 4.000 2020 02.....		02/17/2017.....	BAS-MERRILL LYNCH.....		1,040,000	1,000,000	889	2FE
26444H AC 5	DUKE ENERGY FLORIDA 3.200 2027 01.....		01/04/2017.....	BAS-MERRILL LYNCH.....		2,001,750	2,000,000	267	1FE
263901 AC 4	DUKE ENERGY INDIANA 3.750 2020 07.....		01/06/2017.....	WELLS FARGO SECURITIES.....		1,052,060	1,000,000	18,333	1FE
29736R AJ 9	ESTEE LAUDER CO 3.150 2027 03.....		02/07/2017.....	VARIOUS.....		2,000,460	2,000,000	88	1FE
313747 AS 6	FEDERAL REALTY INVESTMEN 3.000 2022 08.....		03/29/2017.....	VARIOUS.....		1,437,542	1,432,000	14,917	1FE
313747 AT 4	FEDERAL REALTY INVESTMEN 2.750 2023 06.....		03/15/2017.....	ROBERT W BAIRD & CO.....		84,521	87,000	724	1FE
31428X BM 7	FEDEX CORP 3.300 2027 03.....		01/03/2017.....	WELLS FARGO SECURITIES.....		1,991,960	2,000,000	0	2FE
345397 YG 2	FORD MOTOR CREDIT 3.810 2024 01.....		01/04/2017.....	CREDIT AGRICOLE CIB.....		1,000,000	1,000,000	0	2FE
34959J AB 4	FORTIVE CORPORATION (144 2.350 2021 06.....		02/01/2017.....	KEYBANC CAPITAL MARK.....		493,165	500,000	1,665	2FE
34959J AC 2	FORTIVE CORPORATION (144 3.150 2026 06.....		02/27/2017.....	ROBERT W BAIRD & CO.....		247,903	250,000	1,684	2FE
360271 AK 6	FULTON FINANCIAL CORP 3.600 2022 03.....		03/14/2017.....	STIFEL NICOLAUS & CO INC.....		2,991,170	3,000,000	100	2FE
370334 BZ 6	GENERAL MILLS INC 3.200 2027 02.....		01/09/2017.....	BARCLAYS CAPITAL INC.....		2,987,400	3,000,000	0	2FE
37045X AZ 9	GENERAL MOTORS FINANCIAL 4.300 2025 07.....		02/13/2017.....	SUNTRUST.....		1,010,160	1,000,000	3,942	2FE
37045X BT 2	GENERAL MOTORS FINANCIAL 4.350 2027 01.....		01/11/2017.....	DEUTSCHE BANC.....		998,550	1,000,000	0	2FE
372917 AS 3	GENZYME CORP 5.000 2020 06.....	C.....	02/06/2017.....	FTN FINANCIAL.....		1,738,971	1,587,000	11,903	1FE
38141G WB 6	GOLDMAN SACHS GROUP 3.850 2027 01.....		02/13/2017.....	GOLDMAN SACHS & CO.....		1,998,660	2,000,000	2,139	1FE
406216 BG 5	HALLIBURTON COMPANY 3.800 2025 11.....		03/15/2017.....	BAS-MERRILL LYNCH.....		1,593,209	1,588,000	20,953	2FE
428291 AN 8	HEXCEL CORP 3.950 2027 02.....		02/14/2017.....	BAS-MERRILL LYNCH.....		1,989,710	2,000,000	110	2FE
431282 AP 7	HIGHWOODS REALTY LP 3.875 2027 03.....		02/13/2017.....	BAS-MERRILL LYNCH.....		986,670	1,000,000	0	2FE
437076 BK 7	HOME DEPOT INC 3.350 2025 09.....		01/31/2017.....	GOLDMAN SACHS & CO.....		1,023,640	1,000,000	12,842	1FE
44107T AX 4	HOST HOTELS & RESORTS LP 3.875 2024 04.....		03/09/2017.....	WELLS FARGO SECURITIES.....		995,750	1,000,000	0	2FE
42824C AN 9	HP ENTERPRISE CO 4.400 2022 10.....		03/28/2017.....	CREDIT AGRICOLE CIB.....		1,048,290	1,000,000	0	2FE
459200 JR 3	IBM CORP 3.300 2027 01.....		03/28/2017.....	BARCLAYS CAPITAL INC.....		1,011,040	1,000,000	5,867	1FE
457187 AB 8	INGREDION INC 3.200 2026 10.....		01/25/2017.....	J P MORGAN CHASE SECURITIES INC.....		971,530	1,000,000	11,378	2FE
458140 AU 4	INTEL CORP 2.600 2026 05.....		02/17/2017.....	MORGAN STANLEY.....		1,443,150	1,500,000	10,183	1FE
46289R AA 3	IRON MOUNTAIN US HLDNGS 5.375 2026 06.....		03/29/2017.....	GOLDMAN SACHS & CO.....		997,500	1,000,000	0	3FE
46849L SS 1	JACKSON NATIONAL LIFE (1 3.250 2024 01.....	C.....	01/25/2017.....	VARIOUS.....		2,502,555	2,500,000	0	1FE
478160 CE 2	JOHNSON & JOHNSON 2.950 2027 03.....		02/28/2017.....	J P MORGAN CHASE SECURITIES INC.....		998,970	1,000,000	0	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
49338L AE 3	KEYSIGHT TECHNOLOGIES 4.600 2027 04.....		03/28/2017.....	BARCLAYS CAPITAL INC.....		1,997,460	2,000,000	0	2FE
49338C AB 9	KEYSPAN GAS EAST CORP 2.742 2026 08.....	C.....	03/22/2017.....	SCOTIA CAPITAL.....		956,980	1,000,000	3,199	1FE
49446R AS 8	KIMCO REALTY CORP 3.800 2027 04.....		03/22/2017.....	BARCLAYS CAPITAL INC.....		996,370	1,000,000	0	2FE
574599 BH 8	MASCO CORP 5.950 2022 03.....		03/27/2017.....	BARCLAYS CAPITAL INC.....		1,125,980	1,000,000	2,479	2FE
594918 BY 9	MICROSOFT CORP 3.300 2027 02.....		02/03/2017.....	VARIOUS.....		5,006,530	5,000,000	367	1FE
595620 AQ 8	MIDAMERICAN ENERGY CO 3.100 2027 05.....		01/24/2017.....	VARIOUS.....		2,999,390	3,000,000	0	1FE

QE04.3

SCHEDULE D - PART 3

Showing all Long-Term Bonds and Stocks ACQUIRED During Current Quarter

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
61746B EF 9	MORGAN STANLEY	3.625 2027 01		01/17/2017	MORGAN STANLEY		1,979,980	2,000,000	0	1FE
637432 NL 5	NATIONAL RURAL UTILITIES	2.950 2024 02		01/31/2017	MUFG SECURITIES AMERICAS INC.		998,050	1,000,000	0	1FE
000000 00 0	NESTLE HOLDINGS INC	2.125 2020 01	C	03/29/2017	TD SECURITIES		1,007,660	1,000,000	4,486	1FE
64952W CN 1	NEW YORK LIFE GLOBAL FUN	2.900 2024 01		01/09/2017	BARCLAYS CAPITAL INC		1,998,240	2,000,000	0	1FE
651229 AV 8	NEWELL BRANDS INC	3.850 2023 04		03/16/2017	GOLDMAN SACHS & CO		2,065,880	2,000,000	36,361	2FE
66775V AA 3	NORTHWEST PIPELINE CORP	4.000 2027 04		03/29/2017	CREDIT SUISSE FIRST BOSTON		1,992,820	2,000,000	0	2FE
66989H AN 8	NOVARTIS CAPITAL	3.100 2027 05	C	02/15/2017	VARIOUS		4,954,940	5,000,000	1,033	1FE
678858 BK 6	OKLAHOMA GAS & ELECTRIC	8.250 2019 01		03/22/2017	WELLS FARGO SECURITIES		1,109,310	1,000,000	16,500	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		02/24/2017	VARIOUS		4,013,760	4,000,000	903	1FE
708696 BX 6	PENNSYLVANIA ELECTRIC CO	4.150 2025 04		01/05/2017	MORGAN STANLEY		2,037,560	2,000,000	19,597	2FE
717081 EA 7	PFIZER INC	3.000 2026 12		01/20/2017	MIZUHO INTERNATIONAL PLC		986,370	1,000,000	5,333	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		999,530	1,000,000	0	1FE
693506 AQ 0	PPG INDUSTRIES	9.000 2021 05		02/23/2017	R W PRESPRICH		1,708,028	1,361,000	39,809	1FE
693506 BD 8	PPG INDUSTRIES	3.600 2020 11		02/27/2017	U S BANCORP		315,429	300,000	3,210	1FE
693506 BH 9	PPG INDUSTRIES	2.300 2019 11		03/13/2017	JEFFERIES & CO INC		146,570	145,000	1,121	1FE
74256L AY 5	PRINCIPAL LIFE GLOBAL FU	2.150 2020 01		01/03/2017	DEUTSCHE BANC		998,610	1,000,000	0	1FE
74340X BE 0	PROLOGIS LP	3.750 2025 11		03/20/2017	UBS AG		1,025,420	1,000,000	14,792	1FE
755111 BY 6	RAYTHEON CO	3.150 2024 12		03/08/2017	J P MORGAN CHASE SECURITIES INC		2,022,560	2,000,000	15,400	1FE
756109 AR 5	REALTY INCOME CORP	4.125 2026 10		03/08/2017	CITIGROUP GLOBAL MARKETS		2,059,540	2,000,000	34,375	2FE
75884R AV 5	REGENCY CENTERS LP	3.600 2027 02		01/18/2017	U S BANCORP		997,990	1,000,000	0	2FE
774341 AK 7	ROCKWELL COLLINS	3.500 2027 03		03/30/2017	VARIOUS		2,998,540	3,000,000	0	2FE
749685 AV 5	RPM INTERNATIONAL INC	3.750 2027 03		03/01/2017	VARIOUS		2,993,340	3,000,000	417	2FE
78355H KD 0	RYDER SYSTEM INC	2.800 2022 03		02/16/2017	U S BANCORP		1,996,740	2,000,000	0	2FE
80282K AK 2	SANTANDER HOLDINGS USA (	3.700 2022 03	C	03/23/2017	VARIOUS		2,001,920	2,000,000	103	2FE
811065 AG 6	SCRIPPS NETWORKS	3.950 2025 06		03/31/2017	U S BANCORP		1,788,706	1,760,000	0	2FE
833034 AK 7	SNAP-ON INC	3.250 2027 03		02/16/2017	J P MORGAN CHASE SECURITIES INC		2,003,830	2,000,000	90	1FE
84265V AF 2	SOUTHERN COPPER CORP	3.500 2022 11	C	03/31/2017	BARCLAYS CAPITAL INC		1,456,778	1,446,000	15,121	2FE
845437 BM 3	SOUTHWESTERN ELEC POWER	3.550 2022 02		03/24/2017	U S BANCORP		2,005,809	1,950,000	8,461	2FE
86787E AR 8	SUNTRUST BANK	2.250 2020 01		01/25/2017	SUNTRUST		999,620	1,000,000	0	1FE
871829 AZ 0	SYSCO CORP	3.750 2025 10		02/24/2017	JEFFERIES & CO INC		2,152,038	2,100,000	32,813	2FE
871829 BC 0	SYSCO CORP	3.300 2026 07		03/08/2017	BAS-MERRILL LYNCH		968,240	1,000,000	5,317	2FE
87612E BD 7	TARGET CORP	3.500 2024 07		03/28/2017	CREDIT SUISSE FIRST BOSTON		1,029,890	1,000,000	8,750	1FE
883203 BX 8	TEXTRON INC	3.650 2027 03		02/28/2017	VARIOUS		2,998,810	3,000,000	0	2FE
88732J AW 8	TIME WARNER CABLE	5.000 2020 02		03/24/2017	WELLS FARGO SECURITIES		1,979,133	1,860,000	14,983	2FE
88731E AF 7	TIME WARNER ENTERTAINMEN	8.375 2023 03		03/29/2017	VARIOUS		4,579,420	3,677,000	1,213	2FE
89236T DR 3	TOYOTA MOTOR CREDIT	3.200 2027 01	C	01/04/2017	J P MORGAN CHASE SECURITIES INC		1,993,380	2,000,000	0	1FE
893574 AH 6	TRANSCONTINENTAL GAS PIP	7.850 2026 02		02/21/2017	DEUTSCHE BANC		1,278,160	1,000,000	5,015	2FE
904764 AS 6	UNILEVER CAPITAL	3.100 2025 07	C	01/12/2017	MUFG SECURITIES AMERICAS INC		310,112	305,000	4,412	1FE
91324P CY 6	UNITEDHEALTH GROUP INC	3.375 2027 04		03/08/2017	J P MORGAN CHASE SECURITIES INC		1,989,780	2,000,000	0	1FE
914805 ET 9	UNIV OF PITTSBURGH HGR E	2.532 2022 09		01/05/2017	WELLS FARGO SECURITIES		10,000,000	10,000,000	0	1FE
91159H HP 8	US BANCORP	2.625 2022 01		01/19/2017	U S BANCORP		998,280	1,000,000	0	1FE
92343V DM 3	VERIZON COMMUNICATIONS I	2.946 2022 03		02/03/2017	CITIGROUP GLOBAL MARKETS		998,460	1,000,000	409	2FE
927804 FX 7	VIRGINIA ELECTRIC & POWE	3.500 2027 03		03/13/2017	WELLS FARGO SECURITIES		999,080	1,000,000	0	1FE
92826C AC 6	VISA INC	2.800 2022 12		03/21/2017	BAS-MERRILL LYNCH		1,514,490	1,500,000	11,667	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)
929160 AT 6	VULCAN MATERIALS 3.900 2027 04		03/09/2017	WELLS FARGO SECURITIES		2,988,090	3,000,000	0	2FE
949746 SK 8	WELLS FARGO 3.069 2023 01		01/17/2017	WELLS FARGO SECURITIES		3,000,000	3,000,000	0	1FE
95709T AP 5	WESTAR ENERGY 3.100 2027 04		03/01/2017	VARIOUS		1,490,010	1,500,000	0	1FE
772739 AJ 7	WESTROCK RKT CO 4.450 2019 03		03/27/2017	SUNTRUST		1,044,760	1,000,000	3,585	2FE
56501R AE 6	MANULIFE FINANCIAL CORP 4.061 2032 02	D	02/21/2017	J P MORGAN CHASE SECURITIES INC		3,000,000	3,000,000	0	2FE
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
00182E BC 2	ANZ NEW ZEALAND INTL/LDN 2.875 2022 01	D	01/18/2017	CITIGROUP GLOBAL MARKETS		995,750	1,000,000	0	1FE
06738E AU 9	BARCLAYS PLC 4.337 2028 01		01/04/2017	BARCLAYS CAPITAL INC		2,006,460	2,000,000	0	2FE
055451 AQ 1	BHP BILLITON FINANCE USA 2.875 2022 02	D	03/13/2017	GOLDMAN SACHS & CO		2,029,120	2,000,000	3,514	1FE
055451 AU 2	BHP BILLITON FINANCE USA 3.850 2023 09	D	03/15/2017	CREDIT SUISSE FIRST BOSTON		1,059,050	1,000,000	18,181	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	02/27/2017	VARIOUS		1,999,070	2,000,000	0	1FE
25156P BA 0	DEUTSCHE TELEKOM INT FIN 3.600 2027 01	D	01/09/2017	MORGAN STANLEY		2,996,250	3,000,000	0	2FE
25600W AF 7	DNB BOLIGKREDITT AS (144 2.500 2022 03	D	03/21/2017	CITIGROUP GLOBAL MARKETS		997,200	1,000,000	0	1FE
40049J AV 9	GRUPO TELEVISA SAB 6.625 2025 03	D	03/29/2017	BARCLAYS CAPITAL INC		3,419,248	2,933,000	1,779	2FE
423012 AF 0	HEINEKEN NV (144A) 3.500 2028 01	D	03/28/2017	VARIOUS		2,500,210	2,500,000	146	2FE
D3207M EK 4	HENKEL AG & CO KGAA 1.500 2019 09	D	01/26/2017	TD SECURITIES		995,730	1,000,000	5,708	1FE
404280 BK 4	HSBC HOLDINGS PLC 4.041 2028 03	D	03/06/2017	HSBC		2,000,000	2,000,000	0	1FE
456837 AG 8	ING GROEP NV 3.150 2022 03	D	03/21/2017	J P MORGAN CHASE SECURITIES INC		998,070	1,000,000	0	2FE
456837 AH 6	ING GROEP NV 3.950 2027 03	D	03/21/2017	J P MORGAN CHASE SECURITIES INC		1,997,380	2,000,000	0	2FE
53944Y AC 7	LLOYDS BANKING GROUP PLC 3.000 2022 01	D	02/24/2017	BNP PARIBAS		1,003,800	1,000,000	4,167	2FE
53944Y AD 5	LLOYDS BANKING GROUP PLC 3.750 2027 01	D	01/04/2017	GOLDMAN SACHS & CO		1,986,160	2,000,000	0	2FE
50247W AB 3	LYB INTERNANTIONAL FINAN 3.500 2027 03	D	02/22/2017	VARIOUS		3,958,800	4,000,000	0	2FE
6325C0 DJ 7	NATIONAL AUSTRALIA BANK 3.500 2027 01	D	01/04/2017	MORGAN STANLEY		1,998,000	2,000,000	0	1FE
80281L AF 2	SANTANDER UK GROUP HLDGS 3.571 2023 01	D	01/03/2017	GOLDMAN SACHS & CO		1,000,000	1,000,000	0	2FE
82620K AU 7	SIEMENS FINANCIERINGSMAT 3.400 2027 03	D	03/07/2017	CITIGROUP GLOBAL MARKETS		1,997,980	2,000,000	0	1FE
85235X AF 2	STADSHYPOTEK AB (144A) 2.500 2022 04	D	03/29/2017	CITIGROUP GLOBAL MARKETS		999,020	1,000,000	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	03/02/2017	VARIOUS		2,002,850	2,000,000	0	2FE
90352J AA 1	UBS GROUP FUNDING (144A) 3.491 2023 05	D	03/16/2017	UBS AG		999,980	1,000,000	0	1FE
90352J AC 7	UBS GROUP FUNDING (144A) 4.253 2028 03	D	03/17/2017	UBS AG		3,011,340	3,000,000	0	1FE
961214 DG 5	WESTPAC BANKING CORP 2.800 2022 01	D	01/03/2017	BAS-MERRILL LYNCH		999,490	1,000,000	0	1FE
961214 DK 6	WESTPAC BANKING CORP 3.350 2027 03	D	02/27/2017	J P MORGAN CHASE SECURITIES INC		999,150	1,000,000	0	1FE
46648C AB 0	JPMMT 2017-1 A2 CMO 3.500 2047 01		02/17/2017	J P MORGAN CHASE SECURITIES INC		15,098,438	15,000,000	39,375	1FE
75406V AC 7	RASC 2006-KS5 A3 .916 2036 07		01/01/2017	PRIOR PERIOD ADJUSTMENT		.92	.92	0	1M
82280R AA 7	SCOT 2017-1 A1 3.500 2044 04		03/16/2017	BAS-MERRILL LYNCH		12,812,995	12,817,000	37,383	1FE
82280R AD 1	SCOT 2017-1 A4 3.500 2044 04		03/16/2017	BAS-MERRILL LYNCH		7,095,156	7,000,000	20,417	1FE
81746T AD 7	SEMT 2017-1 A4 3.500 2047 02		01/11/2017	WELLS FARGO SECURITIES		2,040,000	2,000,000	3,694	1FE
81746K AA 2	SEMT 2017-2 A1 CMO 3.500 2047 03		02/06/2017	WELLS FARGO SECURITIES		7,562,109	7,500,000	11,667	1FE
81746X AA 4	SEMT 2017-3 A1 3.500 2047 04		03/13/2017	WELLS FARGO SECURITIES		8,942,344	9,000,000	22,750	1FE
81746X AD 8	SEMT 2017-3 A4 3.500 2047 04		03/13/2017	WELLS FARGO SECURITIES		5,579,922	5,500,000	13,903	1FE
12593V AA 7	CSMC 2015-GLPA A (144A) 3.881 2037 11		03/24/2017	BAS-MERRILL LYNCH		15,794,531	15,000,000	45,278	1FE
36252H AE 1	GSMS 2017-GS5 AAB 3.467 2050 03		03/07/2017	GOLDMAN SACHS & CO		2,424,620	2,354,000	4,534	1FE
34530D AE 9	FORDO 2013-C B 1.680 2018 11		03/15/2017	BMO CAPITAL MARKETS		7,119,721	7,110,000	1,659	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					378,978,097	374,382,092	951,986	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)
8399997	Total - Bonds - Part 3					1,181,783,269	1,166,643,785	1,428,462	XXX
8399999	Total - Bonds					1,181,783,269	1,166,643,785	1,428,462	XXX
9999999	Total - Bonds, Preferred and Common Stocks					1,181,783,269	XXX	1,428,462	XXX

(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)
Bonds - U.S. Government																					
12802R	AA 3 CAL DIVE INT 4.930		02/01/2017	REDEEMED		45,550	45,550	45,550	45,549	0	0	0	0	0	45,550	0	0	0	1,123	02/01/2027	1
217194	AB 5 COP I LLC 3.650		03/05/2017	REDEEMED		85,771	85,771	85,771	85,771	0	0	0	0	0	85,771	0	0	0	783	12/05/2021	1
367333	AA 9 GATE CAPITAL 3.550		03/11/2017	REDEEMED		90,120	90,120	90,120	90,120	0	0	0	0	0	90,120	0	0	0	800	06/11/2021	1
89609G	AA 0 TRICAHUE LEASING 3.503		02/19/2017	REDEEMED		167,323	167,323	167,323	167,322	0	0	0	0	0	167,323	0	0	0	1,465	11/19/2021	1
228027	AA 6 VESSEL MANAGEMENT SERV 3.432		02/15/2017	REDEEMED		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	515	08/15/2036	1
228027	AB 4 VESSEL MANAGEMENT SERV 3.477		01/16/2017	REDEEMED		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	695	01/16/2037	1
02265Q	AA 6 AMAL LIMITED 3.465	D	02/21/2017	REDEEMED		108,280	108,280	108,280	108,279	0	0	0	0	0	108,280	0	0	0	938	08/21/2021	1
36179M	E2 2 GNMA II PASS #00MA0153 3.000		03/20/2017	PAID ON PRINCIPAL		111,832	111,832	113,422	113,249	0	(1,418)	0	(1,418)	0	111,832	0	0	0	494	06/20/2042	1
36202C	3X 9 GNMA II PASS #2614 6.000		03/20/2017	PAID ON PRINCIPAL		3,210	3,210	3,112	3,144	0	.66	0	.66	0	3,210	0	0	0	23	07/20/2028	1
36202D	6D 8 GNMA II PASS #3568 5.000		03/20/2017	PAID ON PRINCIPAL		131,539	131,539	130,717	130,839	0	700	0	700	0	131,539	0	0	0	1,177	06/20/2034	1
36202E	BU 2 GNMA II PASS #3651 5.000		03/20/2017	PAID ON PRINCIPAL		302,282	302,282	300,393	300,699	0	1,584	0	1,584	0	302,282	0	0	0	2,448	12/20/2034	1
36202E	DD 8 GNMA II PASS #3700 4.500		03/20/2017	PAID ON PRINCIPAL		27,540	27,540	26,081	26,427	0	1,113	0	1,113	0	27,540	0	0	0	129	04/20/2035	1
36202E	ET 2 GNMA II PASS #3746 4.500		03/20/2017	PAID ON PRINCIPAL		153,762	153,762	146,544	148,126	0	5,636	0	5,636	0	153,762	0	0	0	892	08/20/2035	1
36202E	E7 0 GNMA II PASS #3758 4.500		03/20/2017	PAID ON PRINCIPAL		219,009	219,009	209,017	211,960	0	7,049	0	7,049	0	219,009	0	0	0	1,524	09/20/2035	1
36202E	E8 8 GNMA II PASS #3759 5.000		03/20/2017	PAID ON PRINCIPAL		103,595	103,595	103,287	103,297	0	298	0	298	0	103,595	0	0	0	825	09/20/2035	1
36202E	FL 8 GNMA II PASS #3771 4.500		03/20/2017	PAID ON PRINCIPAL		116,526	116,526	112,065	113,267	0	3,259	0	3,259	0	116,526	0	0	0	871	10/20/2035	1
36202E	F2 0 GNMA II PASS #3785 5.000		03/20/2017	PAID ON PRINCIPAL		238,696	238,696	233,661	234,869	0	3,827	0	3,827	0	238,696	0	0	0	1,901	11/20/2035	1
36202E	HF 9 GNMA II PASS #3830 5.500		03/20/2017	PAID ON PRINCIPAL		72,021	72,021	69,061	69,273	0	2,748	0	2,748	0	72,021	0	0	0	665	03/20/2036	1
36177P	CY 9 GNMA PASS TH #00794586 3.500		03/15/2017	PAID ON PRINCIPAL		178,677	178,677	186,243	187,423	0	(8,746)	0	(8,746)	0	178,677	0	0	0	1,040	03/15/2042	1
36205F	5V 1 GNMA PASS TH #389760 5.000		03/15/2017	PAID ON PRINCIPAL		2,636	2,636	2,696	2,636	0	(0)	0	(0)	0	2,636	0	0	0	22	11/15/2017	1
36213E	WV 4 GNMA PASS TH #552460 6.000		03/15/2017	PAID ON PRINCIPAL		5,613	5,613	5,451	5,427	0	186	0	186	0	5,613	0	0	0	77	03/15/2032	1
36201M	SA 1 GNMA PASS TH #587413 5.500		03/15/2017	PAID ON PRINCIPAL		12,963	12,963	13,246	13,240	0	(277)	0	(277)	0	12,963	0	0	0	174	11/15/2032	1
36201M	SJ 2 GNMA PASS TH #587421 5.500		03/15/2017	PAID ON PRINCIPAL		45,657	45,657	46,655	46,440	0	(783)	0	(783)	0	45,657	0	0	0	313	11/15/2032	1
36201P	VA 0 GNMA PASS TH #589309 5.000		03/15/2017	PAID ON PRINCIPAL		4,237	4,237	4,344	4,235	0	2	0	2	0	4,237	0	0	0	35	08/15/2017	1
36201V	ZG 0 GNMA PASS TH #594843 5.000		03/15/2017	PAID ON PRINCIPAL		3,231	3,231	3,313	3,233	0	(1)	0	(1)	0	3,231	0	0	0	27	08/15/2017	1
36200A	A7 4 GNMA PASS TH #595030 5.000		03/15/2017	PAID ON PRINCIPAL		3,127	3,127	3,206	3,129	0	(2)	0	(2)	0	3,127	0	0	0	26	10/15/2017	1
36200M	YX 5 GNMA PASS TH #604726 4.500		03/15/2017	PAID ON PRINCIPAL		40,203	40,203	38,317	38,720	0	1,483	0	1,483	0	40,203	0	0	0	311	10/15/2033	1
36290R	YQ 0 GNMA PASS TH #615519 4.500		03/15/2017	PAID ON PRINCIPAL		27,950	27,950	26,334	26,738	0	1,213	0	1,213	0	27,950	0	0	0	146	09/15/2033	1
36290R	6X 6 GNMA PASS TH #615686 4.500		03/15/2017	PAID ON PRINCIPAL		23,291	23,291	21,945	22,285	0	1,006	0	1,006	0	23,291	0	0	0	192	10/15/2033	1
3620AQ	PR 8 GNMA PASS TH #736732 4.500		03/15/2017	PAID ON PRINCIPAL		57,195	57,195	57,459	57,474	0	(279)	0	(279)	0	57,195	0	0	0	388	05/15/2040	1
3620AW	FY 1 GNMA PASS TH #741883 4.500		03/15/2017	PAID ON PRINCIPAL		95,630	95,630	96,070	96,094	0	(465)	0	(465)	0	95,630	0	0	0	708	05/15/2040	1
38375B	SF 0 GNR 2012-H11 BA CMO 2.000		03/20/2017	PAID ON PRINCIPAL		479,370	479,370	479,120	478,941	0	428	0	428	0	479,370	0	0	0	1,511	05/20/2062	1
38375B	RQ 7 GNR 2012-H12 HA CMO 2.000		03/20/2017	PAID ON PRINCIPAL		444,011	444,011	443,734	443,605	0	406	0	406	0	444,011	0	0	0	1,531	03/20/2062	1
38375B	TF 9 GNR 2012-H14 GA 2.000		03/20/2017	PAID ON PRINCIPAL		401,173	401,173	400,295	400,598	0	575	0	575	0	401,173	0	0	0	1,294	06/20/2062	1
38375B	TA 0 GNR 2012-H16 HA 2.000		03/20/2017	PAID ON PRINCIPAL		404,925	404,925	406,095	405,185	0	(260)	0	(260)	0	404,925	0	0	0	1,449	07/20/2062	1
38375B	K8 4 GNR 2013-H04 BA CMO 1.650		03/20/2017	PAID ON PRINCIPAL		166,065	166,065	165,702	165,826	0	239	0	239	0	166,065	0	0	0	464	02/20/2063	1
38376R	GW 0 GNR 2015-H22 HA 2.550		03/20/2017	PAID ON PRINCIPAL		630,707	630,707	628,524	628,699	0	2,007	0	2,007	0	630,707	0	0	0	2,015	11/20/2036	1
38376R	LX 2 GNR 2015-H29 HA 2.500		03/20/2017	PAID ON PRINCIPAL		390,491	390,491	387,806	388,037	0	2,454	0	2,454	0	390,491	0	0	0	1,691	09/20/2065	1
38376R	ZJ 8 GNR 2016-H19 FC 1.180		03/20/2017	PAID ON PRINCIPAL		489,742	489,742	489,627	489,609	0	134	0	134	0	489,742	0	0	0	942	08/20/2066	1
38376R	YG 5 GNR 2016-H20 FN 1.530		03/20/2017	PAID ON PRINCIPAL		119,796	119,796	119,571	119,497	0	299	0	299	0	119,796	0	0	0	246	09/20/2066	1
38376R	G7 5 GNR 2016-H24 DA 2.500		03/20/2017	PAID ON PRINCIPAL		40,533	40,533	39,773	39,773	0	760	0	760	0	40,533	0	0	0	84	09/20/2066	1

QE05

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
36225C B7 0	G2 (ARM) #80061 2.125		03/20/2017	PAID ON PRINCIPAL		812	812	819	804	0	7	0	7	0	812	0	0	0	2	04/20/2027	1
36225C CN 4	G2 (ARM) #80076 2.125		03/20/2017	PAID ON PRINCIPAL		575	575	581	570	0	5	0	5	0	575	0	0	0	2	05/20/2027	1
36225C C9 5	G2 (ARM) #80095 2.125		03/20/2017	PAID ON PRINCIPAL		417	417	422	416	0	1	0	1	0	417	0	0	0	1	07/20/2027	1
36198V KR 7	GN A18404 (PROJECT LOA 3.310		03/15/2017	PAID ON PRINCIPAL		157,925	157,925	166,513	165,681	0	(7,756)	0	(7,756)	0	157,925	0	0	0	872	05/15/2030	1
38379K VJ 4	GNR 2015-101 AB (PROJE 2.400		03/16/2017	PAID ON PRINCIPAL		2,219,524	2,219,524	2,220,044	2,219,603	0	(80)	0	(80)	0	2,219,524	0	0	0	10,232	07/16/2048	1
38379K GA 0	GNR 2015-32 AG (PROJEC 2.300		03/16/2017	PAID ON PRINCIPAL		264,035	264,035	261,250	261,360	0	2,674	0	2,674	0	264,035	0	0	0	1,330	02/16/2049	1
38379U PD 2	GNR 2016-50 A (PROJECT 2.300		03/16/2017	PAID ON PRINCIPAL		36,083	36,083	36,185	36,165	0	(82)	0	(82)	0	36,083	0	0	0	139	07/16/2052	1
38379U SP 2	GNR 2016-64 CA (PROJEC 2.300		03/16/2017	PAID ON PRINCIPAL		26,498	26,498	26,539	26,533	0	(35)	0	(35)	0	26,498	0	0	0	102	03/16/2045	1
38379U 7A 8	GNR 2017-30 AB (PROJEC 2.400		03/16/2017	PAID ON PRINCIPAL		14,269	14,269	14,033	14,033	0	237	0	237	0	14,269	0	0	0	29	03/16/2051	1
83162C XD 0	SBAP 2015-20G 1 2.880		01/01/2017	PAID ON PRINCIPAL		191,744	191,744	191,489	191,644	0	100	0	100	0	191,744	0	0	0	2,843	07/01/2035	1
83162C XZ 1	SBAP 2016-10E 1 1.800		03/01/2017	PAID ON PRINCIPAL		237,016	237,016	237,016	237,011	0	5	0	5	0	237,016	0	0	0	1,979	09/01/2026	1
831641 EW 1	SBIC 2012-10A 2.766		03/10/2017	PAID ON PRINCIPAL		683,078	683,078	683,078	682,855	0	222	0	222	0	683,078	0	0	0	9,369	03/10/2022	1
831641 EY 7	SBIC 2013-10A 1 2.351		03/10/2017	PAID ON PRINCIPAL		567,996	567,996	573,541	572,558	0	(4,562)	0	(4,562)	0	567,996	0	0	0	6,622	03/10/2023	1
0599999	Total - Bonds - U.S. Government					10,514,246	10,514,246	10,491,438	10,498,268	0	15,978	0	15,978	0	10,514,246	0	0	0	65,477	XXX	XXX

Bonds - All Other Government

642866 FY 8	NEW BRUNSWICK (PROVINC 5.200		02/21/2017	MATURED		2,000,000	2,000,000	1,992,600	1,999,596	0	404	0	404	0	2,000,000	0	0	0	52,000	02/21/2017	1FE
298785 EA 0	EUROPEAN INVESTMENT BA 4.875	D	01/17/2017	MATURED		2,000,000	2,000,000	1,988,900	1,999,840	0	160	0	160	0	2,000,000	0	0	0	48,750	01/17/2017	1FE
1099999	Total - Bonds - All Other Government					4,000,000	4,000,000	3,981,500	3,999,435	0	565	0	565	0	4,000,000	0	0	0	100,750	XXX	XXX

Bonds - U.S. States, Territories and Possessions

13062T G4 0	CALIFORNIA GENERAL OBL 5.000		02/01/2017	REDEEMED		5,965,000	5,965,000	6,207,119	5,967,973	0	(2,973)	0	(2,973)	0	5,965,000	0	0	0	149,125	08/01/2020	1FE
658256 YL 0	NORTH CAROLINA GENERAL 4.500		03/01/2017	REDEEMED		655,000	655,000	670,323	655,257	0	(257)	0	(257)	0	655,000	0	0	0	14,738	03/01/2025	1FE
677520 WF 1	OHIO GENERAL OBLIGATIO 5.000		03/01/2017	REDEEMED		4,075,000	4,075,000	4,256,175	4,078,345	0	(3,345)	0	(3,345)	0	4,075,000	0	0	0	101,875	09/01/2020	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					10,695,000	10,695,000	11,133,616	10,701,575	0	(6,575)	0	(6,575)	0	10,695,000	0	0	0	265,738	XXX	XXX

Bonds - U.S. Political Subdivisions of States

036213 S3 1	ANOKA CO GENERAL OBLIG 4.130		02/01/2017	MATURED		1,810,000	1,810,000	1,810,000	1,810,000	0	0	0	0	0	1,810,000	0	0	0	37,377	02/01/2017	1FE
074347 UN 3	BEAUFORT CO GENERAL OB 5.000		03/01/2017	MATURED		2,000,000	2,000,000	2,101,980	2,014,101	0	(14,101)	0	(14,101)	0	2,000,000	0	0	0	50,000	03/01/2017	1FE
145628 WC 3	CARROLLTON FMRS BRH IS 4.750		02/15/2017	REDEEMED		2,075,000	2,075,000	2,104,444	2,075,273	0	(273)	0	(273)	0	2,075,000	0	0	0	49,281	02/15/2032	1FE
145628 WP 4	CARROLLTON FMRS BRH IS 4.750		02/15/2017	REDEEMED		2,925,000	2,925,000	2,966,506	2,925,385	0	(385)	0	(385)	0	2,925,000	0	0	0	69,469	02/15/2032	1FE
161681 QX 2	CHASKA ISD #112 GO S20 5.000		02/01/2017	REDEEMED		5,160,000	5,160,000	5,536,525	5,163,491	0	(3,491)	0	(3,491)	0	5,160,000	0	0	0	129,000	02/01/2023	1FE
161681 QY 0	CHASKA ISD #112 GO S20 5.000		02/01/2017	REDEEMED		5,400,000	5,400,000	5,784,912	5,403,562	0	(3,562)	0	(3,562)	0	5,400,000	0	0	0	135,000	02/01/2024	1FE
161681 QZ 7	CHASKA ISD #112 GO S20 5.000		02/01/2017	REDEEMED		5,660,000	5,660,000	6,053,936	5,663,637	0	(3,637)	0	(3,637)	0	5,660,000	0	0	0	141,500	02/01/2025	1FE
166393 P8 5	CHESTERFIELD CO GENERA 4.500		01/01/2017	REDEEMED		3,630,000	3,630,000	3,721,803	3,630,000	0	0	0	0	0	3,630,000	0	0	0	81,675	01/01/2023	1FE
166393 P9 3	CHESTERFIELD CO GENERA 4.500		01/01/2017	REDEEMED		3,630,000	3,630,000	3,779,084	3,630,000	0	0	0	0	0	3,630,000	0	0	0	81,675	01/01/2024	1FE
166393 Q2 7	CHESTERFIELD CO GENERA 4.500		01/01/2017	REDEEMED		3,630,000	3,630,000	3,779,084	3,630,000	0	0	0	0	0	3,630,000	0	0	0	81,675	01/01/2025	1FE
166393 Q3 5	CHESTERFIELD CO GENERA 4.500		01/01/2017	REDEEMED		3,630,000	3,630,000	3,779,084	3,630,000	0	0	0	0	0	3,630,000	0	0	0	81,675	01/01/2026	1FE
184540 M7 4	CLEAR CREEK ISD GO S20 5.000		02/15/2017	REDEEMED		5,000,000	5,000,000	5,258,300	5,027,169	0	(27,169)	0	(27,169)	0	5,000,000	0	0	0	125,000	02/15/2033	1FE
262633 EX 4	DU PAGE CO GO REF S93 5.600		01/01/2017	REDEEMED		1,010,000	1,010,000	1,101,603	1,010,281	0	(281)	0	(281)	0	1,010,000	0	0	0	28,280	01/01/2021	1FE
346622 6F 5	FORSYTH CO GENERAL OBL 4.000		03/01/2017	MATURED		3,585,000	3,585,000	3,731,734	3,605,277	0	(20,277)	0	(20,277)	0	3,585,000	0	0	0	71,700	03/01/2017	1FE
395460 Q9 2	GREENSBORO GEN OBIG VR .680		02/01/2017	REDEEMED		220,000	220,000	220,000	220,026	0	(26)	0	(26)	0	220,000	0	0	0	247	02/01/2026	1FE
421722 H2 8	HAZELWOOD SCH DIST GO 5.000		03/01/2017	REDEEMED		9,680,000	9,680,000	10,097,789	9,691,679	0	(11,679)	0	(11,679)	0	9,680,000	0	0	0	242,000	03/01/2025	1FE
426056 XJ 1	HENRICO CO PUB IMPT GO 5.000		03/01/2017	MATURED		3,110,000	3,110,000	3,274,364	3,132,716	0	(22,716)	0	(22,716)	0	3,110,000	0	0	0	77,750	03/01/2017	1FE
479340 NN 7	JOHNSTON CO GENERAL OB 4.000		02/01/2017	MATURED		2,000,000	2,000,000	2,173,800	2,002,019	0	(2,019)	0	(2,019)	0	2,000,000	0	0	0	40,000	02/01/2017	1FE

QE051

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)
486063 BL 3	KATY ISD GO REF S2007B 4.500		02/15/2017	REDEEMED		5,875,000	5,875,000	5,958,484	5,875,761	0	(761)	0	(761)	0	5,875,000	0	0	0	132,188	02/15/2023	1FE
486063 BP 4	KATY ISD GO REF S2007B 4.500		02/15/2017	REDEEMED		11,390,000	11,390,000	11,479,184	11,390,349	0	(349)	0	(349)	0	11,390,000	0	0	0	256,275	02/15/2026	1FE
580818 FN 7	MCHENRY CO GO CONSV S2 5.000		02/01/2017	REDEEMED		12,000,000	12,000,000	12,414,240	12,003,539	0	(3,539)	0	(3,539)	0	12,000,000	0	0	0	300,000	02/01/2025	1FE
584002 JX 8	MECKLENBURG CO GENERAL 5.000		02/01/2017	REDEEMED		4,290,000	4,290,000	4,501,754	4,305,710	0	(15,710)	0	(15,710)	0	4,290,000	0	0	0	107,250	02/01/2026	1FE
591852 PT 9	MINNEAPOLIS ST PAUL GO 3.000		02/01/2017	MATURED		2,010,000	2,010,000	2,015,528	2,010,022	0	(22)	0	(22)	0	2,010,000	0	0	0	30,150	02/01/2017	1FE
703589 FA 4	PAULDING CO GENERAL OB 5.000		02/01/2017	REDEEMED		3,685,000	3,685,000	3,918,224	3,687,399	0	(2,399)	0	(2,399)	0	3,685,000	0	0	0	92,125	02/01/2026	1FE
89438V YL 4	TRAVIS CO GENERAL OBLI 5.500		03/01/2017	MATURED		7,165,000	7,165,000	7,583,293	7,222,822	0	(57,822)	0	(57,822)	0	7,165,000	0	0	0	197,038	03/01/2017	1FE
902273 RE 3	TYLER ISD GENERAL OBLI 5.000		02/15/2017	REDEEMED		1,885,000	1,885,000	1,988,977	1,886,498	0	(1,498)	0	(1,498)	0	1,885,000	0	0	0	47,125	02/15/2023	1FE
90634P FV 6	UNION COUNTY GENERAL O 5.000		03/01/2017	MATURED		7,750,000	7,750,000	8,149,358	7,805,208	0	(55,208)	0	(55,208)	0	7,750,000	0	0	0	193,750	03/01/2017	1FE
930863 H2 4	WAKE CO GENERAL OBLIGA 5.000		03/01/2017	REDEEMED		20,000,000	20,000,000	21,426,100	20,089,567	0	(89,567)	0	(89,567)	0	20,000,000	0	0	0	500,000	03/01/2023	1FE
930863 L9 4	WAKE CO GENERAL OBLIGA 5.000		03/01/2017	MATURED		10,000,000	10,000,000	11,317,000	10,030,478	0	(30,478)	0	(30,478)	0	10,000,000	0	0	0	250,000	03/01/2017	1FE
969073 LV 5	WILL CO COMM HIGH SD # 5.000		01/01/2017	REDEEMED		12,775,000	12,775,000	13,413,750	12,775,000	0	0	0	0	0	12,775,000	0	0	0	319,375	01/01/2020	1FE
969073 MB 8	WILL CO COMM HIGH SD # 5.000		01/01/2017	REDEEMED		8,630,000	8,630,000	9,061,500	8,630,000	0	0	0	0	0	8,630,000	0	0	0	215,750	01/01/2020	1FE
969080 EM 8	WILL GRUNDY CNTYS GO C 4.600		01/01/2017	MATURED		2,845,000	2,845,000	2,880,563	2,845,000	0	0	0	0	0	2,845,000	0	0	0	65,435	01/01/2017	1FE
969887 NB 0	WILLIAMSON CO GO REF S 5.250		02/15/2017	REDEEMED		10,650,000	10,650,000	11,525,324	10,661,461	0	(11,461)	0	(11,461)	0	10,650,000	0	0	0	279,563	02/15/2019	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					185,105,000	185,105,000	194,908,223	185,483,430	0	(378,430)	0	(378,430)	0	185,105,000	0	0	0	4,509,326	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
139883 AA 0	CAPITAL CITY ECONOMIC 5.000		03/30/2017	REDEEMED		145,530	145,530	145,530	145,530	0	(0)	0	(0)	0	145,530	0	0	0	612	12/01/2027	1
186432 F6 2	CLEVELAND WTRWKS REV S 5.000		01/01/2017	REDEEMED		4,030,000	4,030,000	4,193,940	4,030,000	0	0	0	0	0	4,030,000	0	0	0	100,750	01/01/2021	1FE
186432 F7 0	CLEVELAND WTRWKS REV S 5.000		01/01/2017	REDEEMED		4,085,000	4,085,000	4,241,537	4,085,000	0	0	0	0	0	4,085,000	0	0	0	102,125	01/01/2022	1FE
194653 ME 8	COLLIER CO SCH BRD COP 5.000		02/15/2017	REDEEMED		6,290,000	6,290,000	6,392,716	6,291,692	0	(1,692)	0	(1,692)	0	6,290,000	0	0	0	157,250	02/15/2026	1FE
455057 HF 9	INDIANA FIN AUTH REV F 5.000		02/01/2017	REDEEMED		9,075,000	9,075,000	9,848,099	9,082,140	0	(7,140)	0	(7,140)	0	9,075,000	0	0	0	226,875	02/01/2023	1FE
495289 S2 7	KING CO SEWER REV REF 5.000		01/01/2017	REDEEMED		1,170,000	1,170,000	1,247,255	1,170,000	0	0	0	0	0	1,170,000	0	0	0	29,250	01/01/2024	1FE
495289 S5 0	KING CO SEWER REV REF 5.000		01/01/2017	REDEEMED		1,025,000	1,025,000	1,090,077	1,025,000	0	0	0	0	0	1,025,000	0	0	0	25,625	01/01/2026	1FE
495289 T6 7	KING CO SEWER REV REF 5.000		01/01/2017	REDEEMED		3,830,000	3,830,000	4,082,895	3,831,133	0	(1,133)	0	(1,133)	0	3,830,000	0	0	0	95,750	01/01/2024	1FE
495289 T9 1	KING CO SEWER REV REF 5.000		01/01/2017	REDEEMED		3,475,000	3,475,000	3,695,628	3,475,981	0	(981)	0	(981)	0	3,475,000	0	0	0	86,875	01/01/2026	1FE
495289 SJ 0	KING CO SEWER REV S200 5.500		01/01/2017	MATURED		1,005,000	1,005,000	1,055,893	1,005,000	0	0	0	0	0	1,005,000	0	0	0	27,638	01/01/2017	1FE
545904 HE 7	LOUDOUN CO SANTN AUTH 5.000		01/01/2017	REDEEMED		1,665,000	1,665,000	1,801,214	1,665,000	0	0	0	0	0	1,665,000	0	0	0	41,625	01/01/2019	1FE
545904 HG 2	LOUDOUN CO SANTN AUTH 5.000		01/01/2017	REDEEMED		940,000	940,000	1,012,220	940,000	0	0	0	0	0	940,000	0	0	0	23,500	01/01/2021	1FE
545904 HL 1	LOUDOUN CO SANTN AUTH 4.500		01/01/2017	REDEEMED		2,620,000	2,620,000	2,727,603	2,620,000	0	0	0	0	0	2,620,000	0	0	0	58,950	01/01/2025	1FE
545904 HM 9	LOUDOUN CO SANTN AUTH 4.500		01/01/2017	REDEEMED		2,740,000	2,740,000	2,852,532	2,740,000	0	0	0	0	0	2,740,000	0	0	0	61,650	01/01/2026	1FE
545904 HN 7	LOUDOUN CO SANTN AUTH 4.500		01/01/2017	REDEEMED		2,655,000	2,655,000	2,764,041	2,655,000	0	0	0	0	0	2,655,000	0	0	0	59,738	01/01/2027	1FE
60636W JJ 5	MISSOURI HWYS&TRANS CO 5.000		02/01/2017	REDEEMED		12,930,000	12,930,000	14,212,785	12,941,929	0	(11,929)	0	(11,929)	0	12,930,000	0	0	0	323,250	02/01/2020	1FE
60636W JK 2	MISSOURI HWYS&TRANS CO 5.000		02/01/2017	REDEEMED		14,000,000	14,000,000	15,351,980	14,012,560	0	(12,560)	0	(12,560)	0	14,000,000	0	0	0	350,000	02/01/2021	1FE
60636W JL 0	MISSOURI HWYS&TRANS CO 5.000		02/01/2017	REDEEMED		5,000,000	5,000,000	5,474,050	5,004,401	0	(4,401)	0	(4,401)	0	5,000,000	0	0	0	125,000	02/01/2022	1FE
607167 DZ 3	MOBILE INDL DEV BRD PO 1.650		03/20/2017	REDEEMED		5,450,000	5,450,000	5,450,000	5,450,000	0	0	0	0	0	5,450,000	0	0	0	27,227	06/01/2034	1FE
681793 ZV 6	OMAHA PUB POWER DIST E 5.000		02/01/2017	REDEEMED		2,950,000	2,950,000	3,095,612	2,960,803	0	(10,803)	0	(10,803)	0	2,950,000	0	0	0	73,750	02/01/2021	1FE
681793 A2 1	OMAHA PUB POWER DIST E 5.700		02/01/2017	MATURED		577,000	577,000	579,100	576,974	0	26	0	26	0	577,000	0	0	0	16,445	02/01/2017	1
765433 FD 4	RICHMOND PUB UTIL REV 4.500		01/15/2017	REDEEMED		2,000,000	2,000,000	2,080,800	2,004,677	0	(4,677)	0	(4,677)	0	2,000,000	0	0	0	45,000	01/15/2020	1FE
771902 FF 5	ROCHESTER HLTH CARE FA .730		03/24/2017	REDEEMED		27,800,000	27,800,000	27,800,000	27,802,972	0	(2,972)	0	(2,972)	0	27,800,000	0	0	0	51,249	08/15/2032	1FE
771902 FH 1	ROCHESTER HLTH CARE FA .730		03/24/2017	REDEEMED		57,900,000	57,900,000	57,900,000	57,903,008	0	(3,008)	0	(3,008)	0	57,900,000	0	0	0	106,739	08/15/2032	1FE
796253 D3 3	SAN ANTONIO ELEC & GAS 5.000		02/01/2017	REDEEMED		2,000,000	2,000,000	2,100,980	2,000,929	0	(929)	0	(929)	0	2,000,000	0	0	0	50,000	02/01/2025	1FE

QE052

SCHEDULE D - PART 4

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

QE05.3

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
796253 NT 5	SAN ANTONIO ELEC & GAS 5.000		02/01/2017	MATURED		1,040,000	1,040,000	1,098,833	1,040,445	0	(445)	0	(445)	0	1,040,000	0	0	0	26,000	02/01/2017	1
915137 4H 3	UNIV OF TEXAS FING SYS 5.000		02/15/2017	REDEEMED		22,870,000	22,870,000	23,792,576	22,882,104	0	(12,104)	0	(12,104)	0	22,870,000	0	0	0	571,750	08/15/2020	1FE
915137 4P 5	UNIV OF TEXAS FING SYS 5.000		02/15/2017	REDEEMED		5,065,000	5,065,000	5,269,322	5,067,681	0	(2,681)	0	(2,681)	0	5,065,000	0	0	0	126,625	08/15/2020	1FE
3128JM N7 8	FH (3/1 ARM) #1B2313 2.985		03/15/2017	PAID ON PRINCIPAL		5,590	5,590	5,561	5,569	0	21	0	21	0	5,590	0	0	0	26	08/15/2035	1
3128JM QF 7	FH (3/1 ARM) #1B2353 3.021		03/15/2017	PAID ON PRINCIPAL		23,054	23,054	22,909	22,969	0	85	0	85	0	23,054	0	0	0	114	09/15/2035	1
3128JM SB 4	FH (3/1 ARM) #1B2413 3.066		03/15/2017	PAID ON PRINCIPAL		266,269	266,269	265,645	265,265	0	1,004	0	1,004	0	266,269	0	0	0	1,360	10/01/2035	1
3128MJ ZF 0	FHLMC GOLD PASS THROUG 3.000		03/15/2017	PAID ON PRINCIPAL		43,754	43,754	43,511	43,511	0	243	0	243	0	43,754	0	0	0	232	12/01/2046	1
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500		03/15/2017	PAID ON PRINCIPAL		21,247	21,247	20,802	20,889	0	358	0	358	0	21,247	0	0	0	194	06/15/2033	1
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500		03/15/2017	PAID ON PRINCIPAL		82	82	81	81	0	2	0	2	0	82	0	0	0	1	07/15/2033	1
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500		03/15/2017	PAID ON PRINCIPAL		1,175	1,175	1,150	1,160	0	14	0	14	0	1,175	0	0	0	11	07/15/2033	1
31296K BK 8	FHLMC GOLD PASSTHRU 5.500		03/15/2017	PAID ON PRINCIPAL		573	573	561	563	0	10	0	10	0	573	0	0	0	5	07/15/2033	1
31296K NR 0	FHLMC GOLD PASSTHRU 5.500		03/15/2017	PAID ON PRINCIPAL		17,270	17,270	16,907	16,945	0	325	0	325	0	17,270	0	0	0	88	07/15/2033	1
31296K QD 8	FHLMC GOLD PASSTHRU 5.500		03/15/2017	PAID ON PRINCIPAL		520	520	510	511	0	9	0	9	0	520	0	0	0	5	07/15/2033	1
31296K TN 3	FHLMC GOLD PASSTHRU 5.500		03/15/2017	PAID ON PRINCIPAL		17,008	17,008	16,651	16,690	0	318	0	318	0	17,008	0	0	0	98	07/15/2033	1
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000		03/15/2017	PAID ON PRINCIPAL		17,670	17,670	17,559	17,586	0	84	0	84	0	17,670	0	0	0	114	08/15/2033	1
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500		03/15/2017	PAID ON PRINCIPAL		925	925	905	912	0	12	0	12	0	925	0	0	0	7	08/15/2033	1
31296L QV 6	FHLMC GOLD PASSTHRU 5.500		03/15/2017	PAID ON PRINCIPAL		1,489	1,489	1,458	1,455	0	34	0	34	0	1,489	0	0	0	14	08/15/2033	1
31296L WL 1	FHLMC GOLD PASSTHRU 5.500		03/15/2017	PAID ON PRINCIPAL		117	117	114	114	0	2	0	2	0	117	0	0	0	1	08/15/2033	1
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500		03/15/2017	PAID ON PRINCIPAL		1,336	1,336	1,308	1,315	0	21	0	21	0	1,336	0	0	0	12	08/15/2033	1
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000		03/15/2017	PAID ON PRINCIPAL		78,546	78,546	78,055	78,140	0	406	0	406	0	78,546	0	0	0	448	09/15/2033	1
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000		03/15/2017	PAID ON PRINCIPAL		65,514	65,514	65,105	65,197	0	317	0	317	0	65,514	0	0	0	794	09/15/2033	1
312966 KL 7	FHLMC GOLD PASSTHRU 4.000		03/15/2017	PAID ON PRINCIPAL		1,472	1,472	1,416	1,450	0	22	0	22	0	1,472	0	0	0	10	05/15/2019	1
312966 SM 7	FHLMC GOLD PASSTHRU 4.000		03/15/2017	PAID ON PRINCIPAL		9,210	9,210	8,722	9,086	0	123	0	123	0	9,210	0	0	0	51	05/15/2019	1
312966 TP 9	FHLMC GOLD PASSTHRU 4.000		03/15/2017	PAID ON PRINCIPAL		57,966	57,966	54,895	57,243	0	722	0	722	0	57,966	0	0	0	412	05/15/2019	1
312966 TQ 7	FHLMC GOLD PASSTHRU 4.000		03/15/2017	PAID ON PRINCIPAL		73,766	73,766	69,859	72,808	0	957	0	957	0	73,766	0	0	0	549	05/15/2019	1
312967 HM 7	FHLMC GOLD PASSTHRU 4.000		03/15/2017	PAID ON PRINCIPAL		4,634	4,634	4,388	4,577	0	57	0	57	0	4,634	0	0	0	30	05/15/2019	1
312967 KD 3	FHLMC GOLD PASSTHRU 4.000		03/15/2017	PAID ON PRINCIPAL		33,883	33,883	32,088	33,492	0	391	0	391	0	33,883	0	0	0	228	05/15/2019	1
312967 PC 0	FHLMC GOLD PASSTHRU 4.000		03/15/2017	PAID ON PRINCIPAL		44,345	44,345	41,996	43,795	0	550	0	550	0	44,345	0	0	0	304	05/15/2019	1
31292G G 8	FHLMC GOLD PASSTHRU 7.500		03/15/2017	PAID ON PRINCIPAL		2,250	2,250	2,367	2,538	0	(289)	0	(289)	0	2,250	0	0	0	29	11/15/2029	1
31292H 6T 7	FHLMC GOLD PASSTHRU 7.000		03/15/2017	PAID ON PRINCIPAL		270	270	316	306	0	(35)	0	(35)	0	270	0	0	0	3	01/15/2031	1
31292H XK 5	FHLMC GOLD PASSTHRU 5.500		03/15/2017	PAID ON PRINCIPAL		17,647	17,647	17,276	17,334	0	313	0	313	0	17,647	0	0	0	152	07/15/2033	1
31293E N4 8	FHLMC GOLD PASSTHRU 6.000		03/15/2017	PAID ON PRINCIPAL		724	724	682	682	0	42	0	42	0	724	0	0	0	7	12/15/2028	1
31298W JP 1	FHLMC GOLD PASSTHRU 7.000		03/15/2017	PAID ON PRINCIPAL		110	110	116	129	0	(20)	0	(20)	0	110	0	0	0	1	10/15/2031	1
31287M UB 4	FHLMC GOLD PASSTHRU 5.500		03/15/2017	PAID ON PRINCIPAL		139	139	134	134	0	5	0	5	0	139	0	0	0	1	01/15/2032	1
31287P EF 0	FHLMC GOLD PASSTHRU 7.000		03/15/2017	PAID ON PRINCIPAL		119	119	126	135	0	(15)	0	(15)	0	119	0	0	0	1	02/15/2032	1
31287Q FF 3	FHLMC GOLD PASSTHRU 7.000		03/15/2017	PAID ON PRINCIPAL		109	109	115	123	0	(14)	0	(14)	0	109	0	0	0	1	03/15/2032	1
31287T DJ 1	FHLMC GOLD PASSTHRU 7.000		03/15/2017	PAID ON PRINCIPAL		985	985	1,039	1,101	0	(115)	0	(115)	0	985	0	0	0	12	05/15/2032	1
31287T SE 6	FHLMC GOLD PASSTHRU 7.000		03/15/2017	PAID ON PRINCIPAL		357	357	376	389	0	(32)	0	(32)	0	357	0	0	0	4	06/15/2032	1
31287V GQ 7	FHLMC GOLD PASSTHRU 7.000		03/15/2017	PAID ON PRINCIPAL		681	681	718	790	0	(109)	0	(109)	0	681	0	0	0	8	07/15/2032	1
31288D AJ 8	FHLMC GOLD PASSTHRU 5.500		03/15/2017	PAID ON PRINCIPAL		324	324	318	318	0	7	0	7	0	324	0	0	0	3	12/15/2032	1
31288J WV 4	FHLMC GOLD PASSTHRU 5.500		03/15/2017	PAID ON PRINCIPAL		310	310	311	311	0	(1)	0	(1)	0	310	0	0	0	3	04/15/2033	1
31288J YL 4	FHLMC GOLD PASSTHRU 5.500		03/15/2017	PAID ON PRINCIPAL		201	201	201	201	0	(0)	0	(0)	0	201	0	0	0	2	02/15/2033	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For 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)
31335H	Z7 1	FHLMC GOLD PASSTHRU	5.500	03/15/2017	PAID ON PRINCIPAL			25,879	26,154	0	(275)	0	(275)	0	25,879	0	0	0	243	12/15/2023	1
31294M	GB 1	FHLMC GOLD PASSTHRU	3.500	03/15/2017	PAID ON PRINCIPAL			217,541	217,952	0	(411)	0	(411)	0	217,541	0	0	0	1,122	05/15/2026	1
3128GU	6N 7	FHLMC GOLD PASSTHRU	5.000	03/15/2017	PAID ON PRINCIPAL			2,636	2,634	0	2	0	2	0	2,636	0	0	0	18	08/15/2017	1
31283H	LC 7	FHLMC GOLD PASSTHRU	7.000	03/15/2017	PAID ON PRINCIPAL			796	877	0	(82)	0	(82)	0	796	0	0	0	11	10/15/2029	1
31283H	N4 3	FHLMC GOLD PASSTHRU	7.000	03/15/2017	PAID ON PRINCIPAL			2,798	3,177	0	(379)	0	(379)	0	2,798	0	0	0	34	09/15/2031	1
31283H	WY 7	FHLMC GOLD PASSTHRU	5.500	03/15/2017	PAID ON PRINCIPAL			12,604	12,408	0	196	0	196	0	12,604	0	0	0	110	06/15/2033	1
3128LX	DE 7	FHLMC GOLD PASSTHRU	4.000	03/15/2017	PAID ON PRINCIPAL			74,033	67,688	0	6,344	0	6,344	0	74,033	0	0	0	549	05/15/2034	1
3128MJ	FH 8	FHLMC GOLD PASSTHRU	5.500	03/15/2017	PAID ON PRINCIPAL			70,951	69,908	0	1,042	0	1,042	0	70,951	0	0	0	611	12/15/2036	1
3128MJ	S6 8	FHLMC GOLD PASSTHRU	3.000	03/15/2017	PAID ON PRINCIPAL			185,070	178,301	0	6,769	0	6,769	0	185,070	0	0	0	852	08/15/2043	1
31335A	2P 2	FHLMC GOLD PASSTHRU	3.000	03/15/2017	PAID ON PRINCIPAL			24,990	24,765	0	225	0	225	0	24,990	0	0	0	125	10/01/2046	1
3128PT	3L 7	FHLMC GOLD PASSTHRU	3.500	03/15/2017	PAID ON PRINCIPAL			145,713	145,140	0	573	0	573	0	145,713	0	0	0	773	02/15/2026	1
3132KE	EH 4	FHLMC GOLD PASSTHRU	2.500	03/15/2017	PAID ON PRINCIPAL			196,604	197,549	0	(944)	0	(944)	0	196,604	0	0	0	894	06/15/2028	1
3133TQ	ZU 4	FHR 2274 KC CMO	6.500	03/15/2017	PAID ON PRINCIPAL			16,877	16,834	0	43	0	43	0	16,877	0	0	0	212	01/15/2031	1
31339N	AG 1	FHR 2400 MK CMO	6.500	03/15/2017	PAID ON PRINCIPAL			57,894	57,409	0	485	0	485	0	57,894	0	0	0	556	01/15/2032	1
31339N	F2 7	FHR 2413 MH CMO	6.500	03/15/2017	PAID ON PRINCIPAL			107,612	106,648	0	964	0	964	0	107,612	0	0	0	1,050	02/15/2032	1
31339D	GP 7	FHR 2422 CH CMO	6.500	03/15/2017	PAID ON PRINCIPAL			42,778	42,427	0	351	0	351	0	42,778	0	0	0	478	02/15/2032	1
31393F	LT 1	FHR 2527 BM CMO	5.500	03/15/2017	PAID ON PRINCIPAL			22,555	22,512	0	43	0	43	0	22,555	0	0	0	203	11/15/2017	1
31394R	YV 5	FHR 2769 CY CMO	5.000	03/15/2017	PAID ON PRINCIPAL			261,709	261,031	0	678	0	678	0	261,709	0	0	0	2,087	03/15/2024	1
31406G	5S 4	FN (10/1 ARM #810057	3.434	03/25/2017	PAID ON PRINCIPAL			8,522	8,508	0	14	0	14	0	8,522	0	0	0	40	03/01/2035	1
31406L	MX 3	FN (10/1 ARM #813174	3.391	03/25/2017	PAID ON PRINCIPAL			6,202	6,190	0	12	0	12	0	6,202	0	0	0	33	02/01/2035	1
31406M	BP 0	FN (10/1 ARM #813746	3.662	03/25/2017	PAID ON PRINCIPAL			2,308	2,294	0	14	0	14	0	2,308	0	0	0	12	03/01/2035	1
31407B	VG 1	FN (10/1 ARM #826015	2.955	03/25/2017	PAID ON PRINCIPAL			149,172	148,728	0	444	0	444	0	149,172	0	0	0	736	07/01/2035	1
31407B	2G 3	FN (10/1 ARM #826175	2.989	03/25/2017	PAID ON PRINCIPAL			6,994	6,980	0	14	0	14	0	6,994	0	0	0	35	07/01/2035	1
31407C	HK 6	FN (10/1 ARM #826534	2.913	03/25/2017	PAID ON PRINCIPAL			13,840	13,809	0	31	0	31	0	13,840	0	0	0	55	07/25/2035	1
31407E	MK 6	FN (10/1 ARM #828462	3.090	03/25/2017	PAID ON PRINCIPAL			2,842	2,827	0	14	0	14	0	2,842	0	0	0	15	07/01/2035	1
31407J	XF 4	FN (10/1 ARM #832378	2.886	03/25/2017	PAID ON PRINCIPAL			18,345	18,215	0	129	0	129	0	18,345	0	0	0	88	08/01/2035	1
31402R	NZ 8	FN (3/1 ARM) #735808	2.838	03/25/2017	PAID ON PRINCIPAL			50,494	50,283	0	211	0	211	0	50,494	0	0	0	293	08/01/2035	1
31406M	6S 0	FN (3/1 ARM) #814581	3.343	03/25/2017	PAID ON PRINCIPAL			6,492	6,462	0	30	0	30	0	6,492	0	0	0	29	04/01/2035	1
31406W	LD 4	FN (3/1 ARM) #822124	2.853	03/25/2017	PAID ON PRINCIPAL			6,387	6,357	0	30	0	30	0	6,387	0	0	0	30	06/01/2035	1
31407C	D8 7	FN (3/1 ARM) #826427	3.021	03/25/2017	PAID ON PRINCIPAL			133,826	132,895	0	1,029	0	1,029	0	133,826	0	0	0	369	07/25/2035	1
31407F	ML 1	FN (3/1 ARM) #829363	2.939	03/25/2017	PAID ON PRINCIPAL			13,682	13,655	0	27	0	27	0	13,682	0	0	0	67	10/01/2035	1
31403K	3F 8	FN (5/1 ARM) #751498	2.838	03/25/2017	PAID ON PRINCIPAL			3,234	3,226	0	8	0	8	0	3,234	0	0	0	15	11/01/2033	1
31403V	G4 5	FN (5/1 ARM) #759019	3.191	03/25/2017	PAID ON PRINCIPAL			44,194	44,032	0	162	0	162	0	44,194	0	0	0	233	01/01/2034	1
31405R	UD 6	FN (7/1 ARM) #797180	2.883	03/25/2017	PAID ON PRINCIPAL			6,658	6,624	0	33	0	33	0	6,658	0	0	0	32	12/01/2034	1
31392B	6U 5	FNGT 2002-T4 A2 CMO	7.000	03/25/2017	PAID ON PRINCIPAL			26,495	26,396	0	99	0	99	0	26,495	0	0	0	424	12/25/2041	1
3138AE	LY 7	FNMA PASS TH #A11242	3.500	03/25/2017	PAID ON PRINCIPAL			76,908	76,686	0	214	0	214	0	76,908	0	0	0	432	04/25/2026	1
31371H	FM 5	FNMA PASS TH #252272	6.000	03/25/2017	PAID ON PRINCIPAL			4,116	4,075	0	41	0	41	0	4,116	0	0	0	40	01/25/2029	1
31371H	KR 8	FNMA PASS TH #252404	6.000	03/25/2017	PAID ON PRINCIPAL			223	220	0	3	0	3	0	223	0	0	0	2	03/25/2029	1
31371K	LQ 2	FNMA PASS TH #254235	6.000	03/25/2017	VARIOUS			499	498	0	1	0	1	0	499	0	0	0	3	03/25/2017	1
31371K	NY 3	FNMA PASS TH #254307	6.000	03/25/2017	PAID ON PRINCIPAL			2,680	2,679	0	1	0	1	0	2,680	0	0	0	26	05/25/2017	1
31371K	3A 7	FNMA PASS TH #254693	5.500	03/25/2017	PAID ON PRINCIPAL			17,906	17,870	0	37	0	37	0	17,906	0	0	0	169	04/25/2033	1

QE05.4

SCHEDULE D - PART 4

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

QE055

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31371L DM 8	FNMA PASS TH #254908	5.000	03/25/2017	PAID ON PRINCIPAL		132,912	132,912	133,597	133,037	0	(125)	0	(125)	0	132,912	0	0	0	1,067	09/25/2023	1
31371L DQ 9	FNMA PASS TH #254911	5.000	03/25/2017	PAID ON PRINCIPAL		26,077	26,077	26,032	26,010	0	66	0	66	0	26,077	0	0	0	212	10/25/2023	1
31371L EZ 8	FNMA PASS TH #254952	4.500	03/25/2017	PAID ON PRINCIPAL		20,180	20,180	20,225	20,138	0	42	0	42	0	20,180	0	0	0	150	11/25/2018	1
31371L E3 9	FNMA PASS TH #254954	4.500	03/25/2017	PAID ON PRINCIPAL		74,628	74,628	72,401	73,497	0	1,131	0	1,131	0	74,628	0	0	0	538	10/25/2023	1
31371L FY 0	FNMA PASS TH #254983	5.500	03/25/2017	PAID ON PRINCIPAL		1,150	1,150	1,148	1,148	0	2	0	2	0	1,150	0	0	0	11	12/25/2033	1
31376K B2 1	FNMA PASS TH #357457	5.500	03/25/2017	PAID ON PRINCIPAL		553,134	553,134	552,098	551,909	0	1,225	0	1,225	0	553,134	0	0	0	4,621	11/25/2033	1
31378R S5 9	FNMA PASS TH #406540	6.500	03/25/2017	PAID ON PRINCIPAL		297	297	298	298	0	(1)	0	(1)	0	297	0	0	0	3	12/25/2027	1
31385J M8 8	FNMA PASS TH #545883	5.500	03/25/2017	PAID ON PRINCIPAL		253	253	259	253	0	0	0	0	0	253	0	0	0	2	09/25/2017	1
31385J NQ 7	FNMA PASS TH #545899	5.500	03/25/2017	PAID ON PRINCIPAL		592	592	607	592	0	0	0	0	0	592	0	0	0	5	09/25/2017	1
31385W 2N 8	FNMA PASS TH #555281	6.000	03/25/2017	PAID ON PRINCIPAL		9,308	9,308	9,555	9,658	0	(350)	0	(350)	0	9,308	0	0	0	99	03/25/2033	1
31385X F9 3	FNMA PASS TH #555592	5.500	03/25/2017	PAID ON PRINCIPAL		12,877	12,877	12,853	12,851	0	26	0	26	0	12,877	0	0	0	117	07/25/2033	1
31387R DC 9	FNMA PASS TH #591499	6.500	03/25/2017	PAID ON PRINCIPAL		4,692	4,692	4,641	4,637	0	55	0	55	0	4,692	0	0	0	52	09/25/2031	1
31390J SN 2	FNMA PASS TH #647725	6.000	03/25/2017	PAID ON PRINCIPAL		1,887	1,887	1,968	1,887	0	0	0	0	0	1,887	0	0	0	19	05/25/2017	1
31400E Q3 7	FNMA PASS TH #685474	4.500	03/25/2017	PAID ON PRINCIPAL		18,425	18,425	18,347	18,367	0	58	0	58	0	18,425	0	0	0	144	04/25/2018	1
31400S ER 6	FNMA PASS TH #695944	5.000	03/25/2017	PAID ON PRINCIPAL		87,217	87,217	89,602	87,349	0	(133)	0	(133)	0	87,217	0	0	0	690	05/25/2018	1
31400V 2K 7	FNMA PASS TH #699278	4.500	03/25/2017	PAID ON PRINCIPAL		11,368	11,368	11,301	11,329	0	39	0	39	0	11,368	0	0	0	82	04/25/2018	1
31401W AP 4	FNMA PASS TH #720114	5.500	03/25/2017	PAID ON PRINCIPAL		28,082	28,082	28,030	28,025	0	58	0	58	0	28,082	0	0	0	240	07/25/2033	1
31401X UH 8	FNMA PASS TH #721584	5.500	03/25/2017	PAID ON PRINCIPAL		5,056	5,056	5,047	5,049	0	8	0	8	0	5,056	0	0	0	47	07/25/2033	1
31401Y FH 3	FNMA PASS TH #722068	5.500	03/25/2017	PAID ON PRINCIPAL		15,536	15,536	15,507	15,505	0	31	0	31	0	15,536	0	0	0	142	07/25/2033	1
31401Y KZ 7	FNMA PASS TH #722212	4.500	03/25/2017	PAID ON PRINCIPAL		469	469	423	439	0	30	0	30	0	469	0	0	0	4	07/25/2033	1
31401Y LS 2	FNMA PASS TH #722237	5.500	03/25/2017	PAID ON PRINCIPAL		5,818	5,818	5,807	5,805	0	13	0	13	0	5,818	0	0	0	53	07/25/2033	1
31402B FR 0	FNMA PASS TH #723876	5.500	03/25/2017	PAID ON PRINCIPAL		9,836	9,836	9,818	9,820	0	16	0	16	0	9,836	0	0	0	53	07/25/2033	1
31402D C4 0	FNMA PASS TH #725591	5.000	03/25/2017	PAID ON PRINCIPAL		41,805	41,805	40,165	40,448	0	1,357	0	1,357	0	41,805	0	0	0	339	07/25/2034	1
31402G PK 3	FNMA PASS TH #728626	4.500	03/25/2017	PAID ON PRINCIPAL		655	655	591	609	0	46	0	46	0	655	0	0	0	5	08/25/2033	1
31402H VV 0	FNMA PASS TH #729728	5.500	03/25/2017	PAID ON PRINCIPAL		27,951	27,951	27,899	27,889	0	62	0	62	0	27,951	0	0	0	146	07/25/2033	1
31402J RE 9	FNMA PASS TH #730485	4.500	03/25/2017	PAID ON PRINCIPAL		10,364	10,364	9,494	9,677	0	687	0	687	0	10,364	0	0	0	78	08/25/2033	1
31402J 4W 4	FNMA PASS TH #730837	5.500	03/25/2017	PAID ON PRINCIPAL		12,424	12,424	12,400	12,398	0	26	0	26	0	12,424	0	0	0	110	07/25/2033	1
31402Q GH 8	FNMA PASS TH #734700	4.000	03/25/2017	PAID ON PRINCIPAL		24,342	24,342	23,551	24,168	0	174	0	174	0	24,342	0	0	0	162	09/25/2018	1
31402R U6 4	FNMA PASS TH #736005	4.000	03/25/2017	PAID ON PRINCIPAL		5,865	5,865	5,674	5,821	0	43	0	43	0	5,865	0	0	0	38	08/25/2018	1
31402V UR 9	FNMA PASS TH #739592	5.500	03/25/2017	PAID ON PRINCIPAL		7,863	7,863	7,848	7,848	0	14	0	14	0	7,863	0	0	0	37	09/25/2033	1
31402W NN 4	FNMA PASS TH #740297	5.500	03/25/2017	PAID ON PRINCIPAL		137,399	137,399	137,140	137,100	0	299	0	299	0	137,399	0	0	0	1,258	10/25/2033	1
31402W 3P 1	FNMA PASS TH #740706	4.500	03/25/2017	PAID ON PRINCIPAL		31,196	31,196	31,013	31,089	0	107	0	107	0	31,196	0	0	0	233	09/25/2018	1
31402W 3W 6	FNMA PASS TH #740713	4.500	03/25/2017	PAID ON PRINCIPAL		1,165	1,165	1,158	1,161	0	4	0	4	0	1,165	0	0	0	9	08/25/2018	1
31402W 4N 5	FNMA PASS TH #740729	4.500	03/25/2017	PAID ON PRINCIPAL		17,606	17,606	17,503	17,544	0	62	0	62	0	17,606	0	0	0	132	11/25/2018	1
31403A 2X 2	FNMA PASS TH #743390	4.500	03/25/2017	PAID ON PRINCIPAL		15,308	15,308	15,342	15,277	0	31	0	31	0	15,308	0	0	0	131	11/25/2018	1
31403B NN 9	FNMA PASS TH #743897	4.500	03/25/2017	PAID ON PRINCIPAL		19,533	19,533	19,419	19,465	0	69	0	69	0	19,533	0	0	0	144	11/25/2018	1
31403C WE 7	FNMA PASS TH #745045	4.500	03/25/2017	PAID ON PRINCIPAL		301,934	301,934	282,875	286,869	0	15,065	0	15,065	0	301,934	0	0	0	2,100	12/25/2034	1
31403L D5 7	FNMA PASS TH #751724	4.500	03/25/2017	PAID ON PRINCIPAL		20,599	20,599	20,479	20,527	0	73	0	73	0	20,599	0	0	0	155	11/25/2018	1
31403R CK 2	FNMA PASS TH #755274	4.500	03/25/2017	PAID ON PRINCIPAL		17,096	17,096	17,133	17,062	0	34	0	34	0	17,096	0	0	0	133	12/25/2018	1
31404J MA 0	FNMA PASS TH #769953	5.000	03/25/2017	PAID ON PRINCIPAL		2,450	2,450	2,448	2,447	0	3	0	3	0	2,450	0	0	0	29	03/25/2034	1
31404Y YE 6	FNMA PASS TH #782909	5.000	03/25/2017	PAID ON PRINCIPAL		18,244	18,244	17,517	17,632	0	613	0	613	0	18,244	0	0	0	134	06/25/2034	1
31406V 2P 0	FNMA PASS TH #821682	5.000	03/25/2017	PAID ON PRINCIPAL		50,934	50,934	50,472	50,517	0	417	0	417	0	50,934	0	0	0	264	06/25/2035	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei 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)
31410F V3 6	FNMA PASS TH #888134 5.000		03/25/2017	PAID ON PRINCIPAL		263,415	263,415	254,218	253,919	0	9,497	0	9,497	0	263,415	0	0	0	1,827	02/25/2037	1
31410K PV 0	FNMA PASS TH #889736 5.000		03/25/2017	PAID ON PRINCIPAL		58,976	58,976	55,483	55,463	0	3,512	0	3,512	0	58,976	0	0	0	439	12/25/2033	1
31359H WH 3	FNR 1994-79 Z CMO 7.000		03/25/2017	PAID ON PRINCIPAL		10,963	10,963	11,257	11,211	0	(248)	0	(248)	0	10,963	0	0	0	113	04/25/2024	1
31393T Z8 2	FNR 2003-106 C CMO 4.500		03/25/2017	PAID ON PRINCIPAL		112,092	112,092	106,137	110,022	0	2,070	0	2,070	0	112,092	0	0	0	822	11/25/2023	1
31393U TY 9	FNR 2003-134 ZA CMO 5.000		03/25/2017	PAID ON PRINCIPAL		1,745,063	1,745,063	1,581,736	1,709,786	0	35,278	0	35,278	0	1,745,063	0	0	0	13,748	12/25/2023	1
31393U Z6 3	FNR 2004-1 DY CMO 4.500		03/25/2017	PAID ON PRINCIPAL		223,702	223,702	208,812	218,815	0	4,888	0	4,888	0	223,702	0	0	0	1,633	02/25/2024	1
31393X PG 6	FNR 2004-16 LB CMO 4.500		03/25/2017	PAID ON PRINCIPAL		389,586	389,586	367,672	382,881	0	6,705	0	6,705	0	389,586	0	0	0	2,946	04/25/2024	1
3136A8 4G 2	FNR 2012-112 DA 3.000		03/25/2017	PAID ON PRINCIPAL		572,289	572,289	568,517	568,525	0	3,764	0	3,764	0	572,289	0	0	0	2,399	10/25/2042	1
3136AK YZ 0	FNR 2014-59 AC CMO 3.000		03/25/2017	PAID ON PRINCIPAL		317,886	317,886	321,959	321,034	0	(3,149)	0	(3,149)	0	317,886	0	0	0	1,354	10/25/2040	1
3136AQ 5Y 2	FNR 2016-9 D CMO 3.000		03/25/2017	PAID ON PRINCIPAL		172,792	172,792	171,223	171,223	0	1,569	0	1,569	0	172,792	0	0	0	637	03/25/2046	1
31393R GG 9	FSPC T-56 A5 CMO 5.231		03/25/2017	PAID ON PRINCIPAL		293,004	293,004	284,855	286,990	0	6,014	0	6,014	0	293,004	0	0	0	2,617	05/25/2043	1
3137G1 AA 5	FWLS 2015-SC01 1A 3.500		03/25/2017	PAID ON PRINCIPAL		242,648	242,648	246,667	246,916	0	(4,268)	0	(4,268)	0	242,648	0	0	0	1,139	05/25/2045	1
3137G1 AL 1	FWLS 2015-SC02 2A CMO 3.500		03/25/2017	PAID ON PRINCIPAL		955,336	955,336	967,427	967,867	0	(12,531)	0	(12,531)	0	955,336	0	0	0	5,284	09/25/2045	1
3137G1 AV 9	FWLS 2016-SC01 1A CMO 3.000		03/25/2017	PAID ON PRINCIPAL		234,694	234,694	238,508	238,563	0	(3,868)	0	(3,868)	0	234,694	0	0	0	1,038	07/25/2046	1
3137G1 AW 7	FWLS 2016-SC01 2A CMO 3.500		03/25/2017	PAID ON PRINCIPAL		152,554	152,554	156,654	156,882	0	(4,327)	0	(4,327)	0	152,554	0	0	0	632	07/25/2046	1
3138NJ AA 6	FN FN0000 3.584		03/25/2017	PAID ON PRINCIPAL		72,175	72,175	69,491	70,784	0	1,392	0	1,392	0	72,175	0	0	0	358	09/25/2020	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					214,816,932	214,816,932	221,574,450	214,802,639	0	14,293	0	14,293	0	214,816,932	0	0	0	3,060,661	XXX	XXX
Bonds - Industrial and Miscellaneous																					
002824 AZ 3	ABBOTT LABORATORIES 2.000		01/06/2017	BAS-MERRILL LYNCH		989,210	1,000,000	986,260	986,589	0	112	0	112	0	986,701	0	2,509	2,509	6,444	03/15/2020	2FE
00817Y AH 1	AETNA INC 3.950		03/29/2017	MAKE WHOLE CALL		1,064,880	1,000,000	1,092,360	1,043,829	0	(2,780)	0	(2,780)	0	1,041,048	0	23,832	23,832	22,822	09/01/2020	2FE
00817Y AW 8	AETNA INC 3.200		03/16/2017	MAKE WHOLE CALL		19,190,000	19,000,000	19,152,540	19,153,225	0	(992)	0	(992)	0	19,152,234	0	37,766	37,766	153,689	06/15/2026	2FE
0258M0 DD 8	AMERICAN EXPRESS CREDI 2.375		03/24/2017	MATURED		3,000,000	3,000,000	2,991,870	2,999,494	0	506	0	506	0	3,000,000	0	0	0	35,625	03/24/2017	1FE
029912 AY 8	AMERICAN TOWER CORP 7.250		02/10/2017	MAKE WHOLE CALL		2,241,708	2,000,000	2,019,185	2,005,429	0	(323)	0	(323)	0	2,005,106	0	236,602	236,602	34,236	05/15/2019	2FE
03674P AJ 2	ANTERO RESOURCES 6.000		01/06/2017	REDEEMED		1,030,000	1,000,000	1,045,000	1,017,061	0	12,939	0	12,939	0	1,030,000	0	0	0	5,833	12/01/2020	3FE
038521 F* 6	ARAMARK CORP EXT TLE 1 3.280		03/28/2017	PAID ON PRINCIPAL		1,002,195	1,002,195	1,000,478	1,001,243	0	952	0	952	0	1,002,195	0	0	0	8,224	09/07/2019	3FE
06050T KN 1	BANK OF AMERICA 5.300		03/15/2017	MATURED		1,000,000	1,000,000	959,600	998,541	0	1,459	0	1,459	0	1,000,000	0	0	0	26,500	03/15/2017	1FE
060505 DA 9	BANK OF AMERICA CORP 5.420		03/15/2017	MATURED		3,000,000	3,000,000	2,996,180	2,999,723	0	277	0	277	0	3,000,000	0	0	0	81,300	03/15/2017	2FE
05531F AK 9	BB&T CORP 2.150		02/22/2017	REDEEMED		3,000,000	3,000,000	2,993,490	2,999,604	0	232	0	232	0	2,999,836	0	164	164	26,875	03/22/2017	1FE
05566S AA 1	BNSF 2005-3 TRUST 4.830		01/15/2017	REDEEMED		173,140	173,140	173,140	173,139	0	1	0	1	0	173,140	0	0	0	4,181	01/15/2023	1FE
05568B AA 6	BNSF 2006-1 TRUST 5.720		01/15/2017	REDEEMED		181,871	181,871	181,871	181,870	0	1	0	1	0	181,871	0	0	0	5,202	01/15/2024	1FE
15200D AD 9	CENTERPOINT ENERGY 200 5.170		02/01/2017	REDEEMED		765,298	765,298	765,103	765,253	0	45	0	45	0	765,298	0	0	0	19,783	08/01/2019	1FE
15200M AA 5	CENTERPOINT ENERGY 200 4.192		02/01/2017	REDEEMED		702	702	702	702	0	0	0	0	0	702	0	0	0	15	02/01/2020	1FE
15200M AB 3	CENTERPOINT ENERGY 200 5.234		02/01/2017	REDEEMED		138,290	138,290	138,208	138,258	0	32	0	32	0	138,290	0	0	0	3,619	02/01/2023	1FE
17275R AH 5	CISCO SYSTEMS 4.450		03/29/2017	WELLS FARGO SECURITIES		2,141,240	2,000,000	1,997,040	1,998,952	0	(6)	0	(6)	0	1,998,946	0	142,294	142,294	44,500	01/15/2020	1FE
17275R AY 8	CISCO SYSTEMS 3.150		03/14/2017	MATURED		2,000,000	2,000,000	1,995,340	1,999,706	0	294	0	294	0	2,000,000	0	0	0	31,500	03/14/2017	1FE
172967 DY 4	CITIGROUP INC 5.500		02/15/2017	MATURED		3,000,000	3,000,000	2,988,570	2,999,398	0	602	0	602	0	3,000,000	0	0	0	82,500	02/15/2017	2FE
19416Q DX 5	COLGATE-PALMOLIVE 1.300		01/15/2017	MATURED		1,000,000	1,000,000	994,620	999,955	0	45	0	45	0	1,000,000	0	0	0	6,500	01/15/2017	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
203372 AN 7	COMMSCOPE INC (144A) 4.375		03/13/2017	MAKE WHOLE CALL		5,279,891	5,128,000	5,174,113	5,157,746	0	(2,504)	0	(2,504)	0	5,155,242	0	124,649	124,649	54,841	06/15/2020	3FE
20605P AC 5	CONCHO RESOURCES 6.500		01/16/2017	REDEEMED		7,743,750	7,500,000	7,812,500	7,598,246	0	(4,017)	0	(4,017)	0	7,594,229	0	149,521	149,521	245,104	01/15/2022	3FE
207597 DW 2	CONNECTICUT LIGHT AND 5.375		03/01/2017	MATURED		2,000,000	2,000,000	1,994,300	1,999,557	0	443	0	443	0	2,000,000	0	0	0	53,750	03/01/2017	1FE
210518 CG 9	CONSUMERS ENERGY CO 5.150		02/15/2017	MATURED		279,000	279,000	299,649	279,409	0	(409)	0	(409)	0	279,000	0	0	0	7,184	02/15/2017	1FE

QE056

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
212015 AH 4	CONTINENTAL RESOURCES 5.000		02/13/2017	VARIOUS		3,574,375	3,500,000	3,710,625	3,521,875	54,539	(4,933)	0	49,606	0	3,571,481	0	2,894	2,894	67,986	09/15/2022	3FE
22160K AC 9	COSTCO COMPANIES 5.500		03/15/2017	MATURED		4,000,000	4,000,000	4,139,780	4,004,529	0	(4,529)	0	(4,529)	0	4,000,000	0	0	0	110,000	03/15/2017	1FE
126650 BP 4	CVS LEASE PASS THRU CE 6.036		03/10/2017	REDEEMED		20,278	20,278	20,278	20,278	0	(0)	0	(0)	0	20,278	0	0	0	204	12/10/2028	2FE
126650 BQ 2	CVS LEASE PASS THRU CE 6.943		03/10/2017	REDEEMED		15,273	15,273	17,602	17,043	0	(1,770)	0	(1,770)	0	15,273	0	0	0	177	01/10/2030	2FE
126650 BS 8	CVS LEASE PASS THRU CE 7.507		03/10/2017	REDEEMED		38,666	38,666	38,666	38,666	0	(0)	0	(0)	0	38,666	0	0	0	485	01/10/2032	2FE
126650 BV 1	CVS LEASE PASS THRU CE 5.773		03/10/2017	REDEEMED		54,867	54,867	56,888	56,657	0	(1,790)	0	(1,790)	0	54,867	0	0	0	529	01/10/2033	2FE
126650 BY 5	CVS LEASE PASS THRU CE 5.926		03/10/2017	REDEEMED		47,001	47,001	48,313	48,229	0	(1,228)	0	(1,228)	0	47,001	0	0	0	465	01/10/2034	2FE
233851 AF 1	DAIMLER FINANCE (144A) 3.875	C	03/28/2017	RBC CAPITAL MARKETS		1,047,290	1,000,000	990,350	994,937	0	275	0	275	0	995,212	0	52,078	52,078	21,097	09/15/2021	1FE
233851 AK 0	DAIMLER FINANCE (144A) 2.950	C	01/11/2017	MATURED		500,000	500,000	499,125	499,989	0	11	0	11	0	500,000	0	0	0	7,375	01/11/2017	1FE
278058 DC 3	EATON CORP 5.300		03/15/2017	MATURED		2,000,000	2,000,000	2,279,900	2,011,259	0	(11,259)	0	(11,259)	0	2,000,000	0	0	0	53,000	03/15/2017	2FE
29335* AA 3	ENHANCED CAPITAL PARTN 7.060		03/01/2017	TAX CREDIT - STATE		973	973	973	974	0	(2)	0	(2)	0	973	0	0	0	20	03/01/2019	1
26884T AF 9	ERAC USA FINANCE (144A) 2.750		03/15/2017	MATURED		2,000,000	2,000,000	2,002,880	2,000,037	0	(37)	0	(37)	0	2,000,000	0	0	0	27,500	03/15/2017	2FE
31620M AH 9	FIDELITY NATIONAL 5.000		03/15/2017	REDEEMED		1,025,000	1,000,000	965,000	979,273	0	792	0	792	0	980,065	0	44,935	44,935	25,000	03/15/2022	2FE
345397 VX 8	FORD MOTOR CREDIT 4.250		02/03/2017	MATURED		1,000,000	1,000,000	1,010,000	1,000,142	0	(142)	0	(142)	0	1,000,000	0	0	0	21,250	02/03/2017	2FE
35803Q AA 5	FRESENIUS MED (144A) 5.750	C	01/25/2017	WELLS FARGO SECURITIES		2,165,000	2,000,000	1,981,200	1,990,810	0	247	0	247	0	1,991,057	0	173,943	173,943	52,708	02/15/2021	3FE
36962G SJ 9	GENERAL ELECTRIC COMPA 4.650		03/23/2017	CITIGROUP GLOBAL MARKETS		315,562	287,000	293,159	290,313	0	(141)	0	(141)	0	290,172	0	25,390	25,390	5,968	10/17/2021	1FE
370334 BB 9	GENERAL MILLS INC 5.700		02/15/2017	MATURED		3,000,000	3,000,000	3,008,940	2,999,714	0	286	0	286	0	3,000,000	0	0	0	85,500	02/15/2017	2FE
38141G EU 4	GOLDMAN SACHS GROUP 5.625		01/15/2017	MATURED		2,000,000	2,000,000	1,998,620	1,999,880	0	120	0	120	0	2,000,000	0	0	0	56,250	01/15/2017	2FE
397624 AE 7	GREIF INC 6.750		02/01/2017	MATURED		1,600,000	1,600,000	1,572,750	1,599,488	0	512	0	512	0	1,600,000	0	0	0	54,000	02/01/2017	3FE
406216 AV 3	HALLIBURTON COMPANY 5.900		03/15/2017	MAKE WHOLE CALL		1,064,175	1,000,000	999,840	999,864	0	108	0	108	0	999,972	0	64,203	64,203	29,500	09/15/2018	2FE
406216 AX 9	HALLIBURTON COMPANY 6.150		03/15/2017	MAKE WHOLE CALL		1,100,194	1,000,000	1,053,520	1,016,863	0	(1,103)	0	(1,103)	0	1,015,759	0	84,434	84,434	30,750	09/15/2019	2FE
432891 AD 1	HILTON WORLDWIDE 5.625		03/22/2017	REDEEMED		514,065	500,000	520,000	511,731	0	2,334	0	2,334	0	514,065	0	0	0	12,266	10/15/2021	3FE
459200 HP 9	IBM CORP 3.375		03/28/2017	MORGAN STANLEY		1,037,080	1,000,000	990,280	993,209	0	218	0	218	0	993,427	0	43,653	43,653	22,500	08/01/2023	1FE
46284P AQ 7	IRON MOUNTAIN 6.000		03/29/2017	GOLDMAN SACHS & CO		1,050,000	1,000,000	1,030,000	1,024,018	0	(1,159)	0	(1,159)	0	1,022,859	0	27,141	27,141	30,000	08/15/2023	3FE
24422E RL 5	JOHN DEERE CAPITAL COR 2.000		01/13/2017	MATURED		2,000,000	2,000,000	1,998,320	1,999,976	0	24	0	24	0	2,000,000	0	0	0	20,000	01/13/2017	1FE
494550 AU 0	KINDER MORGAN ENERGY P 6.000		02/01/2017	MATURED		2,000,000	2,000,000	1,997,760	1,999,726	0	274	0	274	0	2,000,000	0	0	0	60,000	02/01/2017	2FE
538034 AG 4	LIVE NATION ENTERTAINM 5.375		01/31/2017	CREDIT SUISSE FIRST BOSTO		2,087,500	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	87,500	87,500	14,333	06/15/2022	4FE
58013M EA 8	MCDONALDS CORP 5.300		03/15/2017	MATURED		2,000,000	2,000,000	1,995,400	1,999,540	0	460	0	460	0	2,000,000	0	0	0	53,000	03/15/2017	2FE
595620 AG 0	MIDAMERICAN ENERGY CO 5.950		02/27/2017	MAKE WHOLE CALL		2,039,249	2,000,000	1,995,740	1,999,644	0	(165)	0	(165)	0	1,999,479	0	39,770	39,770	73,383	07/15/2017	1FE
617446 C2 3	MORGAN STANLEY 5.450		01/09/2017	MATURED		1,000,000	1,000,000	996,800	999,959	0	41	0	41	0	1,000,000	0	0	0	27,250	01/09/2017	1FE
69371R K5 4	PACCAR FINANCIAL CORP 1.600		03/15/2017	MATURED		1,000,000	1,000,000	999,810	999,976	0	24	0	24	0	1,000,000	0	0	0	8,000	03/15/2017	1FE
718172 AN 9	PHILIP MORRIS INTERNAT 1.625		03/20/2017	MATURED		4,000,000	4,000,000	3,966,120	3,998,372	0	1,628	0	1,628	0	4,000,000	0	0	0	32,500	03/20/2017	1FE
723787 AG 2	PIONEER NATURAL RESOUR 6.650		03/15/2017	MATURED		125,000	125,000	141,563	125,758	0	(758)	0	(758)	0	125,000	0	0	0	4,156	03/15/2017	2FE
74153Q AH 5	PRIDE INTERNATIONAL IN 6.875	C	01/13/2017	BARCLAYS CAPITAL INC		1,075,000	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	75,000	75,000	29,410	08/15/2020	3FE
748767 AF 7	QUINTILES IMS INC (144) 4.875		03/28/2017	VARIOUS		2,030,000	2,000,000	2,017,500	2,013,494	0	(703)	0	(703)	0	2,012,791	0	17,209	17,209	36,833	05/15/2023	3FE
80874P AK 5	SCIENTIFIC GAMES 8.125		03/17/2017	REDEEMED		3,000,000	3,000,000	3,142,500	2,999,724	0	276	0	276	0	3,000,000	0	0	0	123,229	09/15/2018	5FE
790849 AJ 2	ST JUDE MEDICAL 3.250		03/20/2017	EXCHANGED		2,956,230	3,000,000	3,017,240	3,014,236	0	(447)	0	(447)	0	3,013,788	0	(57,558)	(57,558)	50,021	04/15/2023	2FE
790849 AL 7	ST JUDE MEDICAL 2.000		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	ST JUDE MEDICAL 3.875		03/20/2017	EXCHANGED		998,130	1,000,000	996,160	996,516	0	114	0	114	0	996,630	0	1,500	1,500	22,628	09/15/2025	1FE
858119 AT 7	STEEL DYNAMICS 6.125		01/05/2017	REDEEMED		1,545,945	1,500,000	1,536,250	1,510,903	0	19,727	0	19,727	0	1,530,630	0	15,315	15,315	35,729	08/15/2019	3FE
883556 BB 7	THERMO FISHER SCIENTIF 1.850		03/22/2017	MAKE WHOLE CALL		1,005,140	1,000,000	999,850	999,966	0	(0)	0	(0)	0	999,966	0	5,174	5,174	12,693	01/15/2018	2FE
90783V AA 3	UNION PACIFIC PASS THR 5.082		01/02/2017	REDEEMED		241,649	241,649	241,649	241,649	0	(0)	0	(0)	0	241,649	0	0	0	6,140	01/02/2029	1

QE057

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
90783X AA 9	UNION PACIFIC PASS THR 6.176		01/02/2017	REDEEMED		24,573	24,573	24,573	24,573	0	(0)	0	(0)	0	24,573	0	0	0	759	01/02/2031	1FE
92343V AX 2	VERIZON COMMUNICATIONS 4.600		03/30/2017	U S BANCORP		1,068,350	1,000,000	991,450	995,817	0	287	0	287	0	996,104	0	72,246	72,246	0	04/01/2021	2FE
92553P AB 8	VIACOM INC 6.125		03/30/2017	MAKE WHOLE CALL		1,025,150	1,000,000	992,860	999,173	0	331	0	331	0	999,504	0	25,646	25,646	29,774	10/05/2017	2FE
94707V AA 8	WEATHERFORD BERMUDA 5.125		02/03/2017	BARCLAYS CAPITAL INC		2,000,000	2,000,000	1,997,240	1,880,000	118,640	83	0	118,723	0	1,998,723	0	1,277	1,277	40,715	09/15/2020	5FE
94973V AV 9	WELLPOINT INC 2.375		02/15/2017	MATURED		1,000,000	1,000,000	995,300	999,861	0	139	0	139	0	1,000,000	0	0	0	11,875	02/15/2017	2FE
92936P AB 6	WMI HOLDINGS CORP 13.000		03/31/2017	REDEEMED		171	171	133	0	135	0	0	135	0	135	0	36	36	5	03/19/2030	6*
984121 CF 8	XEROX CORP 2.950		03/15/2017	MATURED		2,000,000	2,000,000	1,997,500	1,999,784	0	216	0	216	0	2,000,000	0	0	0	29,500	03/15/2017	2FE
06366Q W8 6	BANK OF MONTREAL 2.500	D	01/11/2017	MATURED		500,000	500,000	498,975	499,990	0	10	0	10	0	500,000	0	0	0	6,250	01/11/2017	1FE
063679 ZT 4	BANK OF MONTREAL (144A) 1.950	D	01/30/2017	MATURED		500,000	500,000	499,125	499,978	0	22	0	22	0	500,000	0	0	0	4,875	01/30/2017	1FE
064159 AM 8	BANK OF NOVA SCOTIA 2.550		01/12/2017	MATURED		1,455,000	1,455,000	1,521,101	1,455,442	0	(442)	0	(442)	0	1,455,000	0	0	0	18,551	01/12/2017	1FE
06415C AE 9	BANK OF NOVA SCOTIA (1) 1.750		03/22/2017	MATURED		2,000,000	2,000,000	1,997,800	1,999,859	0	141	0	141	0	2,000,000	0	0	0	17,500	03/22/2017	1FE
12800U AL 4	FEDERATION DES CAISSES 1.600		03/06/2017	MATURED		1,000,000	1,000,000	998,830	999,940	0	60	0	60	0	1,000,000	0	0	0	8,000	03/06/2017	1FE
891145 TN 4	TORONTO DOMINION BANK 1.500	B	03/13/2017	MATURED		500,000	500,000	498,300	499,922	0	78	0	78	0	500,000	0	0	0	3,750	03/13/2017	1FE
92658T AQ 1	VIDEOTRON LTD 5.000	B	03/23/2017	BAS-MERRILL LYNCH		1,037,500	1,000,000	997,500	998,495	0	4	0	4	0	998,499	0	39,001	39,001	35,139	07/15/2022	3FE
055451 AF 5	BHP BILLITON FINANCE 5.400	D	03/29/2017	MATURED		3,000,000	3,000,000	2,990,610	2,999,160	0	840	0	840	0	3,000,000	0	0	0	81,000	03/29/2017	1FE
055451 AL 2	BHP BILLITON FINANCE U 3.250	D	03/08/2017	TENDERED		1,042,210	1,000,000	1,057,340	1,033,923	0	(1,243)	0	(1,243)	0	1,032,680	0	9,530	9,530	9,750	11/21/2021	1FE
Q1296# AB 5	CFS RETAIL PROPERTY TR 5.380	D	02/07/2017	MATURED		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	107,600	02/07/2017	1
500769 BY 9	KFW 4.875	D	01/17/2017	MATURED		2,000,000	2,000,000	1,987,040	1,999,829	0	171	0	171	0	2,000,000	0	0	0	48,750	01/17/2017	1FE
705010 AB 2	PEARSON DOL FIN (144A) 6.250	D	03/28/2017	MAKE WHOLE CALL		1,053,041	1,000,000	1,115,600	1,024,874	0	(4,355)	0	(4,355)	0	1,020,520	0	32,521	32,521	24,653	05/06/2018	2FE
71645W AP 6	PETROBRAS INTERNATIONA 5.750	D	01/26/2017	TENDERED		1,048,750	1,000,000	990,600	996,591	0	104	0	104	0	996,695	0	52,055	52,055	30,347	01/20/2020	4FE
822582 AC 6	SHELL INTERNATIONAL FI 5.200	D	03/22/2017	MATURED		1,000,000	1,000,000	1,155,780	1,006,879	0	(6,879)	0	(6,879)	0	1,000,000	0	0	0	26,000	03/22/2017	1FE
00254E BZ 4	SWEDISH EXPORT CREDIT 5.125	D	03/01/2017	MATURED		1,000,000	1,000,000	997,140	999,791	0	209	0	209	0	1,000,000	0	0	0	25,625	03/01/2017	1FE
881575 AF 1	TESCO PLC (144A) 2.700	D	01/05/2017	MATURED		2,000,000	2,000,000	2,043,710	2,000,003	121	(125)	0	(3)	0	2,000,000	0	0	0	27,000	01/05/2017	3FE
89153V AA 7	TOTAL CAPITAL INTERNAT 1.500	D	02/17/2017	MATURED		500,000	500,000	498,255	499,948	0	52	0	52	0	500,000	0	0	0	3,750	02/17/2017	1FE
92857W AP 5	VODAFONE GROUP PLC 5.625	D	02/27/2017	MATURED		5,000,000	5,000,000	5,384,620	5,010,820	0	(10,820)	0	(10,820)	0	5,000,000	0	0	0	140,625	02/27/2017	2FE
92857W AX 8	VODAFONE GROUP PLC 1.625	D	03/20/2017	MATURED		3,000,000	3,000,000	2,983,410	2,999,187	0	813	0	813	0	3,000,000	0	0	0	24,375	03/20/2017	2FE
928670 AK 4	VOLKSWAGEN INTL FIN NV 2.375	D	03/22/2017	MATURED		3,000,000	3,000,000	2,980,650	2,998,964	0	1,036	0	1,036	0	3,000,000	0	0	0	35,625	03/22/2017	2FE
04542B MS 8	ABFC 2005-AQ1 A4 5.010		03/25/2017	PAID ON PRINCIPAL		313,949	313,949	306,100	280,031	0	33,918	0	33,918	0	313,949	0	0	0	2,596	06/25/2035	1FM
00841L AB 2	ABMT 2014-3 A2 (144A) 3.500		03/25/2017	PAID ON PRINCIPAL		142,431	142,431	143,354	143,268	0	(837)	0	(837)	0	142,431	0	0	0	888	11/25/2044	1FM
00841X AG 5	ABMT 2015-2 A7 CMO 3.500		03/25/2017	PAID ON PRINCIPAL		248,385	248,385	255,099	252,074	0	(3,689)	0	(3,689)	0	248,385	0	0	0	1,241	03/25/2045	1FM
00841Y AH 1	ABMT 2015-3 A8 (144A) 3.000		03/25/2017	PAID ON PRINCIPAL		527,294	527,294	535,698	534,522	0	(7,228)	0	(7,228)	0	527,294	0	0	0	2,407	04/25/2045	1FM
00842A AK 5	ABMT 2015-4 A10 3.000		03/25/2017	PAID ON PRINCIPAL		85,324	85,324	85,857	85,688	0	(364)	0	(364)	0	85,324	0	0	0	395	06/25/2045	1FM
00842A AD 1	ABMT 2015-4 A4 3.500		03/25/2017	PAID ON PRINCIPAL		187,712	187,712	187,243	187,236	(0)	477	0	477	0	187,712	0	0	0	1,013	06/25/2045	1FM
00842V AC 7	ABMT 2016-3 A3 CMO 3.500		03/25/2017	PAID ON PRINCIPAL		150,443	150,443	154,580	154,712	0	(4,270)	0	(4,270)	0	150,443	0	0	0	713	08/25/2046	1FE
004375 CE 9	ACCR 2004-4 A2C 1.778		02/27/2017	PAID ON PRINCIPAL		29,241	29,241	28,108	28,633	0	608	0	608	0	29,241	0	0	0	89	01/25/2035	1FM
004375 CF 6	ACCR 2004-4 A2D 1.478		02/27/2017	PAID ON PRINCIPAL		198,571	198,571	178,158	178,356	0	20,216	0	20,216	0	198,571	0	0	0	501	01/25/2035	1FM
007036 QM 1	ARMT 2005-8 4A21 CMO 3.237		03/25/2017	PAID ON PRINCIPAL		210,834	210,834	191,652	162,186	0	48,647	0	48,647	0	210,834	0	0	0	1,148	11/25/2035	1FM
07386H SW 2	BALTA 2005-4 2A2 CMO 3.552		03/25/2017	PAID ON PRINCIPAL		231,989	231,989	122,954	81,726	0	150,263	0	150,263	0	231,989	0	0	0	1,296	05/25/2035	1FM
05536L AA 3	BCAP 2011-RR8 1A1 CMO 3.467		03/26/2017	PAID ON PRINCIPAL		843,370	843,370	800,147	814,232	0	29,138	0	29,138	0	843,370	0	0	0	6,437	07/26/2036	1FM
06050H D3 9	BOAMS 2003-B 2A2 CMO 4.029		03/25/2017	PAID ON PRINCIPAL		262	262	252	252	0	10	0	10	0	262	0	0	0	2	03/25/2033	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.405		03/25/2017	PAID ON PRINCIPAL		13,249	13,249	12,856	12,864	0	385	0	385	0	13,249	0	0	0	75	05/25/2033	1FM
05949C EL 6	BOAMS 2005-G 4A1 CMO 3.184		03/25/2017	PAID ON PRINCIPAL		180,884	180,884	168,495	162,909	0	17,974	0	17,974	0	180,884	0	0	0	1,176	08/25/2035	1FM

QE05 8

SCHEDULE D - PART 4

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

QE059

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)
05949C KS 4	BOAMS 2005-J 2A3 CMO 3.426		03/25/2017	PAID ON PRINCIPAL		36,541	36,541	34,828	25,650	0	10,891	0	10,891	0	36,541	0	0	0	175	11/25/2035	1FM
05949C KS 4	BOAMS 2005-J 2A3 CMO 3.426		03/25/2017	WRITTEN OFF		0	2,367	2,256	1,661	0	(1)	0	(1)	0	1,661	0	(1,661)	(1,661)	14	11/25/2035	1FM
05949C MD 5	BOAMS 2005-10 2A1 CMO 5.250		03/25/2017	PAID ON PRINCIPAL		30,767	30,767	30,635	30,651	0	116	0	116	0	30,767	0	0	0	269	11/25/2020	1FM
05949C FG 6	BOAMS 2005-7 2A1 CMO 5.000		03/25/2017	PAID ON PRINCIPAL		21,281	21,281	21,276	21,253	0	29	0	29	0	21,281	0	0	0	102	08/25/2020	1FM
05949C JX 5	BOAMS 2005-9 3A1 CMO 5.000		03/25/2017	PAID ON PRINCIPAL		128,626	128,626	127,735	128,024	0	602	0	602	0	128,626	0	0	0	1,329	10/25/2020	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		03/25/2017	PAID ON PRINCIPAL		76,231	76,231	70,514	54,963	0	21,268	0	21,268	0	76,231	0	0	0	609	03/25/2037	1FM
05952H AZ 2	BOAMS 2007-1 1A24 CMO 6.000		03/25/2017	WRITTEN OFF		0	9,120	8,436	6,576	0	(104)	0	(104)	0	6,472	0	(6,472)	(6,472)	79	03/25/2037	1FM
07384M F8 0	BSARM 2004-1 11A1 CMO 3.410		03/25/2017	PAID ON PRINCIPAL		17,645	17,645	14,436	13,027	0	4,617	0	4,617	0	17,645	0	0	0	86	04/25/2034	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 3.237		03/25/2017	PAID ON PRINCIPAL		69,837	69,837	43,299	36,975	0	32,862	0	32,862	0	69,837	0	0	0	389	02/25/2036	1FM
07387A FX 8	BSARM 2005-12 12A1 CMO 3.237		03/25/2017	RECOVERY OF PAR WRITE-OFF		0	(3,329)	(2,064)	(1,763)	0	9	0	9	0	(1,754)	0	1,754	1,754	0	02/25/2036	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 4.627		03/25/2017	PAID ON PRINCIPAL		129,936	129,936	93,554	73,930	0	56,006	0	56,006	0	129,936	0	0	0	1,013	06/25/2047	1FM
07401C AV 5	BSARM 2007-4 22A1 CMO 4.627		03/25/2017	WRITTEN OFF		0	4,955	3,568	2,819	0	(26)	0	(26)	0	2,794	0	(2,794)	(2,794)	39	06/25/2047	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 3.143		03/25/2017	PAID ON PRINCIPAL		75,644	75,644	64,823	60,440	0	15,205	0	15,205	0	75,644	0	0	0	388	01/25/2036	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 3.143		02/25/2017	WRITTEN OFF		0	24,005	20,571	19,180	0	145	0	145	0	19,325	0	(19,325)	(19,325)	63	01/25/2036	1FM
16162W QJ 1	CHASE 2005-A2 3A2 CMO 3.143		03/25/2017	RECOVERY OF PAR WRITE-OFF		0	(20)	(18)	(16)	0	(0)	0	(0)	0	(16)	0	16	16	0	01/25/2036	1FM
172973 Z9 3	CMSI 2005-5 2A1 CMO 5.000		03/25/2017	PAID ON PRINCIPAL		27,357	27,357	27,221	27,246	0	111	0	111	0	27,357	0	0	0	228	08/25/2020	1FM
17310B AD 6	CMSI 2006-3 1A4 CMO 6.000		03/25/2017	PAID ON PRINCIPAL		395,522	395,522	360,866	343,838	0	51,684	0	51,684	0	395,522	0	0	0	4,169	06/25/2036	1FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000		03/25/2017	PAID ON PRINCIPAL		29,656	29,656	26,542	11,184	0	18,472	0	18,472	0	29,656	0	0	0	242	06/25/2037	1FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000		02/25/2017	WRITTEN OFF		0	304	272	115	0	(3)	0	(3)	0	111	0	(111)	(111)	2	06/25/2037	1FM
17312K AB 8	CMSI 2007-5 1A2 CMO 6.000		03/25/2017	RECOVERY OF PAR WRITE-OFF		0	(304)	(272)	(115)	0	5	0	5	0	(110)	0	110	110	0	06/25/2037	1FM
17312D AA 6	CMSI 2007-8 1A1 CMO 6.000		03/25/2017	PAID ON PRINCIPAL		13,550	13,550	9,079	5,880	0	7,670	0	7,670	0	13,550	0	0	0	90	09/25/2037	1FM
12628K AA 0	CSAB 2006-3 A1A CMO 6.000		03/25/2017	PAID ON PRINCIPAL		17,506	17,506	12,117	5,168	0	12,338	0	12,338	0	17,506	0	0	0	84	11/25/2036	1FM
22540V 6Q 0	CSFB 2002-19 2M1 CMO 3.204		03/25/2017	PAID ON PRINCIPAL		4,782	4,782	3,553	3,114	0	1,668	0	1,668	0	4,782	0	0	0	33	06/25/2032	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000		03/25/2017	PAID ON PRINCIPAL		42,950	42,950	44,533	43,668	0	(718)	0	(718)	0	42,950	0	0	0	393	12/25/2033	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		03/25/2017	PAID ON PRINCIPAL		76,816	76,816	76,602	75,394	0	1,422	0	1,422	0	76,816	0	0	0	367	02/25/2020	1FM
225458 G2 8	CSFB 2005-7 3A1 CMO 5.000		03/25/2017	PAID ON PRINCIPAL		87,686	87,686	75,410	62,670	0	25,017	0	25,017	0	87,686	0	0	0	1,011	08/25/2020	1FM
225458 G3 6	CSFB 2005-7 4A1 CMO 5.000		03/25/2017	PAID ON PRINCIPAL		48,071	48,071	48,116	47,914	0	157	0	157	0	48,071	0	0	0	444	08/25/2020	3FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		03/25/2017	PAID ON PRINCIPAL		331,474	331,474	269,860	245,762	0	85,712	0	85,712	0	331,474	0	0	0	2,355	02/25/2037	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		02/25/2017	WRITTEN OFF		0	68,094	55,437	50,486	0	(808)	0	(808)	0	49,678	0	(49,678)	(49,678)	341	02/25/2037	1FM
126378 BB 3	CSMC 2007-1 5A3 CMO 6.000		03/25/2017	RECOVERY OF PAR WRITE-OFF		0	(3)	(3)	(2)	0	0	0	0	0	(2)	0	2	2	0	02/25/2037	1FM
12647M BW 4	CSMC 2013-6 2A3 CMO 3.500		03/25/2017	PAID ON PRINCIPAL		59,891	59,891	58,796	58,965	0	927	0	927	0	59,891	0	0	0	331	08/25/2043	1FM
12649X AQ 2	CSMC 2015-3 A9 CMO 3.500		03/25/2017	PAID ON PRINCIPAL		329,386	329,386	334,327	333,164	0	(3,778)	0	(3,778)	0	329,386	0	0	0	1,932	03/25/2045	1FM
12637L AD 1	CSMLT 2015-2 A6 CMO 3.500		03/25/2017	PAID ON PRINCIPAL		403,728	403,728	409,532	407,228	0	(3,500)	0	(3,500)	0	403,728	0	0	0	1,912	08/25/2045	1FM
02149D AD 1	CWALT 2006-HY13 2A1 CM 3.066		03/25/2017	PAID ON PRINCIPAL		36	36	0	0	0	36	0	36	0	36	0	0	0	0	01/25/2037	6FE
02149D AD 1	CWALT 2006-HY13 2A1 CM 3.066		03/25/2017	RECOVERY OF PAR WRITE-OFF		0	(36)	0	0	0	(0)	0	(0)	0	(0)	0	0	0	0	01/25/2037	6FE
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		03/25/2017	PAID ON PRINCIPAL		152,062	152,062	107,607	94,542	0	57,519	0	57,519	0	152,062	0	0	0	1,816	06/25/2036	1FM
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		03/25/2017	WRITTEN OFF		0	30,142	21,330	18,740	0	(100)	0	(100)	0	18,640	0	(18,640)	(18,640)	253	06/25/2036	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		03/25/2017	PAID ON PRINCIPAL		232,041	232,041	190,796	160,547	0	71,494	0	71,494	0	232,041	0	0	0	2,050	04/25/2036	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		03/25/2017	WRITTEN OFF		0	404	332	280	0	(4)	0	(4)	0	276	0	(276)	(276)	4	04/25/2036	1FM
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		02/25/2017	RECOVERY OF PAR WRITE-OFF		0	(223)	(183)	(154)	0	2	0	2	0	(152)	0	152	152	0	04/25/2036	1FM
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		02/25/2017	PAID ON PRINCIPAL		46,754	46,754	44,765	40,085	0	6,668	0	6,668	0	46,754	0	0	0	319	06/25/2018	1FM
12669E HN 9	CWHL 2003-27 A1 CMO 3.327		03/25/2017	PAID ON PRINCIPAL		19,474	19,474	18,616	17,450	0	2,024	0	2,024	0	19,474	0	0	0	82	06/25/2033	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
12669G	SU 1		03/25/2017	PAID ON PRINCIPAL		226,092	226,092	198,184	182,722	0	43,371	0	43,371	0	226,092	0	0	0	2,592	09/25/2035	1FM
126694	PG 7		03/25/2017	PAID ON PRINCIPAL		21,415	21,415	21,292	13,922	0	7,493	0	7,493	0	21,415	0	0	0	198	12/25/2035	1FM
12543W	AJ 7		03/25/2017	PAID ON PRINCIPAL		16,687	16,687	14,935	10,456	0	6,231	0	6,231	0	16,687	0	0	0	233	12/25/2036	1FM
12543W	AJ 7		03/25/2017	WRITTEN OFF		0	13	11	8	0	0	0	0	0	8	0	(8)	(8)	0	12/25/2036	1FM
12543W	AJ 7		02/25/2017	RECOVERY OF PAR WRITE-OFF		0	(117)	(104)	(73)	0	(0)	0	(0)	0	(73)	0	73	73	0	12/25/2036	1FM
126694	W9 5		03/25/2017	PAID ON PRINCIPAL		74,280	74,280	64,032	50,910	0	23,369	0	23,369	0	74,280	0	0	0	729	05/25/2036	1FM
126694	W9 5		03/25/2017	WRITTEN OFF		0	20,371	17,561	13,962	0	(179)	0	(179)	0	13,783	0	(13,783)	(13,783)	306	05/25/2036	1FM
126671	PV 2		03/25/2017	PAID ON PRINCIPAL		16,540	16,540	17,378	16,491	0	49	0	49	0	16,540	0	0	0	158	05/25/2032	1FM
126671	RX 6		03/25/2017	PAID ON PRINCIPAL		3,314	3,314	3,043	1,392	0	1,922	0	1,922	0	3,314	0	0	0	39	05/25/2032	1FM
126673	TD 4		03/25/2017	PAID ON PRINCIPAL		87,575	87,575	79,694	84,524	0	3,052	0	3,052	0	87,575	0	0	0	749	02/25/2035	1FM
294751	DC 3		03/25/2017	PAID ON PRINCIPAL		104,542	104,542	104,542	104,171	0	371	0	371	0	104,542	0	0	0	737	10/25/2034	1FM
29977K	AA 1		03/25/2017	PAID ON PRINCIPAL		248,748	248,748	246,723	246,895	0	1,853	0	1,853	0	248,748	0	0	0	1,047	06/25/2043	1FM
32029A	AE 7		03/27/2017	PAID ON PRINCIPAL		152,935	152,935	69,529	53,470	0	99,465	0	99,465	0	152,935	0	0	0	216	12/25/2037	1FM
33767C	AP 2		03/25/2017	PAID ON PRINCIPAL		253,536	253,536	256,864	255,495	0	(1,959)	0	(1,959)	0	253,536	0	0	0	1,045	03/25/2045	1FM
36185M	EB 4		03/25/2017	PAID ON PRINCIPAL		17,952	17,952	12,948	3,025	0	14,928	0	14,928	0	17,952	0	0	0	196	04/25/2036	1FM
36185M	EB 4		03/25/2017	WRITTEN OFF		0	3,369	2,430	568	0	(4)	0	(4)	0	563	0	(563)	(563)	35	04/25/2036	1FM
36186M	AC 5		03/25/2017	PAID ON PRINCIPAL		177,708	177,708	152,386	103,662	0	74,045	0	74,045	0	177,708	0	0	0	1,722	09/25/2037	1FM
36228F	YS 9		03/25/2017	PAID ON PRINCIPAL		68,229	68,229	59,018	60,316	0	7,913	0	7,913	0	68,229	0	0	0	474	07/25/2033	1FM
36242D	HQ 9		03/27/2017	PAID ON PRINCIPAL		73,637	73,637	56,010	61,738	0	11,899	0	11,899	0	73,637	0	0	0	215	08/25/2034	1FM
36242D	JW 4		03/25/2017	PAID ON PRINCIPAL		61,978	61,978	59,963	60,620	0	1,357	0	1,357	0	61,978	0	0	0	407	06/25/2034	2FM
362341	LS 6		03/25/2017	PAID ON PRINCIPAL		140,309	140,309	132,592	129,117	0	11,191	0	11,191	0	140,309	0	0	0	680	09/25/2035	1FM
36242D	XY 4		03/25/2017	PAID ON PRINCIPAL		50,744	50,744	49,983	39,790	0	10,954	0	10,954	0	50,744	0	0	0	419	03/25/2035	1FM
36297X	AF 0		03/25/2017	PAID ON PRINCIPAL		518,707	518,707	464,751	418,597	0	100,111	0	100,111	0	518,707	0	0	0	6,378	06/25/2036	1FM
36297X	AF 0		03/25/2017	WRITTEN OFF		0	51,970	46,564	41,940	0	(170)	0	(170)	0	41,770	0	(41,770)	(41,770)	553	06/25/2036	1FM
456652	AA 4		03/25/2017	PAID ON PRINCIPAL		80,790	80,790	66,652	27,705	0	53,085	0	53,085	0	80,790	0	0	0	621	08/25/2037	1FM
456652	AA 4		03/25/2017	RECOVERY OF PAR WRITE-OFF		0	(304)	(251)	(104)	0	12	0	12	0	(92)	0	92	92	0	08/25/2037	1FM
456606	FU 1		03/27/2017	PAID ON PRINCIPAL		496,048	496,048	322,431	376,623	0	119,425	0	119,425	0	496,048	0	0	0	1,319	03/25/2035	1FM
466247	LU 5		03/25/2017	PAID ON PRINCIPAL		337,447	337,447	338,575	338,298	0	(851)	0	(851)	0	337,447	0	0	0	2,327	02/25/2035	1FM
466247	YK 3		03/25/2017	PAID ON PRINCIPAL		177,191	177,191	163,708	150,311	0	26,880	0	26,880	0	177,191	0	0	0	779	11/25/2035	1FM
46629C	AK 3		03/25/2017	PAID ON PRINCIPAL		75,400	75,400	53,595	49,756	0	25,645	0	25,645	0	75,400	0	0	0	325	08/25/2036	1FM
46629C	AK 3		03/25/2017	WRITTEN OFF		0	14,759	10,491	9,740	0	17	0	17	0	9,757	0	(9,757)	(9,757)	37	08/25/2036	1FM
46629D	AK 1		03/25/2017	PAID ON PRINCIPAL		113,247	113,247	95,605	70,840	0	42,407	0	42,407	0	113,247	0	0	0	580	01/25/2037	1FM
46629D	AK 1		03/25/2017	WRITTEN OFF		0	5	4	3	0	(0)	0	(0)	0	3	0	(3)	(3)	0	01/25/2037	1FM
46628Y	AA 8		03/25/2017	PAID ON PRINCIPAL		347,900	347,900	309,261	284,825	0	63,075	0	63,075	0	347,900	0	0	0	3,070	07/25/2036	1FM
46628Y	AA 8		03/25/2017	WRITTEN OFF		0	35,015	31,126	28,667	0	42	0	42	0	28,709	0	(28,709)	(28,709)	163	07/25/2036	1FM
46630P	AZ 8		03/25/2017	PAID ON PRINCIPAL		130,335	130,335	127,220	97,544	0	32,792	0	32,792	0	130,335	0	0	0	800	04/25/2037	1FM
46639G	AL 0		03/25/2017	PAID ON PRINCIPAL		252,531	252,531	247,401	247,789	0	4,741	0	4,741	0	252,531	0	0	0	1,098	03/25/2043	1FM
46640B	AC 8		03/25/2017	PAID ON PRINCIPAL		345,797	345,797	350,174	348,001	0	(2,203)	0	(2,203)	0	345,797	0	0	0	1,433	05/25/2043	1FM
46644V	BK 1		03/25/2017	PAID ON PRINCIPAL		386,994	386,994	386,207	386,208	0	785	0	785	0	386,994	0	0	0	1,207	06/25/2045	1FM
46646B	AC 2		03/25/2017	PAID ON PRINCIPAL		321,510	321,510	329,648	324,298	5,440	(8,228)	0	(2,788)	0	321,510	0	0	0	1,516	05/25/2046	1FM
46646B	AE 8		03/25/2017	PAID ON PRINCIPAL		313,266	313,266	322,174	318,332	3,488	(8,554)	0	(5,066)	0	313,266	0	0	0	1,477	05/25/2046	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)
46648C AB 0	JPMMT 2017-1 A2 CMO 3.500		03/25/2017	PAID ON PRINCIPAL		40,670	40,670	40,936	40,936	0	(267)	0	(267)	0	40,670	0	0	0	119	01/25/2047	1FE
55265K NU 9	MASTR 2002-8 1A11 CMO 5.500		03/25/2017	PAID ON PRINCIPAL		15,434	15,434	15,595	15,381	0	53	0	53	0	15,434	0	0	0	205	12/25/2017	1FM
55265K Y2 9	MASTR 2003-11 3A2 CMO 4.500		03/25/2017	PAID ON PRINCIPAL		25,981	25,981	25,543	25,833	0	149	0	149	0	25,981	0	0	0	217	12/25/2018	1FM
55265K RX 9	MASTR 2003-2 2A10 CMO 4.500		03/25/2017	PAID ON PRINCIPAL		50,755	50,755	50,326	50,586	0	169	0	169	0	50,755	0	0	0	520	03/25/2018	1FM
55265K P3 7	MASTR 2003-9 1A1 CMO 5.000		03/25/2017	PAID ON PRINCIPAL		48,828	48,828	48,576	48,629	0	199	0	199	0	48,828	0	0	0	585	10/25/2018	1FM
61758M AA 5	MSRR 2009-R2 1A1A CMO 6.000		03/26/2017	PAID ON PRINCIPAL		117,837	117,837	118,647	99,724	0	18,113	0	18,113	0	117,837	0	0	0	1,090	04/26/2036	1FM
67389M AJ 0	OAKS 2015-1 A9 CMO 3.000		03/25/2017	PAID ON PRINCIPAL		303,204	303,204	308,415	306,380	0	(3,176)	0	(3,176)	0	303,204	0	0	0	1,314	04/25/2046	1FM
67400A AC 6	OAKS 2015-2 A3 3.500		03/25/2017	PAID ON PRINCIPAL		169,639	169,639	169,984	169,949	0	(309)	0	(309)	0	169,639	0	0	0	1,056	10/25/2045	1FM
67400A AH 5	OAKS 2015-2 A8 3.500		03/25/2017	PAID ON PRINCIPAL		226,185	226,185	229,578	228,838	0	(2,653)	0	(2,653)	0	226,185	0	0	0	1,408	10/25/2045	1FM
69121P DE 0	OWNIT 2006-2 A2B 5.632		03/25/2017	PAID ON PRINCIPAL		414,142	414,142	349,692	212,413	0	201,730	0	201,730	0	414,142	0	0	0	2,947	01/25/2037	1FM
69337V AA 8	PHMC 2007-6 A1 CMO 5.828		03/18/2017	PAID ON PRINCIPAL		135,363	135,363	140,862	124,957	0	10,406	0	10,406	0	135,363	0	0	0	674	12/18/2037	1FM
74160M JZ 6	PRIME 2005-4 1A3 CMO 5.000		03/25/2017	PAID ON PRINCIPAL		70,948	70,948	70,748	70,712	0	236	0	236	0	70,948	0	0	0	573	10/25/2020	1FM
74160M KC 5	PRIME 2005-4 1A6 CMO 5.250		03/25/2017	PAID ON PRINCIPAL		90,762	90,762	90,855	90,451	0	311	0	311	0	90,762	0	0	0	701	10/25/2020	1FM
760985 WR 8	RAMP 2003-RZ3 M1 4.620		02/25/2017	PAID ON PRINCIPAL		933,831	933,831	933,427	931,264	0	2,567	0	2,567	0	933,831	0	0	0	7,282	06/25/2033	1FM
760985 YV 7	RAMP 2003-RZ4 A7 5.290		02/25/2017	PAID ON PRINCIPAL		30,613	30,613	30,610	30,516	0	97	0	97	0	30,613	0	0	0	268	06/25/2033	1FM
76110W LL 8	RASC 2001-KS2 A15 7.514		03/25/2017	PAID ON PRINCIPAL		10,469	10,469	9,276	9,095	0	1,374	0	1,374	0	10,469	0	0	0	115	06/25/2031	1FM
76110W MB 9	RASC 2001-KS3 A15 6.980		03/25/2017	PAID ON PRINCIPAL		5,670	5,670	5,026	5,026	0	644	0	644	0	5,670	0	0	0	60	09/25/2031	1FM
76110W UX 2	RASC 2003-KS10 A16 4.540		03/25/2017	PAID ON PRINCIPAL		12,440	12,440	12,438	12,403	0	37	0	37	0	12,440	0	0	0	92	12/25/2033	1FM
75406V AC 7	RASC 2006-KS5 A3 1.141		03/27/2017	PAID ON PRINCIPAL		343,189	343,189	240,233	295,670	0	47,520	0	47,520	0	343,189	0	0	0	535	07/25/2036	1FM
45660N PZ 2	RAST 2003-A5 A1 CMO 5.500		03/25/2017	PAID ON PRINCIPAL		26,853	26,853	25,499	24,812	0	2,040	0	2,040	0	26,853	0	0	0	258	06/25/2033	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		03/25/2017	PAID ON PRINCIPAL		35,656	35,656	31,787	29,455	0	6,201	0	6,201	0	35,656	0	0	0	453	07/25/2036	1FM
74957V AJ 8	RFMSI 2006-S6 A9 CMO 6.000		03/25/2017	WRITTEN OFF		0	5,486	4,891	4,532	0	(7)	0	(7)	0	4,525	0	(4,525)	(4,525)	61	07/25/2036	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		03/25/2017	PAID ON PRINCIPAL		166,393	166,393	157,813	131,300	0	35,093	0	35,093	0	166,393	0	0	0	1,611	01/25/2037	1FM
749581 AR 5	RFMSI 2007-S1 A12 CMO 6.000		03/25/2017	WRITTEN OFF		0	29,566	28,042	23,331	0	(181)	0	(181)	0	23,150	0	(23,150)	(23,150)	364	01/25/2037	1FM
82281E AK 3	SCOT 2016-1 1A10 3.500		03/25/2017	PAID ON PRINCIPAL		223,949	223,949	228,148	228,030	0	(4,081)	0	(4,081)	0	223,949	0	0	0	963	11/25/2046	1FE
81745F AA 4	SEMT 2012-3 A1 CMO 3.500		03/25/2017	PAID ON PRINCIPAL		146,909	146,909	151,041	146,622	3,179	(2,892)	0	287	0	146,909	0	0	0	926	07/25/2042	1FM
81744V AA 0	SEMT 2012-4 A1 CMO 3.500		03/25/2017	PAID ON PRINCIPAL		89,179	89,179	93,122	90,109	2,270	(3,199)	0	(929)	0	89,179	0	0	0	445	09/25/2042	1FM
81745A AB 3	SEMT 2013-5 A2 CMO (14 3.000		03/25/2017	PAID ON PRINCIPAL		126,784	126,784	125,555	125,689	0	1,095	0	1,095	0	126,784	0	0	0	561	05/25/2043	1FM
81745B AB 1	SEMT 2013-6 A2 CMO 3.000		03/25/2017	PAID ON PRINCIPAL		332,949	332,949	338,386	337,142	0	(4,193)	0	(4,193)	0	332,949	0	0	0	1,762	05/25/2043	1FM
81745C AB 9	SEMT 2013-7 A2 CMO 3.000		03/25/2017	PAID ON PRINCIPAL		256,506	256,506	250,780	252,224	0	4,282	0	4,282	0	256,506	0	0	0	1,330	06/25/2043	1FM
81745N AR 0	SEMT 2014-1 2A5 CMO (1 4.000		03/25/2017	PAID ON PRINCIPAL		817,002	817,002	827,597	820,606	0	(3,605)	0	(3,605)	0	817,002	0	0	0	6,141	04/25/2044	1FM
81745L AF 0	SEMT 2014-4 A6 CMO 3.500		03/25/2017	PAID ON PRINCIPAL		131,228	131,228	132,110	132,010	0	(782)	0	(782)	0	131,228	0	0	0	676	11/25/2044	1FM
81746L AA 0	SEMT 2015-3 A1 CMO 3.500		03/25/2017	PAID ON PRINCIPAL		95,406	95,406	95,823	95,785	0	(379)	0	(379)	0	95,406	0	0	0	400	07/25/2045	1FM
81746L AE 2	SEMT 2015-3 A5 CMO 3.000		03/25/2017	PAID ON PRINCIPAL		127,208	127,208	127,725	127,586	0	(378)	0	(378)	0	127,208	0	0	0	457	07/25/2045	1FM
81746M AA 8	SEMT 2015-4 A1 3.000		03/25/2017	PAID ON PRINCIPAL		130,831	130,831	132,609	132,523	0	(1,693)	0	(1,693)	0	130,831	0	0	0	635	11/25/2030	1FM
81746N AK 4	SEMT 2016-3 A10 3.500		03/25/2017	PAID ON PRINCIPAL		111,433	111,433	114,985	114,836	0	(3,403)	0	(3,403)	0	111,433	0	0	0	647	11/25/2046	1FE
81746T AD 7	SEMT 2017-1 A4 3.500		03/25/2017	PAID ON PRINCIPAL		22,364	22,364	22,811	22,811	0	(447)	0	(447)	0	22,364	0	0	0	89	02/25/2047	1FE
81746K AA 2	SEMT 2017-2 A1 CMO 3.500		03/25/2017	PAID ON PRINCIPAL		14,760	14,760	14,882	14,882	0	(122)	0	(122)	0	14,760	0	0	0	43	03/25/2047	1FE
78471K AE 1	SFPMT 2016-1A 1A4 3.000		03/25/2017	PAID ON PRINCIPAL		156,636	156,636	149,416	149,451	0	7,185	0	7,185	0	156,636	0	0	0	774	11/25/2046	1FE
83611M NF 1	SVHE 2006-2 A4 1.251		03/27/2017	PAID ON PRINCIPAL		352,598	352,598	241,530	311,583	0	41,016	0	41,016	0	352,598	0	0	0	643	03/25/2036	1FM
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000		03/25/2017	PAID ON PRINCIPAL		10,421	10,421	10,557	10,391	0	30	0	30	0	10,421	0	0	0	80	03/25/2018	1FM
929227 ZC 3	WAMU 2002-AR18 A CMO 3.002		03/25/2017	PAID ON PRINCIPAL		1,105	1,105	1,005	1,015	0	90	0	90	0	1,105	0	0	0	3	01/25/2033	1FM

QE05.11

SCHEDULE D - PART 4

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

QE05.12

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)
939336	PC 1 WAMU 2003-AR1 A6 CMO 2.732		03/25/2017	PAID ON PRINCIPAL		1,282	1,282	1,157	1,168	.0	114	.0	114	.0	1,282	.0	.0	.0	.6	03/25/2033	1FM
92922F	HL 5 WAMU 2003-S12 1A1 CMO 4.500		03/25/2017	PAID ON PRINCIPAL		44,761	44,761	43,684	44,433	.0	328	.0	328	.0	44,761	.0	.0	.0	.354	11/25/2018	1FM
929227	6Y 7 WAMU 2003-S6 2A3 CMO 4.750		03/25/2017	PAID ON PRINCIPAL		9,523	9,523	9,552	9,494	.0	29	.0	29	.0	9,523	.0	.0	.0	.67	07/25/2018	1FM
92922F	BK 3 WAMU 2003-S7 A1 CMO 4.500		03/25/2017	PAID ON PRINCIPAL		24,717	24,717	24,269	24,571	.0	147	.0	147	.0	24,717	.0	.0	.0	.202	08/25/2018	1FM
92922F	DE 5 WAMU 2003-S8 A2 CMO 5.000		03/25/2017	PAID ON PRINCIPAL		20,900	20,900	21,031	20,834	.0	66	.0	66	.0	20,900	.0	.0	.0	.165	09/25/2018	1FM
93363N	AD 7 WAMU 2006-AR12 1A4 CMO 2.876		03/25/2017	PAID ON PRINCIPAL		27,810	27,810	17,138	11,028	.0	16,782	.0	16,782	.0	27,810	.0	.0	.0	.108	10/25/2036	1FM
93363N	AD 7 WAMU 2006-AR12 1A4 CMO 2.876		03/25/2017	WRITTEN OFF		.0	.822	.506	.326	.0	(2)	.0	(2)	.0	.324	.0	(324)	(324)	.5	10/25/2036	1FM
94984A	AS 9 WFMBS 2006-6 1A17 CMO 5.750		03/25/2017	PAID ON PRINCIPAL		566,365	566,365	533,560	482,486	.0	83,879	.0	83,879	.0	566,365	.0	.0	.0	5.335	05/25/2036	1FM
94984A	AS 9 WFMBS 2006-6 1A17 CMO 5.750		03/25/2017	WRITTEN OFF		.0	17,928	16,890	15,273	.0	(38)	.0	(38)	.0	15,235	.0	(15,235)	(15,235)	.100	05/25/2036	1FM
94980S	AD 7 WFMBS 2006-9 1A4 CMO 6.000		03/25/2017	PAID ON PRINCIPAL		1,018,815	1,018,815	972,270	897,114	.0	121,700	.0	121,700	.0	1,018,815	.0	.0	.0	10.756	08/25/2036	1FM
94985R	AR 3 WFMBS 2007-4 A16 CMO 5.500		03/25/2017	PAID ON PRINCIPAL		70,451	70,451	64,837	57,014	.0	13,437	.0	13,437	.0	70,451	.0	.0	.0	.668	04/25/2037	1FM
94985R	AR 3 WFMBS 2007-4 A16 CMO 5.500		03/25/2017	WRITTEN OFF		.0	4,660	4,289	3,771	.0	(3)	.0	(3)	.0	3,769	.0	(3,769)	(3,769)	.46	04/25/2037	1FM
97652R	AD 9 WIN 2014-3 A4 CMO 3.500		03/20/2017	PAID ON PRINCIPAL		198,589	198,589	199,489	199,126	.0	(537)	.0	(537)	.0	198,589	.0	.0	.0	.910	11/20/2044	1FM
97653B	AC 5 WIN 2015-A A3 CMO 3.500		03/20/2017	PAID ON PRINCIPAL		251,458	251,458	255,348	254,977	.0	(3,519)	.0	(3,519)	.0	251,458	.0	.0	.0	1.114	06/20/2045	1FM
92977Y	BQ 3 WMLT 2005-B 3A1 CMO 3.256		03/20/2017	PAID ON PRINCIPAL		174,483	174,483	136,970	93,893	(0)	80,590	.0	80,590	.0	174,483	.0	.0	.0	.692	10/20/2035	1FM
04624U	AA 9 ACM 2016-1 A1 1.362		03/15/2017	PAID ON PRINCIPAL		184,367	184,367	183,443	183,537	.0	830	.0	830	.0	184,367	.0	.0	.0	.419	05/15/2049	1FM
29429C	AA 3 CGCMT 2016-P3 A1 1.700		03/15/2017	PAID ON PRINCIPAL		432,118	432,118	432,118	432,065	.0	53	.0	53	.0	432,118	.0	.0	.0	1.301	04/15/2049	1FM
23305W	AB 9 DBRR 2011-C32 A3A1 (14 7.457		03/17/2017	PAID ON PRINCIPAL		8,191,667	8,191,667	8,196,147	8,176,824	.0	14,843	.0	14,843	.0	8,191,667	.0	.0	.0	45.401	06/17/2049	1FE
23305X	AA 9 DBUBS 2011-LC2A A1 (14 3.527		03/10/2017	PAID ON PRINCIPAL		52,357	52,357	52,878	52,554	.0	(197)	.0	(197)	.0	52,357	.0	.0	.0	.323	07/10/2044	1FM
46590K	AA 2 JPMCC 2015-JP1 A1 1.949		03/15/2017	PAID ON PRINCIPAL		400,521	400,521	401,929	401,613	.0	(1,092)	.0	(1,092)	.0	400,521	.0	.0	.0	1.371	01/15/2049	1FM
61761Q	AB 9 MSBAM 2013-C8 A2 1.689		03/15/2017	PAID ON PRINCIPAL		147,024	147,024	147,346	147,183	.0	(159)	.0	(159)	.0	147,024	.0	.0	.0	.427	12/15/2048	1FM
61760R	BA 9 MSC 2011-C3 A3 4.054		03/15/2017	PAID ON PRINCIPAL		192,403	192,403	194,320	192,850	.0	(447)	.0	(447)	.0	192,403	.0	.0	.0	1.363	07/15/2049	1FM
95000G	AW 4 WFCM 2016-BNK1 A1 1.321		03/15/2017	PAID ON PRINCIPAL		93,099	93,099	93,098	93,095	.0	4	.0	4	.0	93,099	.0	.0	.0	.213	08/15/2049	1FE
92890N	AT 6 WFRBS 2012-C10 A2 1.765		03/15/2017	PAID ON PRINCIPAL		1,796,661	1,796,661	1,805,364	1,802,009	.0	(5,348)	.0	(5,348)	.0	1,796,661	.0	.0	.0	3.985	12/15/2045	1FE
92890F	AQ 9 WFRBS 2014-C20 A1 1.283		03/15/2017	PAID ON PRINCIPAL		598,762	598,762	594,903	595,983	.0	2,779	.0	2,779	.0	598,762	.0	.0	.0	1.338	05/15/2047	1FM
02006W	AC 3 ALLYA 2014-2 A3 1.250		03/15/2017	PAID ON PRINCIPAL		2,251,379	2,251,379	2,251,469	2,251,426	.0	(47)	.0	(47)	.0	2,251,379	.0	.0	.0	4.626	04/15/2019	1FE
02006V	AC 5 ALLYA 2014-3 A3 1.280		03/15/2017	PAID ON PRINCIPAL		549,577	549,577	550,328	549,988	.0	(411)	.0	(411)	.0	549,577	.0	.0	.0	1.160	06/17/2019	1FE
02006Y	AC 9 ALLYA 2015-1 A3 1.390		03/15/2017	PAID ON PRINCIPAL		768,443	768,443	768,893	768,891	.0	(449)	.0	(449)	.0	768,443	.0	.0	.0	2.353	09/16/2019	1FE
14313N	AD 4 CARMX 2013-3 A4 1.490		03/15/2017	PAID ON PRINCIPAL		1,966,025	1,966,025	1,973,363	1,969,574	.0	(3,549)	.0	(3,549)	.0	1,966,025	.0	.0	.0	4.839	01/15/2019	1FE
14313X	AH 3 CARMX 2015-4 A2B 1.512		03/15/2017	PAID ON PRINCIPAL		511,683	511,683	512,622	512,349	.0	(666)	.0	(666)	.0	511,683	.0	.0	.0	1.161	04/15/2019	1FE
14314M	AH 6 CARMX 2016-2 A2B 1.382		03/15/2017	PAID ON PRINCIPAL		1,015,057	1,015,057	1,016,801	1,016,294	.0	(1,238)	.0	(1,238)	.0	1,015,057	.0	.0	.0	2.067	06/17/2019	1FE
22237S	AC 1 CPMH 2007-1 A3 (144A) 5.593		03/15/2017	PAID ON PRINCIPAL		149,587	149,587	153,140	149,486	.0	102	.0	102	.0	149,587	.0	.0	.0	1.564	07/15/2037	4AM
13056W	AD 7 CRART 2014-1 A4 1.480		03/15/2017	PAID ON PRINCIPAL		881,830	881,830	882,760	882,755	.0	(925)	.0	(925)	.0	881,830	.0	.0	.0	2.147	08/15/2019	1FE
13056M	AC 1 CRART 2015-2 A3 1.310		03/15/2017	PAID ON PRINCIPAL		1,056,026	1,056,026	1,055,696	1,055,698	.0	328	.0	328	.0	1,056,026	.0	.0	.0	2.300	08/15/2019	1FE
31679M	AD 8 FITAT 2014-3 A3 .960		03/15/2017	PAID ON PRINCIPAL		389,403	389,403	388,369	388,862	.0	541	.0	541	.0	389,403	.0	.0	.0	.614	03/15/2019	1FE
34530G	AD 4 FORDO 2013-D A3 .670		01/15/2017	PAID ON PRINCIPAL		225,889	225,889	225,713	225,878	.0	11	.0	11	.0	225,889	.0	.0	.0	1.426	04/15/2018	1FE
34530K	AB 9 FORDO 2014-B A3 .900		03/15/2017	PAID ON PRINCIPAL		2,370,807	2,370,807	2,370,475	2,370,714	.0	93	.0	93	.0	2,370,807	.0	.0	.0	3.494	10/15/2018	1FE
393505	F5 6 GT 1998-4 A6 6.530		03/01/2017	PAID ON PRINCIPAL		52,749	52,749	54,365	52,749	.0	.0	.0	.0	.0	52,749	.0	.0	.0	.585	04/01/2030	3AM
44890Q	AD 5 HART 2013-C A4 1.550		03/15/2017	PAID ON PRINCIPAL		5,701,685	5,701,685	5,717,944	5,711,501	.0	(9,815)	.0	(9,815)	.0	5,701,685	.0	.0	.0	14.566	03/15/2019	1FE
44890W	AC 4 HART 2015-A A3 1.050		03/15/2017	PAID ON PRINCIPAL		1,998,836	1,998,836	1,998,701	1,998,740	.0	97	.0	97	.0	1,998,836	.0	.0	.0	3.459	04/15/2019	1FE
41284A	AD 0 HDMOT 2014-1 A3 1.100		03/15/2017	PAID ON PRINCIPAL		2,821,002	2,821,002	2,816,743	2,818,929	.0	2,072	.0	2,072	.0	2,821,002	.0	.0	.0	5.153	09/15/2019	1FE
525170	BD 7 LMH 1998-1 2A1 6.545		03/15/2017	PAID ON PRINCIPAL		215,402	215,402	206,183	181,400	.0	34,002	.0	34,002	.0	215,402	.0	.0	.0	2.375	07/15/2028	4AM

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)
525170	BD 7 LMH 1998-1 2A1 6.545		03/15/2017	WRITTEN OFF		0	2,293	2,195	1,931	0	(2)	0	(2)	0	1,929	0	(1,929)	(1,929)	25	07/15/2028	4AM
654748	AD 4 NAROT 2013-A A4 .750		03/15/2017	PAID ON PRINCIPAL		1,033,731	1,033,731	1,032,278	1,033,375	0	356	0	356	0	1,033,731	0	0	0	1,274	07/15/2019	1FE
674135	CP 1 OAK 1997-C B1 7.450		03/15/2017	WRITTEN OFF		0	130,693	73,841	107,943	0	(56)	0	(56)	0	107,887	0	(107,887)	(107,887)	6,561	11/15/2027	6FE
89231M	AD 7 TAOT 2014-A A4 1.180		03/15/2017	PAID ON PRINCIPAL		1,121,977	1,121,977	1,123,467	1,122,897	0	(920)	0	(920)	0	1,121,977	0	0	0	3,310	06/17/2019	1FE
87226Q	AD 9 TCFAT 2015-1A A3 (144A) 1.490		03/15/2017	PAID ON PRINCIPAL		1,331,071	1,331,071	1,331,955	1,331,494	0	(422)	0	(422)	0	1,331,071	0	0	0	3,290	12/16/2019	1FE
92887F	AC 5 VFET 2014-1A A3 (144A) .820		03/15/2017	PAID ON PRINCIPAL		1,760,426	1,760,426	1,757,526	1,759,260	0	1,165	0	1,165	0	1,760,426	0	0	0	2,305	04/16/2018	1FE
92887J	AB 9 VFET 2016-1A A2 (144A) 1.440		03/15/2017	PAID ON PRINCIPAL		1,020,832	1,020,832	1,023,182	1,022,401	0	(1,569)	0	(1,569)	0	1,020,832	0	0	0	2,382	10/15/2018	1FE
98160Q	AD 4 WOART 2014-B A3 1.140		03/15/2017	PAID ON PRINCIPAL		2,462,161	2,462,161	2,463,191	2,462,862	0	(701)	0	(701)	0	2,462,161	0	0	0	4,565	01/15/2020	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					226,787,272	225,069,362	225,739,708	223,091,331	187,811	2,203,547	0	2,391,358	0	225,482,689	0	1,304,583	1,304,583	3,392,168	XXX	XXX
8399997	Total - Bonds - Part 4					651,918,450	650,200,540	667,828,935	648,576,679	187,811	1,849,378	0	2,037,189	0	650,613,868	0	1,304,583	1,304,583	11,394,119	XXX	XXX
8399999	Total - Bonds					651,918,450	650,200,540	667,828,935	648,576,679	187,811	1,849,378	0	2,037,189	0	650,613,868	0	1,304,583	1,304,583	11,394,119	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
02077Y	10 9 ALPHA NAT RES HLDGS INC		01/31/2017	DIRECT WITH COMPANY		9,268,000	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U
03634H	10 0 ANR INC		01/31/2017	DIRECT WITH COMPANY		9,268,000	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U
21241B	10 0 CONTURA ENERGY INC		01/31/2017	DIRECT WITH COMPANY		661,000	0	0	46,931	(46,931)	0	0	(46,931)	0	0	0	0	0	0	XXX	L
21241B	11 8 CONTURA ENERGY INC WARRANTS		01/31/2017	DIRECT WITH COMPANY		1,072,000	0	0	0	0	0	0	0	0	0	0	0	0	0	XXX	U
99C001	18 9 WA MUT PIERS UNITS		02/01/2017	DIRECT WITH COMPANY		3,907	0	0	0	0	0	0	0	0	0	0	3,907	3,907	0	XXX	U
9099999	Total - Common Stocks - Industrial and Miscellaneous					3,907	0	0	46,931	(46,931)	0	0	(46,931)	0	0	0	3,907	3,907	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					3,907	0	0	46,931	(46,931)	0	0	(46,931)	0	0	0	3,907	3,907	0	XXX	XXX
9799999	Total - Common Stocks					3,907	0	0	46,931	(46,931)	0	0	(46,931)	0	0	0	3,907	3,907	0	XXX	XXX
9899999	Total - Preferred and Common Stocks					3,907	0	0	46,931	(46,931)	0	0	(46,931)	0	0	0	3,907	3,907	0	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks					651,922,357	650,200,540	667,828,935	648,623,610	140,880	1,849,378	0	1,990,258	0	650,613,868	0	1,308,489	1,308,489	11,394,119	XXX	XXX

QE05.13

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 4.

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
U.S. Government - Issuer Obligations						
	REPO- BNP A TREASURY		1.....	.....13,367,157	.....13,367,157	04/03/2017.....
	REPO- CITIBANK A TREASURY.....		1.....	.....95,463	.....95,463	04/03/2017.....
	REPO- DAIWA A TREASURY.....		1.....	.....13,367,157	.....13,367,157	04/03/2017.....
	REPO- ROYAL A TREASURY.....		1.....	.....13,367,157	.....13,367,157	04/03/2017.....
0199999.	U.S. Government - Issuer Obligations.....			.....40,196,934	.....40,196,934	XXX
0599999.	Total - U.S. Government.....			.....40,196,934	.....40,196,934	XXX
6199999.	Total - Issuer Obligations.....			.....40,196,934	.....40,196,934	XXX
6699999.	Subtotal - Bonds.....			.....40,196,934	.....40,196,934	XXX
9999999.	Totals.....			.....40,196,934	.....40,196,934	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....3,699,445 Book/Adjusted Carrying Value \$.....3,699,445
- Average balance for the year: Fair Value \$.....43,314,535 Book/Adjusted Carrying Value \$.....43,314,535
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....40,196,934 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A. - IL.....	Chicago,IL.....	.....0.000	.....0	.....0	.....(1,005,825)	.....0	.....0	XXX
Bank of America, N.A. - NC.....	Charlotte,NC.....	.....0.000	.....0	.....0	.....9,357,524	.....11,931,439	.....6,519,192	XXX
Bank of America, N.A. - TX.....	Dallas,TX.....	.....0.000	.....0	.....0	.....(11,530,355)	.....(12,248,015)	.....(12,640,124)	XXX
Bank of America, N.A.....	Charlotte,NC.....	.....0.000	.....0	.....0	.....1,656,135	.....1,886,595	.....1,808,112	XXX
Bank of America, N.A.....	Hartford,CT.....	.....0.000	.....0	.....0	.....(3,958,049)	.....(43,953,205)	.....(10,745,909)	XXX
Bank of New York Mellon.....	New York,NY.....	.....0.000	.....0	.....0	.....5,100	.....5,100	.....5,100	XXX
Bank of New York.....	New York,NY.....	.....0.000	.....0	.....0	.....2,990,361	.....893,010	.....936,538	XXX
Citibank, N.A. - NY.....	New York,NY.....	.....0.000	.....0	.....0	.....8,609,717	.....14,290,497	.....4,264,323	XXX
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....(607,033,477)	.....(601,195,500)	.....(602,886,494)	XXX
Citibank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....8,143	.....8,153	.....7,733	XXX
First National Bank of Anchorage.....	Anchorage,AK.....	.....0.000	.....0	.....0	.....25,000	.....25,000	.....25,000	XXX
JP Morgan Chase Bank, N.A. - IL.....	Chicago,IL.....	.....0.000	.....0	.....0	.....(4,205,091)	.....(4,984,657)	.....1,977,460	XXX
JP Morgan Chase Bank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....(16,523,714)	.....(18,953,581)	.....18,326,238	XXX
JP Morgan Chase Bank, NA - TX.....	Houston,TX.....	.....0.000	.....0	.....0	.....996,872	.....996,872	.....996,872	XXX
The Bank of New York Mellon.....	Pittsburgh,PA.....	.....0.000	.....0	.....0	.....5,000	.....12,132	.....20,549	XXX
The Northern Trust Company.....	Chicago,IL.....	.....0.000	.....0	.....0	.....235,868	.....381,046	.....278,530	XXX
US Bank Corp.....	Minneapolis,MN.....	.....0.000	.....0	.....0	.....1,340,736	.....1,984,352	.....717,531	XXX
US Bank Corp.....	St. Paul,MN.....	.....0.000	.....0	.....0	.....65,933	.....67,913	.....0	XXX
Wells Fargo Bank, N.A.....	Jacksonville,FL.....	.....0.000	.....0	.....0	.....13,547,277	.....13,501,084	.....12,182,371	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(605,412,845)	.....(635,351,764)	.....(578,206,978)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(605,412,845)	.....(635,351,764)	.....(578,206,978)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(605,412,845)	.....(635,351,764)	.....(578,206,978)	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
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations							
JOHNS HOPKINS UNIVERSITY A.....		03/07/2017.....	.....0.640	04/06/2017.....	.....13,961,000	.....5,875	.....0
UNIVERSITY OF VIRGINIA S03-A.....		02/02/2017.....	.....0.720	04/06/2017.....	.....20,000,000	.....22,488	.....0
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					.....33,961,000	.....28,363	.....0
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					.....33,961,000	.....28,363	.....0
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					.....33,961,000	.....28,363	.....0
8399999. Subtotals - Bonds.....					.....33,961,000	.....28,363	.....0
8699999. Total - Cash Equivalents.....					.....33,961,000	.....28,363	.....0

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	146	0	0	59,104
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	8,327	8,327	0	0	25	0	0	75,333
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	228	0	0	388,186
11. Georgia.....GA	0	0	0	0	33	0	0	384,200
12. Hawaii.....HI	0	0	0	0	(69)	0	0	4,323
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	11	0	0	60,113
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	1	0	0	807
21. Maryland.....MD	0	0	0	0	18	0	0	11,626
22. Massachusetts.....MA	0	0	0	0	46	0	0	87,122
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	42	0	0	145,287
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	30	0	0	87,392
30. New Hampshire.....NH	0	0	0	0	3	0	0	6,012
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	31	0	0	127,976
33. New York.....NY	0	0	0	0	2,048	0	0	1,196,849
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	64	0	0	50,212
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	41	0	0	33,373
39. Pennsylvania.....PA	0	0	17,500	1	(12,500)	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	21	0	0	32,486
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	59	0	0	112,710
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	19	0	0	19,984
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	8,327	8,327	17,500	1	(9,704)	0	0	2,883,094

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	125	0	0	138,684
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	0
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	11	0	0	63,947
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	(379)	0	0	104,461
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	7	0	0	19,920
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	(236)	0	0	327,012

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

	1	2	Direct Losses Paid		5	Direct Losses Unpaid		8
			3	4		6	7	
States, Etc.	Direct Premiums Written	Direct Premiums Earned	Amount	Number of Claims	Direct Losses Incurred	Amount Reported	Number of Claims	Direct Losses Incurred But Not Reported
1. Alabama.....AL	0	0	0	0	16	0	0	6,421
2. Alaska.....AK	0	0	0	0	27	0	0	9,666
3. Arizona.....AZ	0	0	0	0	9	0	0	9,483
4. Arkansas.....AR	0	0	0	0	68	0	0	34,269
5. California.....CA	0	0	0	0	169	0	0	185,102
6. Colorado.....CO	0	0	0	0	118	0	0	178,509
7. Connecticut.....CT	0	0	0	0	140	0	0	426,887
8. Delaware.....DE	0	0	0	0	15	0	0	10,275
9. District of Columbia.....DC	0	0	0	0	11	0	0	9,763
10. Florida.....FL	0	0	0	0	29	0	0	49,453
11. Georgia.....GA	0	0	0	0	214	0	0	2,482,965
12. Hawaii.....HI	0	0	0	0	(16)	0	0	975
13. Idaho.....ID	0	0	0	0	18	0	0	22,994
14. Illinois.....IL	0	0	0	0	544	0	0	289,710
15. Indiana.....IN	0	0	0	0	5	0	0	29,290
16. Iowa.....IA	0	0	0	0	37	0	0	48,830
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	77	0	0	67,663
19. Louisiana.....LA	0	0	0	0	(7)	0	0	292,809
20. Maine.....ME	0	0	0	0	4	0	0	5,698
21. Maryland.....MD	0	0	0	0	61	0	0	38,058
22. Massachusetts.....MA	0	0	0	0	153	0	0	291,669
23. Michigan.....MI	0	0	0	0	404	0	0	295,980
24. Minnesota.....MN	0	0	0	0	31	0	0	104,347
25. Mississippi.....MS	0	0	0	0	17	0	0	22,054
26. Missouri.....MO	0	0	0	0	107	0	0	99,945
27. Montana.....MT	0	0	0	0	12	0	0	31,238
28. Nebraska.....NE	0	0	0	0	13	0	0	13,920
29. Nevada.....NV	0	0	0	0	7	0	0	21,205
30. New Hampshire.....NH	0	0	0	0	15	0	0	25,140
31. New Jersey.....NJ	0	0	0	0	160	0	0	191,643
32. New Mexico.....NM	0	0	0	0	27	0	0	109,897
33. New York.....NY	0	0	0	0	2,366	0	0	1,382,567
34. North Carolina.....NC	0	0	0	0	71	0	0	73,949
35. North Dakota.....ND	0	0	0	0	0	0	0	11,424
36. Ohio.....OH	0	0	0	0	415	0	0	327,323
37. Oklahoma.....OK	0	0	0	0	9	0	0	43,077
38. Oregon.....OR	0	0	0	0	42	0	0	34,597
39. Pennsylvania.....PA	0	0	0	0	383	0	0	384,624
40. Rhode Island.....RI	0	0	0	0	119	0	0	14,659
41. South Carolina.....SC	0	0	0	0	36	0	0	41,552
42. South Dakota.....SD	0	0	0	0	4	0	0	67,554
43. Tennessee.....TN	0	0	0	0	182	0	0	132,988
44. Texas.....TX	0	0	0	0	9,666	0	0	511,610
45. Utah.....UT	0	0	0	0	28	0	0	44,495
46. Vermont.....VT	0	0	0	0	37	0	0	75,827
47. Virginia.....VA	0	0	0	0	9	0	0	16,249
48. Washington.....WA	0	0	0	0	341	0	0	295,716
49. West Virginia.....WV	0	0	0	0	75	0	0	219,998
50. Wisconsin.....WI	0	0	0	0	71	0	0	76,092
51. Wyoming.....WY	0	0	0	0	0	0	0	15,211
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	16,339	0	0	9,175,370

DETAILS OF WRITE-INS

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

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

**Overflow Page
NONE**



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended March 31, 2017

NAIC Group Code.....3548

NAIC Company Code.....25658

Company Name: THE TRAVELERS INDEMNITY COMPANY

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

1. Monoline Policies

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

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes No
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes No
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
- 2.31 Amount quantified: \$.....51,505
- 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