

QUARTERLY STATEMENT

AS OF JUNE 30, 2017

OF THE CONDITION AND AFFAIRS OF THE

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

NAIC Group Code **3548** **3548** NAIC Company Code **24767** Employer's ID Number **41-0406690**
(Current Period) (Prior Period)

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

INCORPORATED/ORGANIZED, APRIL 20, 1925

COMMENCED BUSINESS, APRIL 22, 1925

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: **385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911**
Internet Website Address: **www.travelers.com**
Statutory Statement Contact: **Michael J. Doody (860) 277-3966**
Annual.Statement.Contact@travelers.com (860) 277-7002
(E-Mail Address) (Fax Number)

OFFICERS

Name	Title	Name	Title
1. BRIAN WILLIAM MacLEAN	Chairman, President & Chief Executive Officer	MARIA OLIVO	Executive Vice President, Strategic Development & Treasurer
2. JAY STEVEN BENET	Vice Chairman & Chief Financial Officer	KENNETH FRANKLIN SPENCE, III	Executive Vice President & General Counsel
3. WILLIAM HERBERT HEYMAN	Vice Chairman & Chief Investment Officer	DOUGLAS KEITH BELL	Senior Vice President, Accounting Policy
4. AVROHOM YAAKOV KESS	Vice Chairman & Chief Legal Officer	DOUGLAS KENNETH RUSSELL	Senior Vice President & Corporate Controller
5. ANDY FRANCIS BESSETTE	Executive Vice President & Chief Administrative Officer	SCOTT WILLIAM RYNDA	Senior Vice President, Corporate Tax
6. # BRUCE RICHARD JONES	Executive Vice President, Enterprise Risk Management & Chief Risk Officer	RENÉE HELOU DAVIS	Vice President & Chief Corporate Actuary
7. MADELYN JOSEPH LANKTON	Executive Vice President & Chief Information Officer, Enterprise Operations and eBusiness	WENDY CONSTANCE SKJERVEN ...	Vice President, Corporate Secretary & Group General Counsel

DIRECTORS

JAY STEVEN BENET
WILLIAM HERBERT HEYMAN

BRIAN WILLIAM MacLEAN
KENNETH FRANKLIN SPENCE, III

GREGORY CHESHIRE TOCZYDLOWSKI

STATE OF MINNESOTA

COUNTY OF RAMSEY

} 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.

Brian W MacLean

Wendy C. Skjerven

Douglas K. Russell

Brian W. MacLean

Wendy C. Skjerven

Douglas K. Russell

President

Secretary

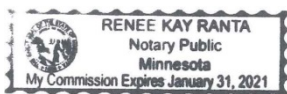
Controller

Subscribed and sworn to before me this

20th day of July, 2017

Renée Kay Ranta

Notary Public



a. Is this an original filing? Yes No

b. If no: 1. State the amendment number
2. Date filed
3. Number of pages attached

Yes No

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	11,624,460,102	0	11,624,460,102	11,463,198,501
2. Stocks:				
2.1 Preferred stocks.....	1,195,000	0	1,195,000	1,195,000
2.2 Common stocks.....	2,386,014,152	13,509,858	2,372,504,294	2,336,626,889
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	28,534,257	0	28,534,257	37,992,363
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	734,201,059	0	734,201,059	729,646,176
4.3 Properties held for sale (less \$.....0 encumbrances).....	8,063,023	0	8,063,023	18,151,427
5. Cash (\$.....32,827,157), cash equivalents (\$.....14,591,234) and short-term investments (\$.....393,183,412).....	440,601,804	0	440,601,804	682,742,357
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	816,375,554	42,850,295	773,525,259	747,701,431
9. Receivables for securities.....	3,062,090	0	3,062,090	25,451,138
10. Securities lending reinvested collateral assets.....	149,163,619	0	149,163,619	178,994,193
11. Aggregate write-ins for invested assets.....	(152,150)	0	(152,150)	(64,785)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	16,191,518,508	56,360,153	16,135,158,355	16,221,634,689
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	108,187,116	0	108,187,116	110,462,307
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	733,503,152	43,434,556	690,068,596	652,490,362
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....29,742,482 earned but unbilled premiums).....	1,249,566,071	5,965,036	1,243,601,035	1,134,897,186
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	21,847,699	1,673,871	20,173,829	15,847,005
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	33,666,635	0	33,666,635	35,762,529
16.2 Funds held by or deposited with reinsured companies.....	5,711,514	0	5,711,514	7,199,397
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	0	0	0	0
18.2 Net deferred tax asset.....	414,057,621	106,013,222	308,044,399	303,825,019
19. Guaranty funds receivable or on deposit.....	(268,562)	0	(268,562)	37,189
20. Electronic data processing equipment and software.....	38	0	38	113
21. Furniture and equipment, including health care delivery assets (\$.....0).....	14,576,257	14,576,257	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.....	19,116,979	0	19,116,979	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	85,094,630	2,587,405	82,507,225	76,515,709
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	18,876,577,657	230,610,499	18,645,967,158	18,558,671,505
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	18,876,577,657	230,610,499	18,645,967,158	18,558,671,505

DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(152,150)	0	(152,150)	(64,785)
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	(152,150)	0	(152,150)	(64,785)
2501. COLI supplemental benefits trust.....	20,696,101	0	20,696,101	20,262,170
2502. Real estate operating fund.....	18,980,739	983,232	17,997,507	17,797,166
2503. Equities and deposits in pools and associations.....	13,822,457	0	13,822,457	10,355,049
2598. Summary of remaining write-ins for Line 25 from overflow page.....	31,595,333	1,604,173	29,991,160	28,101,324
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	85,094,630	2,587,405	82,507,225	76,515,709

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,138,757,322).....	7,638,865,933	7,498,180,997
2. Reinsurance payable on paid losses and loss adjustment expenses.....	311,986,155	280,829,710
3. Loss adjustment expenses.....	1,782,549,148	1,789,419,482
4. Commissions payable, contingent commissions and other similar charges.....	118,629,848	169,365,070
5. Other expenses (excluding taxes, licenses and fees).....	121,342,047	164,897,962
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	80,424,051	91,822,432
7.1 Current federal and foreign income taxes (including \$....(36,175,070) on realized capital gains (losses)).....	1,890,818	8,972,585
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$....172,000,083 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).....	2,628,055,323	2,494,094,671
10. Advance premium.....	1,150	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	15,040,947	13,111,486
12. Ceded reinsurance premiums payable (net of ceding commissions).....	66,811,096	51,725,725
13. Funds held by company under reinsurance treaties.....	2,250,393	2,247,398
14. Amounts withheld or retained by company for account of others.....	25,098,087	28,140,980
15. Remittances and items not allocated.....	19,215,776	19,688,981
16. Provision for reinsurance (including \$....4,236,833 certified).....	17,948,938	17,948,938
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	75,189,812	84,444,135
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	52,733,685
20. Derivatives.....	0	0
21. Payable for securities.....	40,912,900	3,696,852
22. Payable for securities lending.....	149,163,619	178,994,193
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	46,710,803	50,124,880
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	13,142,086,844	13,000,440,163
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	13,142,086,844	13,000,440,163
29. Aggregate write-ins for special surplus funds.....	15,556,575	17,537,357
30. Common capital stock.....	20,000,000	20,000,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	3,238,382,533	3,238,382,533
35. Unassigned funds (surplus).....	2,229,941,207	2,282,311,453
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	5,503,880,315	5,558,231,343
38. Totals (Page 2, Line 28, Col. 3).....	18,645,967,158	18,558,671,505

DETAILS OF WRITE-INS

2501. Other liabilities.....	43,120,000	43,120,000
2502. Investment real estate liability.....	18,896,290	23,265,986
2503. Retroactive reinsurance reserve assumed.....	300,407	300,786
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(15,605,894)	(16,561,893)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	46,710,803	50,124,880
2901. Special surplus from retroactive reinsurance.....	15,556,575	16,537,357
2902. Guaranty surplus fund.....	0	1,000,000
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	15,556,575	17,537,357
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....216,157,741).....	215,510,839	247,966,334	472,026,606
1.2 Assumed..... (written \$.....2,851,166,911).....	2,725,522,830	2,606,822,626	5,313,683,055
1.3 Ceded..... (written \$.....179,054,996).....	183,265,380	210,012,551	400,094,125
1.4 Net..... (written \$.....2,888,269,657).....	2,757,768,290	2,644,776,409	5,385,615,536
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,647,373,842):			
2.1 Direct.....	111,176,952	114,392,575	184,551,303
2.2 Assumed.....	1,557,113,413	1,334,024,498	2,733,704,895
2.3 Ceded.....	86,657,977	27,780,006	112,011,956
2.4 Net.....	1,581,632,388	1,420,637,067	2,806,244,242
3. Loss adjustment expenses incurred.....	299,082,517	289,600,766	631,013,121
4. Other underwriting expenses incurred.....	843,467,640	828,606,874	1,659,688,242
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,724,182,545	2,538,844,707	5,096,945,606
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	33,585,745	105,931,702	288,669,930
INVESTMENT INCOME			
9. Net investment income earned.....	260,382,296	251,590,705	1,121,667,398
10. Net realized capital gains (losses) less capital gains tax of \$.....13,407,139.....	17,356,240	8,703,511	(5,033,151)
11. Net investment gain (loss) (Lines 9 + 10).....	277,738,536	260,294,216	1,116,634,247
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....1,271,717 amount charged off \$.....6,085,184).....	(4,813,468)	(4,177,008)	(9,568,661)
13. Finance and service charges not included in premiums.....	9,703,374	9,250,332	18,705,375
14. Aggregate write-ins for miscellaneous income.....	1,079,380	142,114	(498,026)
15. Total other income (Lines 12 through 14).....	5,969,286	5,215,438	8,638,688
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	317,293,568	371,441,356	1,413,942,865
17. Dividends to policyholders.....	5,735,495	4,513,039	10,679,857
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	311,558,073	366,928,317	1,403,263,007
19. Federal and foreign income taxes incurred.....	66,169,530	91,682,712	203,825,992
20. Net income (Line 18 minus Line 19) (to Line 22).....	245,388,543	275,245,605	1,199,437,015
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	5,558,231,343	5,563,272,481	5,563,272,481
22. Net income (from Line 20).....	245,388,543	275,245,605	1,199,437,015
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....(4,921,647).....	80,155,906	136,046,639	(339,525,361)
25. Change in net unrealized foreign exchange capital gain (loss).....	10,987,420	17,668,450	9,217,908
26. Change in net deferred income tax.....	(8,399,712)	(7,773,250)	(25,436,479)
27. Change in nonadmitted assets.....	13,516,814	6,269,567	14,705,994
28. Change in provision for reinsurance.....	0	0	(5,440,215)
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(396,000,000)	(349,000,000)	(858,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(54,351,028)	78,457,011	(5,041,138)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,503,880,315	5,641,729,492	5,558,231,343
DETAILS OF WRITE-INS			
0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	885,684	462,286	1,675,862
1402. Change in COLI cash values.....	593,150	187,881	457,340
1403. Fines and penalties of regulatory authorities.....	58,436	(56,591)	(94,244)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(457,890)	(451,462)	(2,536,984)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	1,079,380	142,114	(498,026)
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	2,751,335,105	2,650,969,540	5,409,947,210
2. Net investment income.....	305,203,270	286,890,992	1,199,728,017
3. Miscellaneous income.....	5,969,286	5,215,438	8,638,688
4. Total (Lines 1 through 3).....	3,062,507,661	2,943,075,970	6,618,313,915
5. Benefit and loss related payments.....	1,406,207,229	1,314,107,601	2,700,644,495
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,252,545,621	1,208,804,705	2,224,983,430
8. Dividends paid to policyholders.....	3,806,033	3,340,050	9,502,675
9. Federal and foreign income taxes paid (recovered) net of \$..... 1,949,864 tax on capital gains (losses).....	86,658,436	138,673,680	249,008,915
10. Total (Lines 5 through 9).....	2,749,217,320	2,664,926,035	5,184,139,514
11. Net cash from operations (Line 4 minus Line 10).....	313,290,342	278,149,935	1,434,174,401
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	871,090,569	690,959,698	1,709,082,449
12.2 Stocks.....	74,895,957	20,929,263	45,312,987
12.3 Mortgage loans.....	0	53,647,871	53,647,871
12.4 Real estate.....	33,397,337	4,137,473	4,125,233
12.5 Other invested assets.....	45,781,857	70,313,715	142,648,042
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	(32,183)	(39,944)	(71,424)
12.7 Miscellaneous proceeds.....	89,435,670	99,779,623	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,114,569,207	939,727,698	1,954,745,157
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,054,315,303	1,388,497,462	2,710,771,900
13.2 Stocks.....	40,269,841	19,635,347	41,185,669
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	26,837,779	14,002,968	37,593,700
13.5 Other invested assets.....	43,633,305	60,303,208	122,470,709
13.6 Miscellaneous applications.....	0	18,063,356	98,480,932
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,165,056,228	1,500,502,341	3,010,502,911
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(50,487,022)	(560,774,642)	(1,055,757,754)
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.....	396,000,000	349,000,000	858,000,000
16.6 Other cash provided (applied).....	(108,943,873)	(115,922,935)	76,098,717
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(504,943,873)	(464,922,935)	(781,901,283)
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).....	(242,140,553)	(747,547,642)	(403,484,636)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	682,742,357	1,086,226,993	1,086,226,993
19.2 End of period (Line 18 plus Line 19.1).....	440,601,804	338,679,351	682,742,357
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bonds.....	6,965,900	12,481,033	31,377,156
20.0002 Exchange of stock.....	3,189,391	727,320	882,531
20.0003 Interest payment received in securities.....	932,051	1,019,303	2,015,524
20.0004 Stock distribution from limited partnership.....	0	2,681,425	8,068,790

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

A. Accounting Practices:

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

	SSAP #	F/S Page	F/S Line #	June 30, 2017	December 31, 2016
<u>Net Income</u>					
1. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	\$ 245,388,543	\$ 1,199,437,015
2. State Prescribed Practices that is an increase/(decrease) from NAIC SAP				-	-
3. State Permitted Practices that is an increase/(decrease) from NAIC SAP				-	-
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 245,388,543</u>	<u>\$ 1,199,437,015</u>
<u>Surplus</u>					
5. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	\$ 5,503,880,315	\$ 5,558,231,343
6. State Prescribed Practices that is an increase/(decrease) from NAIC SAP				-	-
7. State Permitted Practices that is an increase/(decrease) from NAIC SAP				-	-
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 5,503,880,315</u>	<u>\$ 5,558,231,343</u>

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

No significant change.

C. Accounting Policy:

No significant change.

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

D. Going Concern:

Not applicable.

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

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

- (2) Not applicable.

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

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:			
	1. Less than 12 Months	\$	2,853,403
	2. 12 Months or Longer	\$	150,109
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	\$	278,209,648
	2. 12 Months or Longer	\$	19,053,882

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

E. Repurchase Agreements and/or Securities Lending Transactions:

No significant change.

(3)b. Not applicable.

F. Real Estate:

No significant change.

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

No significant change.

H. Restricted Assets:

No significant change.

I. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

J. Offsetting and Netting of Assets and Liabilities:

Not applicable.

K. Structured Notes:

No significant change.

L. 5* Securities:

No significant change.

M. Short Sales:

No significant change.

N. Prepayment Penalty and Acceleration Fees:

No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 11 – Debt

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

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

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

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

Through June 30, 2017, the Company paid ordinary dividends totaling \$396 million to its parent company, The Travelers Companies, Inc., as follows:

(in millions)	<u>Ordinary</u>	<u>Extraordinary</u>	<u>Total</u>
March 20, 2017	\$ 263	\$ -	\$ 263
June 20, 2017	133	-	133

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

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

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

No significant change.

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

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 20 – Fair Value Measurements

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

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

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

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	\$ 2,250,000	\$ 98,614,296	\$ -	\$ 100,864,296
Common stock				
Industrial and miscellaneous	335,085,010	-	2,132,852	337,217,862
Total securities at fair value	\$ 337,335,010	\$ 98,614,296	\$ 2,132,852	\$ 438,082,158

At June 30, 2017, the Company also holds Level 2 U.S. special revenue bonds and Level 3 nonredeemable preferred stock, both measured and reported at their fair value of \$0.

Industrial and miscellaneous bonds in the amount of \$500,000 transferred from Level 1 to Level 2 due to the absence of any quoted market price at the end of the quarter. Transfers between Levels are recognized at the end of the period.

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

Description	Beginning Balance at 4/1/2017	Transfers into Level 3	Transfers out of Level 3	Total gains & (losses) included in Net Income	Total gains & (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance at 6/30/2017
Common stock	\$ 2,157,284	\$ -	\$ -	\$ -	\$(24,432)	\$ -	\$ -	\$ -	\$ -	\$ 2,132,852

(3) Not applicable.

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

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

(5) Not applicable.

B. Not applicable.

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

(At June 30, 2017)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Description						
Cash equivalents	\$ 14,591,234	\$ 14,591,234	-	\$ 14,591,234	-	-
Short term bonds	393,183,412	393,183,412	80,239,847	312,943,565	-	-
Long term bonds	11,901,724,857	11,624,460,102	535,608,986	11,359,507,915	6,607,956	-
Preferred stock	1,979,000	1,195,000	1,979,000	-	-	-
Common stock	337,217,862	337,217,862	335,085,010	-	2,132,852	-

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

D. Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

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

NOTES TO FINANCIAL STATEMENTS

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

A – E. Retrospective Premiums:

No significant change.

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

Not applicable.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from December 31, 2016 to June 30, 2017, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$71,645,000, resulting from better than expected loss and defense and cost containment development primarily in the workers' compensation, commercial multiple peril, other liability – occurrence and products liability – occurrence lines (excluding environmental reserves). This favorable development was partially offset by unfavorable development for environmental reserves, primarily in the other liability – occurrence line.

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

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

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

Not significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? If yes, attach an explanation. Yes No N/A
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 6.2 State as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/26/2016
- 6.4 By what department or departments?
Insurance Department of Connecticut
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes No N/A
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes No N/A
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes No
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes No
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

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

FINANCIAL

- 10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes No

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 18,203,031

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

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

14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	1,961,871,975	2,048,796,290
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	49,172,636	48,817,933
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 2,011,044,611	\$ 2,097,614,223
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 149,163,619

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 149,163,619

16.3 Total payable for securities lending reported on the liability page: \$ 149,163,619

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

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

1 Name of Custodian(s)	2 Custodian Address
JPMorgan Chase	270 Park Avenue, New York, NY 10017-2070
The Bank of New York Mellon	225 Liberty Street, New York, NY 10007

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
CIBC Mellon	1 York Street Toronto, ON 5J 0B6	Custodial account for Canadian Branch
Citigroup Global Markets Inc.	Special Equity Transactions Group 390 Greenwich Street, 1st Floor New York, NY 10013	Brokerage account

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
CBRE Clarion Securities	U
The Travelers Indemnity Company	A

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
106256	CBRE Clarion Securities		SEC # 801-49083	NO
	The Travelers Indemnity Company		Not a registered investment advisor	DS

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed?

Yes [X] No []

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)**PART 2 – PROPERTY & CASUALTY INTERROGATORIES**

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [] No [X] N/A []
If yes, attach an explanation.
2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [] No [X]
If yes, attach an explanation.
- 3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [] No [X]
- 3.2 If yes, give full and complete information thereto:
- 4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see *Annual Statement Instructions* pertaining to disclosure of discounting for definition of "tabular reserves,") discounted at a rate of interest greater than zero? Yes [X] No []
- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.000	5.000%	0	0	37,162,441	37,162,441	0	0	220,383	220,383
Total	XXX	XXX	0	0	37,162,441	37,162,441	0	0	220,383	220,383

- 5.1 Operating Percentages:
- 5.1 A&H loss percent 0.000%
- 5.2 A&H cost containment percent 0.000%
- 5.3 A&H expense percent excluding cost containment expenses 0.000%
- 6.1 Do you act as a custodian for health savings accounts? Yes [] No [X]
- 6.2 If yes, please provide the amount of custodial funds held as of the reporting date. \$ 0
- 6.3 Do you act as an administrator for health savings accounts? Yes [] No [X]
- 6.4 If yes, please provide the amount of funds administered as of the reporting date. \$ 0

Statement for June 30, 2017 of the **ST. PAUL FIRE AND MARINE INSURANCE COMPANY**
SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

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

All Other Insurers

00000.....	AA-1320142.....	CCR RE SA.....	FRA.....	UNAUTHORIZED.	.....0.....	.....
00000.....	AA-1460026.....	SOMPO JAPAN CANOPIUS REINSURANCE AG.....	CHE.....	UNAUTHORIZED.	.....0.....	.....

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		209,075	297,663	879,282	2,349,239	33,985,297	39,262,724
2. Alaska.....AK.....L.....		259,687	66,907	29,900	319,285	5,210,241	5,817,561
3. Arizona.....AZ.....L.....		175,943	97,876	9,695,300	2,351,701	25,510,028	30,129,120
4. Arkansas.....AR.....L.....		652,668	596,768	14,268,708	192,960	12,962,425	14,410,187
5. California.....CA.....L.....		10,008,384	15,482,205	7,681,323	21,952,223	162,324,254	198,599,136
6. Colorado.....CO.....L.....		6,874,327	6,417,600	4,834,916	3,253,984	44,860,844	53,555,086
7. Connecticut.....CT.....L.....		84,215	191,793	389,402	2,869,154	19,623,792	32,442,724
8. Delaware.....DE.....L.....		29,635	525,314	525,547	108,970	5,001,818	5,531,663
9. District of Columbia.....DC.....L.....		16,630	358,097	1,955,891	316,909	5,997,730	11,390,178
10. Florida.....FL.....L.....		8,378,976	9,562,923	8,199,576	1,992,409	77,961,221	73,225,344
11. Georgia.....GA.....L.....		149,040	643,570	472,313	1,352,996	35,143,159	40,050,743
12. Hawaii.....HI.....L.....		25,252	21,628	32,584	1,016,855	3,445,884	3,995,129
13. Idaho.....ID.....L.....		16,873	22,399	110,720	1,813	1,570,617	2,102,431
14. Illinois.....IL.....L.....		768,570	1,646,574	1,788,921	12,606,402	94,920,129	121,091,228
15. Indiana.....IN.....L.....		137,014	286,763	523,006	1,371,229	15,747,224	27,559,470
16. Iowa.....IA.....L.....		40,288	71,960	58,667	7,012,043	17,466,159	23,548,429
17. Kansas.....KS.....L.....		3,991,725	4,422,619	1,414,378	3,562,137	22,008,134	26,412,251
18. Kentucky.....KY.....L.....		592,682	758,128	180,722	1,000,854	13,130,429	15,348,058
19. Louisiana.....LA.....L.....		8,827,497	7,651,587	16,187,561	6,371,902	61,157,872	56,664,885
20. Maine.....ME.....L.....		24,487	27,610	1,074	426,026	2,159,637	2,508,392
21. Maryland.....MD.....L.....		257,984	324,011	652,478	1,724,265	35,367,788	40,015,263
22. Massachusetts.....MA.....L.....		188,382	382,472	4,153,743	18,920,245	43,331,325	61,759,725
23. Michigan.....MI.....L.....		1,092,562	1,258,059	1,477,761	630,571	41,327,413	45,220,034
24. Minnesota.....MN.....L.....		115,318	547,493	1,460,764	1,385,054	61,494,813	68,994,127
25. Mississippi.....MS.....L.....		1,589,418	1,405,599	826,162	1,029,828	15,800,690	16,036,464
26. Missouri.....MO.....L.....		159,702	420,546	384,504	3,085,466	32,777,340	34,608,792
27. Montana.....MT.....L.....		1,666,363	1,785,844	1,432,232	1,195,443	5,232,655	7,638,325
28. Nebraska.....NE.....L.....		255,870	230,999	480,033	618,798	14,573,815	17,587,537
29. Nevada.....NV.....L.....		46,216	322,625	26,752,762	1,358,303	19,230,058	17,322,826
30. New Hampshire.....NH.....L.....		174,649	415,627	136,627	464,585	8,928,105	10,271,787
31. New Jersey.....NJ.....L.....		370,065	620,271	2,024,417	2,551,747	44,888,128	54,352,583
32. New Mexico.....NM.....L.....		7,819,490	10,403,486	8,387,379	4,198,688	32,961,241	43,703,762
33. New York.....NY.....L.....		6,607,394	22,290,940	11,881,948	11,001,604	193,995,647	218,179,220
34. North Carolina.....NC.....L.....		163,335	329,050	272,741	1,142,238	18,399,826	23,194,994
35. North Dakota.....ND.....L.....		5,964,923	9,168,990	2,119,647	5,686,345	18,326,247	17,885,788
36. Ohio.....OH.....L.....		2,473,380	2,718,869	2,192,735	2,474,992	27,109,935	34,623,652
37. Oklahoma.....OK.....L.....		7,048,440	6,882,338	5,538,408	13,131,090	39,353,190	36,486,483
38. Oregon.....OR.....L.....		55,981	297,708	192,104	203,717	7,290,849	9,075,289
39. Pennsylvania.....PA.....L.....		9,120,266	7,637,168	6,331,384	10,464,292	77,140,262	95,291,688
40. Rhode Island.....RI.....L.....		2,338	17,121	18,133	25,247,785	3,897,478	5,005,901
41. South Carolina.....SC.....L.....		50,660	66,181	566,392	329,262	10,887,708	13,114,642
42. South Dakota.....SD.....L.....		176,873	189,604	(64,141)	94,187	8,671,261	9,669,108
43. Tennessee.....TN.....L.....		164,615	816,671	2,102,099	354,979	31,049,318	32,017,646
44. Texas.....TX.....L.....		68,899,297	56,223,518	33,058,956	26,728,211	276,328,082	300,020,058
45. Utah.....UT.....L.....		889,135	1,453,761	88,899	2,411,686	8,490,417	11,310,387
46. Vermont.....VT.....L.....		2,555	46,034	65,049	1,097,254	3,003,012	3,813,288
47. Virginia.....VA.....L.....		1,294,423	2,569,270	586,344	829,824	27,205,418	31,761,747
48. Washington.....WA.....L.....		148,334	172,311	1,347,536	3,678,943	40,099,627	39,233,479
49. West Virginia.....WV.....L.....		5,214,890	5,445,369	9,751,364	3,063,178	17,182,138	23,427,102
50. Wisconsin.....WI.....L.....		125,152	255,837	1,143,836	1,595,203	52,200,076	64,535,355
51. Wyoming.....WY.....L.....		6,282,405	5,817,915	1,906,538	4,798,782	18,456,176	19,974,300
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		1,507	1,480	0	0	5,152	5,015
54. Puerto Rico.....PR.....L.....		50,305	65,495	0	130,732	1,364,991	1,498,279
55. US Virgin Islands.....VI.....L.....		0	36,389	130,000	0	114,075	172,392
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CAN.....L.....		46,133,522	55,423,595	59,342,238	41,949,729	262,793,331	269,313,567
58. Aggregate Other Alien.....OT.....XXX.....		289,027	557,589	103,596	193,434	8,954,208	13,946,256
59. Totals.....(a).....54.....		216,157,741	245,750,221	256,074,457	264,199,551	2,168,418,692	2,474,711,602

DETAILS OF WRITE-INS

58001. CYM Cayman Islands.....XXX.....		156,348	121,521	0	0	0	0
58002. BMU Bermuda.....XXX.....		65,868	261,309	0	14,708	0	0
58003. SGP Singapore.....XXX.....		18,252	212,573	4,322	2,562	148,180	178,020
58998. Summary of remaining write-ins for Line 58 from overflow page....XXX.....		48,559	(37,814)	99,274	176,164	8,806,028	13,768,236
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		289,027	557,589	103,596	193,434	8,954,208	13,946,256

(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 (71.415%)	Minnesota	20-1222630	... .. J. Malucelli Latam S.A. (49.5%)	Brazil	
... .. Windamere II, LLC	Minnesota	41-1963936	... .. JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036

Q11

Notes:
 * Denotes affiliated insurer
 Unless otherwise stated, subsidiaries listed above are 100% owned by respective parent

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

... .. Travelers Participações em Seguros Brasil S.A. (95%)	Brazil	
... .. Travelers Seguros Brasil S.A. *	Brazil	AA-2230022
... .. Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835
... .. Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266
... .. Travelers Casualty UK Investments LLC	Delaware	06-6033504
... .. Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268
... .. Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698
... .. Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040
... .. The Family Business Institute LLC	Delaware	56-1959031
... .. IHP Capital Partners Fund VIII, L.P. (97%)	Delaware	82-0925474
... .. The Travelers Indemnity Company (25658) *	Connecticut	06-0566050
... .. Arch Street North LLC	Delaware	06-0566050
... .. The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290
... .. Travelers Real Estate, LLC	Delaware	06-0566050
... .. First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141
... .. Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361
... .. Select Insurance Company (22233) *	Texas	75-6013697
... .. Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom	AA-1120023
... .. Crystal Brook, LLC	Delaware	06-0566050
... .. Durham Holding, LLC	Delaware	06-0566050
... .. Sutton Holdco, LLC	Delaware	06-0566050
... .. Cadet Limited, LLC	Delaware	06-0566050
... .. Arrowhead Company, LLC	Delaware	06-0566050
... .. Eastern Asset, LLC	Delaware	06-0566050
... .. Jupiter Holdings, Inc.	Minnesota	41-1769846
... .. American Equity Insurance Company (43117) *	Arizona	86-0703220
... .. American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106
... .. Northland Insurance Company (24015) *	Connecticut	41-6009967
... .. Northfield Insurance Company (27987) *	Iowa	41-0983992
... .. Northland Casualty Company (24031) *	Connecticut	94-6051964
... .. Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050
... .. TPC U.K. Investments LLC	Delaware	06-0566050
... .. The Phoenix Insurance Company (25623) *	Connecticut	06-0303275
... .. The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487
... .. The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212
... .. Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165
... .. American Marine Management Services, Inc. (47.5%)	New York	13-2743602
... .. Constitution State Services LLC	Delaware	06-1501229
... .. Phoenix UK Investments LLC	Delaware	06-0303275
... .. The Premier Insurance Company of Massachusetts (12850) *	Connecticut	04-3175569
... .. TravCo Insurance Company (28188) *	Connecticut	35-1838077
... .. TINDY Foreign, Inc	Delaware	20-4403403
... .. Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110
... .. Travelers Distribution Alliance, Inc.	Delaware	62-1657094
... .. Travelers TLD, LLC	Delaware	06-0566050
... .. Tiercel, LLC	Delaware	06-0566050
... .. Redstart, LLC	Delaware	06-0566050
... .. The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
... .. The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
... .. Travelers Marine, LLC	Delaware	06-0566050

Notes:

* Denotes affiliated insurer

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	00000.....	20-3033027..	.....	.....	.....	Yonkers Financing Corp.....	DE.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1466734..	.....	.....	.....	English Turn Fidelity Realty, Inc.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.....	MN.....	DS.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.....	MN.....	DS.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	1.000	The Travelers Companies, Inc.....	N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	52-1715225..	.....	.....	.....	English Turn Realty Management, Inc.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.....	MN.....	DS.....	English Turn Realty Management, Inc.....	O/B/M.....	1.000	The Travelers Companies, Inc.....	N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.....	CAN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	22.480	The Travelers Companies, Inc.....	Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270..	.....	.....	.....	The Dominion of Canada General Insurance Company.....	CAN.....	DS.....	8527512 Canada Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1985480..	.....	.....	.....	Fog City Fund, LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	98.915	The Travelers Companies, Inc.....	N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	76-0753165..	.....	.....	.....	Symmetry Growth Capital II, LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	100.000	The Travelers Companies, Inc.....	N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	41-1927945..	.....	.....	.....	Upper Lake Growth Capital, LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.215	The Travelers Companies, Inc.....	N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	20-1222630..	.....	.....	.....	Vesbridge Partners, LP.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	71.415	The Travelers Companies, Inc.....	N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	41-1963936..	.....	.....	.....	Windamere II, LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	100.000	The Travelers Companies, Inc.....	N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	41-2007089..	.....	.....	.....	Windamere III, LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	100.000	The Travelers Companies, Inc.....	N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	41-1762781..	.....	.....	.....	Camperdown Corporation.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1888760..	.....	.....	.....	SPC Insurance Agency, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Aprilgrange Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	F&G U.K. Underwriters Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Underwriting Agency Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Syndicate Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Asia Pte. Ltd.....	SGP.....	NIA.....	Travelers Syndicate Management Limited.....	Board.....	0.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	St. Paul Surety Europe Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Corporate Trustee Ltd.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers London Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1965525..	.....	.....	.....	TCI Global Services, Inc.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1121375..	.....	.....	.....	Travelers Insurance Company Limited.....	GBR.....	IA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Professional Risks Limited.....	GBR.....	NIA.....	Travelers Insurance Company Limited.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1008174..	.....	.....	.....	Travelers Property Casualty Corp.....	CT.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1445591..	.....	.....	.....	Travelers Insurance Group Holdings Inc.....	DE.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	19070.....	06-6033509..	.....	.....	.....	The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	94-3097171..	.....	.....	.....	Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	50.000	The Travelers Companies, Inc.....	N.....	0105.
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	19062.....	06-0848755..	.....	.....	.....	The Automobile Insurance Company of Hartford, Connecticut.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....

Q12.1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	00000.....	06-0848755..				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	36145.....	06-1286264..				Travelers Personal Security Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	36161.....	06-1286274..				Travelers Property Casualty Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	38130.....	36-3703200..				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	27-4469564..				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	
3548	The Travelers Companies, Inc...	00000.....	06-6033509..				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	61-1639956..				Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	75.000	The Travelers Companies, Inc.....	N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	32-0447309..				Lone Rock Timber Investments II, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	90.000	The Travelers Companies, Inc.....	N.....	0110.
3548	The Travelers Companies, Inc...	00000.....	AA-3194119..				Travelers (Bermuda) Limited.....	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	20-4312440..				Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	06-1534005..				TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	19038.....	06-6033504..				Travelers Casualty and Surety Company.....	CT.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	41483.....	06-1067463..				Farmington Casualty Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	75-2676034..				Travelers MGA, Inc.....	TX.....	NIA.....	Farmington Casualty Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	
3548	The Travelers Companies, Inc...	00000.....					8527512 Canada Inc.....	CAN.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	77.520	The Travelers Companies, Inc.....	Y.....	
3548	The Travelers Companies, Inc...	00000.....	AA-1560270..				The Dominion of Canada General Insurance Company.....	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	AA-1560039..				Travelers Insurance Company of Canada.....	CAN.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	
3548	The Travelers Companies, Inc...	31194.....	06-0907370..				Travelers Casualty and Surety Company of America.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	47-2215437..				Travelers Global, Inc.....	DE.....	NIA.....	Travelers Casualty and Surety Company of America..	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	
3548	The Travelers Companies, Inc...	00000.....	47-2215437..				Travelers Brazil Holding LLC.....	DE.....	NIA.....	Travelers Global, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	47-2215437..				Travelers Brazil Acquisition LLC.....	DE.....	NIA.....	Travelers Brazil Holding, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....					J. Malucelli Participações em Seguros e Resseguros S.A. (Holdco)	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	AA-2230021..				J. Malucelli Resseguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc...	00000.....					J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Resseguradora S.A.....	O/B.....	0.010	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	AA-2230002..				J. Malucelli Seguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc...	00000.....					J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Seguradora S.A.....	O/B.....	99.990	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc...	00000.....					J. Malucelli Latam S.A.....	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	AA-2330036..				JMalucelli Travelers Seguros S.A.....	COL.....	IA.....	J. Malucelli Latam, S.A.....	O/B/M.....	51.000	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc...	00000.....					Travelers Participações em Seguros Brasil S.A.....	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B/M.....	95.000	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	AA-2230022..				Travelers Seguros Brasil S.A.....	BRA.....	IA.....	Travelers Participações em Seguros Brasil S.A.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc...	19046.....	06-0876835..				Travelers Casualty Insurance Company of America.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
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.....	

Q12.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	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...	00000.....	82-0925474..	.....	.....	.....	IHP Capital Partners Fund VIII, L.P.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O.....	97.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25658.....	06-0566050..	.....	.....	.....	The Travelers Indemnity Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arch Street North LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25615.....	06-0291290..	.....	.....	.....	The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Real Estate, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10647.....	59-3372141..	.....	.....	.....	First Floridian Auto and Home Insurance Company.....	FL.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	42811.....	56-1371361..	.....	.....	.....	Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	22233.....	75-6013697..	.....	.....	.....	Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1120023..	.....	.....	.....	Travelers Casualty and Surety Company of Europe Limited.....	GBR.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Cadet Limited, LLC.....	DE.....	NIA.....	Sutton Holdco, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arrowhead Company, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Eastern Asset, LLC.....	DE.....	NIA.....	Arrowhead Company, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1769846..	.....	.....	.....	Jupiter Holdings, Inc.....	MN.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	43117.....	86-0703220..	.....	.....	.....	American Equity Insurance Company.....	AZ.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10819.....	86-0868106..	.....	.....	.....	American Equity Specialty Insurance Company.....	CT.....	IA.....	American Equity Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24015.....	41-6009967..	.....	.....	.....	Northland Insurance Company.....	CT.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27987.....	41-0983992..	.....	.....	.....	Northfield Insurance Company.....	IA.....	IA.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24031.....	94-6051964..	.....	.....	.....	Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25623.....	06-0303275..	.....	.....	.....	The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25666.....	58-6020487..	.....	.....	.....	The Travelers Indemnity Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25682.....	06-0336212..	.....	.....	.....	The Travelers Indemnity Company of Connecticut.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25674.....	36-2719165..	.....	.....	.....	Travelers Property Casualty Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	13-2743602..	.....	.....	.....	American Marine Management Services, Inc.....	NY.....	OTH.....	Travelers Property Casualty Company of America.....	O/B.....	47.500	The Travelers Companies, Inc.....	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	06-1501229..	.....	.....	.....	Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0303275..	.....	.....	.....	Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	12850.....	04-3175569..	.....	.....	.....	The Premier Insurance Company of Massachusetts.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....

Q12.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	28188.....	35-1838077..	.....	.....	.....	TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4403403..	.....	.....	.....	TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	....Y.....	.....
3548	The Travelers Companies, Inc...	40282.....	95-3634110..	.....	.....	.....	Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	62-1657094..	.....	.....	.....	Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Tiercel, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	27998.....	35-1838079..	.....	.....	.....	The Travelers Home and Marine Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	41262.....	76-0002592..	.....	.....	.....	The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/M/A.....	....100.000	The Travelers Companies, Inc.....	....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	....100.000	The Travelers Companies, Inc.....	....N.....	.....

Aster Explanation

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

Q12.4

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	18,186,664	37,205,871	204.578	240.438
2. Allied lines.....	4,837,406	(127,166)	(2.629)	(51.144)
3. Farmowners multiple peril.....	0	0	0.000	0.000
4. Homeowners multiple peril.....	0	0	0.000	0.000
5. Commercial multiple peril.....	530,353	(456,466)	(86.068)	(115.806)
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	3,786,793	1,721,089	45.450	48.692
9. Inland marine.....	11,708,993	(629,189)	(5.374)	31.670
10. Financial guaranty.....	0	0	0.000	0.000
11.1. Medical professional liability - occurrence.....	0	(244,691)	0.000	0.000
11.2. Medical professional liability - claims-made.....	0	14,928,603	0.000	0.000
12. Earthquake.....	200,321	(61,336)	(30.619)	(248.416)
13. Group accident and health.....	0	0	0.000	0.000
14. Credit accident and health.....	0	0	0.000	0.000
15. Other accident and health.....	0	127,764	0.000	(65.197)
16. Workers' compensation.....	566,175	10,205,318	1,802.502	(1,658.660)
17.1. Other liability-occurrence.....	93,897,020	48,024,240	51.146	25.460
17.2. Other liability-claims made.....	8,068,765	(2,003,994)	(24.836)	67.925
17.3. Excess workers' compensation.....	0	(487,268)	0.000	0.000
18.1. Products liability-occurrence.....	17,507,604	(15,154,031)	(86.557)	41.442
18.2. Products liability-claims made.....	144,543	(62,370)	(43.149)	197.241
19.1, 19.2. Private passenger auto liability.....	0	1,500,000	0.000	0.000
19.3, 19.4. Commercial auto liability.....	41,534,223	12,638,275	30.429	54.379
21. Auto physical damage.....	11,774,012	7,037,495	59.771	38.599
22. Aircraft (all perils).....	0	(11,302)	0.000	0.000
23. Fidelity.....	1,332,231	(1,538,222)	(115.462)	(143.637)
24. Surety.....	514,614	(1,225,786)	(238.195)	(848.503)
26. Burglary and theft.....	70,522	(137,428)	(194.873)	(937.546)
27. Boiler and machinery.....	850,601	(199,540)	(23.459)	(78.781)
28. Credit.....	0	0	0.000	0.000
29. International.....	0	0	0.000	0.000
30. Warranty.....	0	0	0.000	0.000
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	127,085	0.000	78.249
35. Totals.....	215,510,839	111,176,952	51.588	46.132
DETAILS OF WRITE-INS				
3401. Tribal workers' compensation.....	0	127,085	0.000	78.249
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	127,085	0.000	78.249

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	9,193,995	18,282,799	23,243,242
2. Allied lines.....	2,321,155	4,595,437	5,599,936
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	(93,516)	(35,760)	837,418
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	2,398,639	3,858,566	4,942,310
9. Inland marine.....	5,055,291	10,013,305	13,817,074
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	114,924	194,252	208,583
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.....	345,027	566,175	86,476
17.1. Other liability-occurrence.....	44,696,383	94,419,121	105,750,091
17.2. Other liability-claims made.....	2,630,015	5,079,301	13,733,196
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	9,630,808	18,538,229	18,383,398
18.2. Products liability-claims made.....	76,251	159,365	163,512
19.1 19.2. Private passenger auto liability.....	0	0	0
19.3 19.4. Commercial auto liability.....	22,513,758	45,569,603	43,031,262
21. Auto physical damage.....	6,435,715	12,919,733	12,324,938
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	318,637	705,025	2,020,206
24. Surety.....	92,190	483,886	421,818
26. Burglary and theft.....	34,992	46,711	86,847
27. Boiler and machinery.....	432,857	761,992	981,825
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	118,090
35. Totals.....	106,197,120	216,157,741	245,750,221
DETAILS OF WRITE-INS			
3401. Tribal workers' compensation.....	0	0	118,090
3402.	0	0	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	118,090

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2017 Loss and LAE Payments on Claims Reported as of Prior Year-End	2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2017 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2014 + Prior.....	2,758,758	3,103,226	5,861,984	439,908	42,785	482,693	2,492,018	27,771	2,822,445	5,342,233	173,168	(210,226)	(37,058)
2. 2015.....	507,071	766,778	1,273,849	176,470	10,045	186,516	427,023	14,357	642,093	1,083,474	96,423	(100,283)	(3,860)
3. Subtotals 2015 + Prior.....	3,265,829	3,870,004	7,135,833	616,378	52,830	669,208	2,919,041	42,128	3,464,538	6,425,706	269,590	(310,508)	(40,918)
4. 2016.....	722,924	1,428,844	2,151,768	388,220	73,517	461,737	597,248	42,777	1,019,279	1,659,304	262,544	(293,272)	(30,727)
5. Subtotals 2016 + Prior.....	3,988,753	5,298,848	9,287,600	1,004,599	126,346	1,130,945	3,516,289	84,905	4,483,817	8,085,010	532,135	(603,780)	(71,645)
6. 2017.....	XXX	XXX	XXX	XXX	615,966	615,966	XXX	384,896	951,509	1,336,405	XXX	XXX	XXX
7. Totals.....	3,988,753	5,298,848	9,287,600	1,004,599	742,313	1,746,911	3,516,289	469,801	5,435,326	9,421,415	532,135	(603,780)	(71,645)
8. Prior Year-End's Surplus As Regards Policyholders	5,558,231										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....13.341 %	2. ....(11.395)%	3. ....(0.771)%
													Col. 13, Line 7 Line 8
													4. ....(1.289)%

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:



Statement for June 30, 2017 of the **ST. PAUL FIRE AND MARINE INSURANCE COMPANY**
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Amounts receivable under high deductible policies.....	14,832,875	1,604,173	13,228,702	14,092,060
2505. State surcharges receivable.....	12,125,518	0	12,125,518	11,253,576
2506. Assumed reinsurance receivable and payable.....	2,359,422	0	2,359,422	(112,207)
2507. Other assets.....	1,968,532	0	1,968,532	1,947,090
2508. Other assets tri-party/tax credit bonds.....	388,129	0	388,129	435,085
2509. Ceded deposit asset.....	310,138	0	310,138	192,897
2510. Suspense, undistributed payments.....	(389,280)	0	(389,280)	292,823
2597. Summary of remaining write-ins for Line 25.....	31,595,333	1,604,173	29,991,160	28,101,324

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Interest deposit liability.....	191,595	191,595
2505. Federal excise tax-reins contracts.....	975	975
2506. Escheat liability.....	.65	.65
2507. Retroactive reinsurance reserve ceded.....	(15,798,530)	(16,754,528)
2597. Summary of remaining write-ins for Line 25.....	(15,605,894)	(16,561,893)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Other assets tri-party/tax credit bond income.....	22,074	32,897	71,762
1405. Other expense.....	336	0	(1,786,223)
1406. Retroactive reinsurance gain/loss.....	(480,300)	(484,359)	(822,523)
1497. Summary of remaining write-ins for Line 14.....	(457,890)	(451,462)	(2,536,984)

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. CHE Switzerland.....	XXX	16,000	16,213	0	839	0	0
58005. HKG Hong Kong, Special Adminis.....	XXX	11,000	11,182	0	0	0	0
58006. NLD Netherlands.....	XXX	5,811	4,973	0	0	0	0
58007. GRC Greece.....	XXX	4,593	0	0	0	0	0
58008. MYS Malaysia.....	XXX	3,760	0	0	0	0	0
58009. ISR Israel.....	XXX	2,253	(6,150)	0	0	0	0
58010. DEU Germany.....	XXX	1,956	1,849	0	0	0	0
58011. AUS Australia.....	XXX	1,563	1,980	0	0	0	32,075
58012. CHN China.....	XXX	674	1,926	0	0	0	0
58013. FRA France.....	XXX	620	56	0	0	415,000	615,000
58014. ZAF South Africa.....	XXX	350	0	0	0	0	0
58015. ARM Armenia.....	XXX	274	0	0	0	0	0
58016. IND India.....	XXX	251	0	0	0	0	0
58017. GBR United Kingdom.....	XXX	233	215	41,711	67,944	768,832	1,080,021
58018. IRL Ireland.....	XXX	200	200	0	0	0	87,032
58019. CZE Czech Republic.....	XXX	71	539	0	0	0	0
58020. CHL Chile.....	XXX	55	55	0	0	396,000	396,000
58021. VNM Viet Nam.....	XXX	7	1	0	0	0	0
58022. JPN Japan.....	XXX	1	1	0	0	0	0
58023. ARG Argentina.....	XXX	0	4,089	0	0	0	0
58024. MEX Mexico.....	XXX	0	3,670	0	0	0	0
58025. BRA Brazil.....	XXX	0	0	0	0	395,000	395,000
58026. BRB Barbados.....	XXX	0	0	0	0	52,255	52,255
58027. JAM Jamaica.....	XXX	0	0	0	0	38,641	38,641
58028. HUN Hungary.....	XXX	0	0	8,664	22,336	5,115	127,664
58029. DNK Denmark.....	XXX	0	0	0	0	0	11,664
58030. NER Niger.....	XXX	0	0	0	0	0	0
58031. AFG Afghanistan.....	XXX	0	(7,425)	0	0	0	52,500
58032. ZZZ Other Alien.....	XXX	(1,114)	(71,189)	48,899	85,045	6,735,186	10,880,383
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	48,559	(37,814)	99,274	176,164	8,806,028	13,768,236

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	785,789,965	781,169,801
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	8,207,852
2.2 Additional investment made after acquisition.....	26,837,779	29,385,848
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	7,304,505	2,905,989
5. Deduct amounts received on disposals.....	33,397,337	4,125,233
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other-than-temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	15,736,573	31,754,292
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	770,798,339	785,789,965
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	770,798,339	785,789,965

SCHEDULE B - VERIFICATION

Mortgage Loans

	1 Year to Date	2 Prior Year Ended December 31
1. Book value/recorded investment excluding accrued interest, December 31 of prior year.....	0	41,900,000
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	0
2.2 Additional investment made after acquisition.....	0	0
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	0	0
6. Total gain (loss) on disposals.....	0	11,747,871
7. Deduct amounts received on disposals.....	0	53,647,871
8. Deduct amortization of premium and mortgage interest points and commitment fees.....	0	0
9. Total foreign exchange change in book value/recorded investment excluding accrued interest.....	0	0
10. Deduct current year's other-than-temporary impairment recognized.....	0	0
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	0	0
12. Total valuation allowance.....	0	0
13. Subtotal (Line 11 plus Line 12).....	0	0
14. Deduct total nonadmitted amounts.....	0	0
15. Statement value at end of current period (Line 13 minus Line 14).....	0	0

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	795,625,897	844,428,476
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	3,514,684
2.2 Additional investment made after acquisition.....	43,633,305	118,956,025
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	26,793,851	(10,624,317)
6. Total gain (loss) on disposals.....	0	(768,285)
7. Deduct amounts received on disposals.....	45,781,857	150,716,832
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	655,927	(89,583)
10. Deduct current year's other-than-temporary impairment recognized.....	4,551,569	9,074,271
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	816,375,554	795,625,897
12. Deduct total nonadmitted amounts.....	42,850,295	47,924,466
13. Statement value at end of current period (Line 11 minus Line 12).....	773,525,259	747,701,431

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	13,814,525,268	13,174,782,508
2. Cost of bonds and stocks acquired.....	1,105,672,486	2,794,301,570
3. Accrual of discount.....	2,088,712	7,069,612
4. Unrealized valuation increase (decrease).....	48,495,668	(316,229,864)
5. Total gain (loss) on disposals.....	31,852,116	19,245,364
6. Deduct consideration for bonds and stocks disposed of.....	956,141,816	1,786,655,122
7. Deduct amortization of premium.....	32,446,517	60,357,838
8. Total foreign exchange change in book/adjusted carrying value.....	1,074,927	(739,853)
9. Deduct current year's other-than-temporary impairment recognized.....	3,451,589	16,891,109
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	14,011,669,254	13,814,525,268
11. Deduct total nonadmitted amounts.....	13,509,858	13,504,878
12. Statement value at end of current period (Line 10 minus Line 11).....	13,998,159,396	13,801,020,390

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	9,706,450,555	1,020,619,646	1,004,625,581	(4,324,549)	9,706,450,555	9,718,120,072		9,976,711,357
2. NAIC 2 (a).....	1,490,432,720	71,436,941	43,811,598	91,410	1,490,432,720	1,518,149,473		1,459,783,812
3. NAIC 3 (a).....	491,960,818	35,609,096	23,420,822	9,781,008	491,960,818	513,930,100		436,519,812
4. NAIC 4 (a).....	261,907,856	23,119,168	15,727,603	(18,224,726)	261,907,856	251,074,696		219,573,579
5. NAIC 5 (a).....	28,415,711	7,133,481	5,416,778	170,884	28,415,711	30,303,299		23,760,191
6. NAIC 6 (a).....	948,046	0	102,974	(187,964)	948,046	657,108		5,004,535
7. Total Bonds.....	11,980,115,706	1,157,918,332	1,093,105,355	(12,693,936)	11,980,115,706	12,032,234,748	0	12,121,353,287
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0	0		0
9. NAIC 2.....	0	0	0	0	0	0		0
10. NAIC 3.....	1,195,000	0	0	0	1,195,000	1,195,000		1,195,000
11. NAIC 4.....	0	0	0	0	0	0		0
12. NAIC 5.....	0	0	0	0	0	0		0
13. NAIC 6.....	0	0	0	0	0	0		0
14. Total Preferred Stock.....	1,195,000	0	0	0	1,195,000	1,195,000	0	1,195,000
15. Total Bonds and Preferred Stock.....	11,981,310,706	1,157,918,332	1,093,105,355	(12,693,936)	11,981,310,706	12,033,429,748	0	12,122,548,287

QS102

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

NAIC 1 \$.....407,774,646; 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.....	393,183,412	XXX.....	393,183,412	269,895	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	654,156,701	1,052,027,971
2. Cost of short-term investments acquired.....	1,461,425,096	3,591,476,820
3. Accrual of discount.....	0	3,055
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	254
6. Deduct consideration received on disposals.....	1,722,396,180	3,989,340,626
7. Deduct amortization of premium.....	2,205	10,772
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	393,183,412	654,156,701
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	393,183,412	654,156,701

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	3,998,085	3,098,324
2. Cost of cash equivalents acquired.....	25,481,504	37,726,197
3. Accrual of discount.....	15,500	95,042
4. Unrealized valuation increase (decrease).....	32,105	19,336
5. Total gain (loss) on disposals.....	5	228
6. Deduct consideration received on disposals.....	14,935,965	36,941,043
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	14,591,234	3,998,085
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	14,591,234	3,998,085

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
Other Real Estate Properties:.....					.....0	.....0	.....0	.....0
Commercial Industrial Properties:.....					.....0	.....0	.....0	.....0
21 warehouses and land located at:.....					.....0	.....0	.....0	.....0
Various addresses.....	Denver.....	CO..	05/26/1993....	Various.....	.....0	.....0	.....0	.....255,552
.....					.....0	.....0	.....0	.....0
36 warehouses and land located at:.....					.....0	.....0	.....0	.....0
Various addresses.....	Saint Paul.....	MN..	12/31/1990....	Various.....	.....0	.....0	.....0	.....177,366
.....					.....0	.....0	.....0	.....0
6 warehouses and land located at:.....					.....0	.....0	.....0	.....0
Hawthorne Business Center.....	Los Angeles.....	CA..	12/31/1990....	Various.....	.....0	.....0	.....0	.....128,597
.....					.....0	.....0	.....0	.....0
14 warehouses/office showrooms.....					.....0	.....0	.....0	.....0
and land located at:.....					.....0	.....0	.....0	.....0
Plymouth Business Center.....	Plymouth.....	MN..	04/01/1992....	Various.....	.....0	.....0	.....0	.....340,998
.....					.....0	.....0	.....0	.....0
9 warehouses and land located at:.....					.....0	.....0	.....0	.....0
1885 Beaver Ruin Road.....	Norcross.....	GA..	03/18/1994....	Various.....	.....0	.....0	.....0	.....58,698
.....					.....0	.....0	.....0	.....0
8 warehouses and land located at:.....					.....0	.....0	.....0	.....0
3835 Knight Road.....	Memphis.....	TN..	12/10/1996....	Various.....	.....0	.....0	.....0	.....12,247
.....					.....0	.....0	.....0	.....0
13 warehouses and land located at:.....					.....0	.....0	.....0	.....0
6155 Jimmy Carter Boulevard.....	Norcross.....	GA..	12/20/1996....	Various.....	.....0	.....0	.....0	.....25,924
.....					.....0	.....0	.....0	.....0
10 warehouses and land located at:.....					.....0	.....0	.....0	.....0
4601 South Pinemount.....	Houston.....	TX..	02/20/1997....	Various.....	.....0	.....0	.....0	.....67,263
.....					.....0	.....0	.....0	.....0
1 warehouse and land located at:.....					.....0	.....0	.....0	.....0
1520 Broadmoor Blvd.....	Buford.....	GA..	08/31/1998....	Various.....	.....0	.....0	.....0	.....17,248
.....					.....0	.....0	.....0	.....0
6 warehouses/office.....					.....0	.....0	.....0	.....0
Various addresses.....	Tampa/St Petersburg.....	FL..	03/22/2004....	Various.....	.....0	.....0	.....0	.....76,472
.....					.....0	.....0	.....0	.....0
Commercial Office Properties.....					.....0	.....0	.....0	.....0
Office Building.....					.....0	.....0	.....0	.....0
and land located at:.....					.....0	.....0	.....0	.....0
Plymouth Business Center.....	Plymouth.....	MN..	04/01/1992....	Various.....	.....0	.....0	.....0	.....261,364
.....					.....0	.....0	.....0	.....0
706 & 730 2nd Avenue South.....					.....0	.....0	.....0	.....0
733 Marquette Avenue and.....					.....0	.....0	.....0	.....0
109 South 7th Street.....	Minneapolis.....	MN..	12/31/1991....	Various.....	.....0	.....0	.....0	.....5,367,021
.....					.....0	.....0	.....0	.....0
1901 West 14th Street.....	Tempe.....	AZ..	12/28/1995....	Various.....	.....0	.....0	.....0	.....153,715
.....					.....0	.....0	.....0	.....0
5401 West Kennedy.....	Tampa.....	FL..	03/31/1998....	Various.....	.....0	.....0	.....0	.....202,477

QE01

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
19801 SW 72nd Street	Tualatin.....	OR..	10/01/1998....	Various.....	.....0	.....0	.....0	.....1,240
Two Centerpoint Drive	Lake Oswego.....	OR..	10/01/1998....	Various.....	.....0	.....0	.....0	.....4,054
3001 Butterfield Road.....	Oakbrook.....	IL...	05/12/1999....	Various.....	.....0	.....0	.....0	.....50,065
2401 W. Peoria Ave.....	Phoenix.....	AZ...	11/29/2006....	Various.....	.....0	.....0	.....0	.....4,740
9780 S. Meridian Blvd.....	Denver.....	CO..	12/21/2006....	Various.....	.....0	.....0	.....0	.....7,735
4440 El Camino Real	Los Altos.....	CA...	06/27/2012....	Various.....	.....0	.....0	.....0	.....41,076
10303 & 10333 E Dry Creek Rd.....	Englewood.....	CO..	10/10/2013....	Various.....	.....0	.....0	.....0	.....118,004
0199999. Totals.....					.....0	.....0	.....0	.....7,371,856
0399999. Totals.....					.....0	.....0	.....0	.....7,371,856

QE01.1

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances Prior Year	Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State						9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
1 warehouses and land located at.....				000000000000000
6080 Northbelt Drive.....	Norcross.....	GA..	04/28/2017	Natural Stone Logistics DBA Easy Stone.	.....2,515,507	.....0	.....1,400,457	.....0	.....0	.....0	.....0	.....1,400,457	.....3,075,200	.....0	.....1,674,743	.....1,674,743	.....36,400	.....48,351
1520 Broadmoor Blvd.....	Buford.....	GA..	04/26/2017	EastGroup NSHE Broadmoor 1031, LLC..	.....6,010,965	.....17,711	.....3,405,909	.....0	.....0	.....0	.....0	.....3,423,620	.....6,097,223	.....0	.....2,673,603	.....2,673,603	.....223,769	.....127,003
0199999. Totals.....					.....8,526,472	.....17,711	.....4,806,366	.....0	.....0	.....0	.....0	.....4,824,077	.....9,172,423	.....0	.....4,348,346	.....4,348,346	.....260,169	.....175,354
0399999. Totals.....					.....8,526,472	.....17,711	.....4,806,366	.....0	.....0	.....0	.....0	.....4,824,077	.....9,172,423	.....0	.....4,348,346	.....4,348,346	.....260,169	.....175,354

SCHEDULE B - PART 2

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

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

NONE

QE02

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership	
		City	State										
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated													
	Hancock Capital Partners IV, L.P.....	Boston.....	MA..	Hancock Mezzanine Investments LLC.....		04/04/2008.....	.....2	.....0	.....13,297	.....0	.....1,001,071	.....8.650
	Hancock Capital Partners V, L.P.....	Boston.....	MA..	Hancock Mezzanine Investments LLC.....		11/29/2012.....	.....2	.....0	.....1,262,645	.....0	.....2,535,472	.....4.770
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								01,275,94203,536,543XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated													
	CapGen Financial Group LP.....	New York.....	NY...	CapGen Financial Group.....		03/27/2008.....	.....3	.....0	.....(122,646)	.....0	.....783,102	.....6.000
	Carlyle Europe Partners III, L.P.....	London.....	GBR.	The Carlyle Group.....		02/01/2007.....	.....3	.....0	.....79,231	.....0	.....908,679	.....0.250
	Carlyle Partners V, L.P.....	Washington.....	DC...	The Carlyle Group.....		05/30/2007.....	.....3	.....0	.....147,204	.....0	.....3,648,691	.....0.130
	Carlyle Partners VI, L.P.....	Washington.....	DC...	The Carlyle Group.....		12/21/2012.....	.....3	.....0	.....879,779	.....0	.....6,750,771	.....0.150
	Carlyle U.S. Equity Opportunity Fund, L.P.....	Washington.....	DC...	The Carlyle Group.....		11/06/2012.....	.....3	.....0	.....(32,129)	.....0	.....1,062,672	.....1.220
	Eureka II, L.P.....	Philadelphia.....	PA...	Eureka Growth Capital.....		02/28/2007.....	.....3	.....0	.....159,924	.....0	.....1,551,333	.....8.460
	Hellman & Friedman Capital Partners VII, L.P.....	San Francisco.....	CA...	Hellman & Friedman LLC.....		07/21/2009.....	.....3	.....0	.....23,523	.....0	.....493,757	.....0.150
	JFL Equity Investors III, L.P.....	New York.....	NY...	J.F. Lehman & Company.....		09/30/2010.....	.....3	.....0	.....590,801	.....0	.....1,903,907	.....5.180
	One Rock Capital Partners, LP.....	New York.....	NY...	One Rock Capital Partners.....		02/07/2014.....	.....3	.....0	.....(1,265,086)	.....0	.....6,375,262	.....3.080
	Split Rock Partners II, LP.....	Minneapolis.....	MN...	Split Rock Partners Management, LLC.....		05/01/2008.....	.....1	.....0	.....225,000	.....0	.....481,249	.....7.780
	Trident IV, L.P.....	Greenwich.....	CT...	Stone Point Capital LLC.....		04/12/2007.....	.....3	.....0	.....22,087	.....0	.....1,879,512	.....0.790
	Trilantic Capital Partners IV L.P.....	New York.....	NY...	Lehman Brothers.....		05/09/2007.....	.....3	.....0	.....7,258	.....0	.....1,615,335	.....0.860
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								0714,947027,454,270XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated													
	Blackstone Real Estate Debt Strategies III, LP.....	New York.....	NY...	Blackstone Group.....		12/22/2015.....	.....0	.....0	.....3,228,554	.....0	.....24,229,647	.....0.870
	Brookfield Strategic Real Estate Partners II.....	Wilmington.....	DE...	Brookfield Strategic Real Estate Partners.....		04/17/2015.....	.....0	.....0	.....2,968,897	.....0	.....11,026,015	.....0.270
	Carlyle Realty Partners VII, L.P.....	Wilmington.....	DE...	Carlyle Realty VII, L.L.C.....		05/01/2015.....	.....0	.....0	.....1,089,839	.....0	.....9,871,385	.....0.580
	Orion European Real Estate Fund III, C.V.....	Paris.....	FRA..	Orion European Real Estate.....		05/14/2009.....	.....0	.....0	.....357,307	.....0	.....7,456,904	.....1.490
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								07,644,597052,583,952XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated													
	EnCap Energy Capital Fund IX, L.P.....	Houston.....	TX...	EnCap Investments.....		12/19/2012.....	.....0	.....0	.....843,415	.....0	.....4,642,448	.....0.440
	Encap Energy Capital Fund VIII, L.P.....	Houston.....	TX...	EnCap Investments.....		01/31/2011.....	.....0	.....0	.....181,529	.....0	.....837,946	.....0.280
	Encap Energy Capital Fund X, L.P.....	Houston.....	TX...	EnCap Investments.....		03/05/2015.....	.....0	.....0	.....3,465,138	.....0	.....13,550,205	.....0.350
	EnCap Flatrock Midstream Fund II, L.P.....	San Antonio.....	TX...	EnCap Investments.....		05/07/2012.....	.....0	.....0	.....239,680	.....0	.....9,844,261	.....0.960
	EnCap Flatrock Midstream Fund III, L.P.....	San Antonio.....	TX...	EnCap Investments.....		04/09/2014.....	.....0	.....0	.....1,002,213	.....0	.....11,758,853	.....0.630
	Healthcare Royalty Partners II, L.P.....	Stamford.....	CT...	Cowen Healthcare Royalty Partners.....		02/10/2010.....	.....2	.....0	.....42,064	.....0	.....515,057	.....3.060
	JLL Partners Fund VI, L.P.....	New York.....	NY...	Joseph Littlejohn & Levy.....		06/02/2008.....	.....3	.....0	.....64,399	.....0	.....4,545,228	.....2.700
	KKR Energy Income and Growth Fund I L.P.....	Houston.....	TX...	Kohlberg Kravis Roberts & Co.....		03/03/2014.....	.....0	.....0	.....3,902,521	.....0	.....5,668,412	.....1.730
	Natural Gas Partners IX, L.P.....	Irving.....	TX...	Natural Gas Partners.....		12/31/2009.....	.....0	.....0	.....23,346	.....0	.....196,531	.....0.540
	Natural Gas Partners VIII, L.P.....	Irving.....	TX...	Natural Gas Partners.....		12/31/2009.....	.....0	.....0	.....(9)	.....0	.....1	.....0.620
	NGP Natural Resources X, L.P.....	Irving.....	TX...	Natural Gas Partners.....		10/12/2011.....	.....0	.....0	.....417,909	.....0	.....1,603,549	.....0.800
	SFC Energy Partners II, L.P.....	Denver.....	CO...	SFC Energy Partners.....		03/31/2011.....	.....0	.....0	.....1,897,178	.....0	.....3,762,709	.....3.350
	The Energy & Minerals Group Fund II, L.P.....	Houston.....	TX...	The Energy & Minerals Group.....		12/03/2012.....	.....0	.....0	.....55,042	.....0	.....827,475	.....0.800
	White Deer Energy L.P. II.....	Houston.....	TX...	White Deer Management.....		02/15/2013.....	.....0	.....0	.....399,132	.....0	.....8,953,200	.....2.260
	Yorktown Energy Partners VII, L.P.....	New York.....	NY...	Yorktown Partners.....		12/31/2009.....	.....0	.....0	.....78,138	.....0	.....20,674	.....0.340
	Yorktown Energy Partners VIII, L.P.....	New York.....	NY...	Yorktown Partners.....		12/31/2009.....	.....0	.....0	.....47,142	.....0	.....2,793	.....0.840

QE03

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
	Yorktown Energy Partners XI, L.P.	New York	NY	Yorktown Partners		06/10/2016	0	0	2,518,099	0	8,706,318	1.630
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated								0	15,176,937	0	75,435,660	XXX
4499999. Subtotal - Unaffiliated								0	24,812,422	0	159,010,424	XXX
4699999. Totals								0	24,812,422	0	159,010,424	XXX

SCHEDULE BA - PART 3

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

QE03.1

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Hancock Capital Partners IV, L.P.	Boston	MA	Distribution	04/04/2008	06/30/2017	646,823	0	0	0	0	0	0	646,823	646,823	0	0	0	0
	Hancock Capital Partners V, L.P.	Boston	MA	Distribution	11/29/2012	04/26/2017	124,190	0	0	0	0	0	0	124,190	124,190	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated								771,013	0	0	0	0	0	771,013	771,013	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	CapGen Financial Group LP	New York	NY	Distribution	03/27/2008	06/23/2017	783,610	0	0	0	0	0	0	783,610	783,610	0	0	0	0
	Carlyle Europe Partners III, L.P.	London	GBR	Distribution	02/01/2007	06/30/2017	1,405,015	0	0	0	0	0	0	1,405,015	1,405,015	0	0	0	0
	Carlyle Partners V, L.P.	Washington	DC	Distribution	05/30/2007	05/24/2017	135,660	0	0	0	0	0	0	135,660	135,660	0	0	0	0
	Carlyle Partners VI, L.P.	Washington	DC	Distribution	12/21/2012	06/21/2017	(1,725)	0	0	0	0	0	0	(1,725)	(1,725)	0	0	0	0
	Carlyle U.S. Equity Opportunity Fund, L.P.	Washington	DC	Distribution	11/06/2012	04/13/2017	510,277	0	0	0	0	0	0	510,277	510,277	0	0	0	0
	Friedman Fleischer & Lowe Capital Partners III, L.P.	San Francisco	CA	Distribution	08/13/2007	04/20/2017	105,660	0	0	0	0	0	0	105,660	105,660	0	0	0	0
	NB Secondary Opportunities Fund II L.P.	New York	NY	Distribution	04/30/2008	06/22/2017	267,372	0	0	0	0	0	0	267,372	267,372	0	0	0	0
	One Rock Capital Partners, LP	New York	NY	Distribution	02/07/2014	04/11/2017	1,088,265	0	0	0	0	0	0	1,088,265	1,088,265	0	0	0	0
	Onex Partners III LP	Toronto	CAN	Distribution	09/30/2009	06/23/2017	1,241,792	0	0	0	0	0	0	1,241,792	1,241,792	0	0	0	0
	Trilantic Capital Partners IV L.P.	New York	NY	Distribution	05/09/2007	05/26/2017	450,944	0	0	0	0	0	0	450,944	450,944	0	0	0	0
	VMG Equity Partners, L.P.	San Francisco	CA	Distribution	05/29/2007	06/21/2017	189,858	0	0	0	0	0	0	189,858	189,858	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								6,176,728	0	0	0	0	0	6,176,728	6,176,728	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	777 Third LLC	New York	NY	Distribution	02/08/1995	06/29/2017	563,473	0	0	0	0	0	0	563,473	563,473	0	0	0	0
	Blackstone Real Estate Debt Strategies III, LP	New York	NY	Distribution	12/22/2015	06/16/2017	423,241	0	0	0	0	0	0	423,241	423,241	0	0	0	0
	Miller Global Fund VI LLC	Denver	CO	Distribution	02/29/2008	06/30/2017	291,347	0	0	0	0	0	0	291,347	291,347	0	0	0	0
	North American Real Estate Partners, LP	Minnetonka	MN	Distribution	12/23/2004	04/21/2017	8,727	0	0	0	0	0	0	8,727	8,727	0	0	0	0
	Pearlmark MultiFamily Partners, LLC	Chicago	IL	Distribution	09/26/2007	06/27/2017	39,694	0	0	0	0	0	0	39,694	39,694	0	0	0	0
	Savanna Real Estate Fund I, L.P.	New York	NY	Distribution	11/29/2007	05/12/2017	5,111,821	0	0	0	0	0	0	5,111,821	5,111,821	0	0	0	0
	Secured Capital Japan Real Estate Partners Asia, LP	Los Angeles	CA	Distribution	03/30/2007	05/30/2017	530,343	0	0	0	0	0	0	530,343	530,343	0	0	0	0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Tishman Speyer Real Estate Venture VI, LP.....	New York.....	NY..	Distribution.....	12/23/2004	06/29/2017	.....593,400	.....0	.....0	.....0	.....0	.....0	.....0	.....593,400	.....593,400	.....0	.....0	.....0	.....0
	Tishman Speyer Real Estate Venture VII, L.P.....	New York.....	NY..	Distribution.....	05/03/2007	06/29/2017	.....315,001	.....0	.....0	.....0	.....0	.....0	.....0	.....315,001	.....315,001	.....0	.....0	.....0	.....0
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....						.....7,877,047	.....0	.....0	.....0	.....0	.....0	.....0	.....7,877,047	.....7,877,047	.....0	.....0	.....0	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
QE03.2	A&M Capital Partners, LP.....	New York.....	NY..	Distribution.....	01/31/2014	05/24/2017	.....1,295,712	.....0	.....0	.....0	.....0	.....0	.....0	.....1,295,712	.....1,295,712	.....0	.....0	.....0	.....0
	Avenue Special Situations Fund V, L.P.....	New York.....	NY..	Distribution.....	05/04/2007	06/29/2017	.....26,359	.....0	.....0	.....0	.....0	.....0	.....0	.....26,359	.....26,359	.....0	.....0	.....0	.....0
	Content Partners Fund 3 LP.....	Los Angeles.....	CA..	Distribution.....	04/10/2014	06/19/2017	.....752,823	.....0	.....0	.....0	.....0	.....0	.....0	.....752,823	.....752,823	.....0	.....0	.....0	.....0
	EnCap Energy Capital Fund IX, L.P.....	Houston.....	TX..	Distribution.....	12/19/2012	06/29/2017	.....1,511,200	.....0	.....0	.....0	.....0	.....0	.....0	.....1,511,200	.....1,511,200	.....0	.....0	.....0	.....0
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX..	Distribution.....	07/31/2007	06/30/2017	.....167,812	.....0	.....0	.....0	.....0	.....0	.....0	.....167,812	.....167,812	.....0	.....0	.....0	.....0
	Encap Energy Capital Fund VIII, L.P.....	Houston.....	TX..	Distribution.....	01/31/2011	05/05/2017	.....45,673	.....0	.....0	.....0	.....0	.....0	.....0	.....45,673	.....45,673	.....0	.....0	.....0	.....0
	EnCap Flatrock Midstream Fund II, L.P.....	San Antonio.....	TX..	Distribution.....	05/07/2012	06/28/2017	.....6,104,488	.....0	.....0	.....0	.....0	.....0	.....0	.....6,104,488	.....6,104,488	.....0	.....0	.....0	.....0
	Healthcare Royalty Partners II, L.P.....	Stamford.....	CT..	Distribution.....	02/10/2010	05/09/2017	.....475,950	.....0	.....0	.....0	.....0	.....0	.....0	.....475,950	.....475,950	.....0	.....0	.....0	.....0
	Healthcare Royalty Partners, L.P.....	Stamford.....	CT..	Distribution.....	05/08/2008	05/05/2017	.....50,515	.....0	.....0	.....0	.....0	.....0	.....0	.....50,515	.....50,515	.....0	.....0	.....0	.....0
	KKR Energy Income and Growth Fund I L.P.....	Houston.....	TX..	Distribution.....	03/03/2014	05/26/2017	.....268,726	.....0	.....0	.....0	.....0	.....0	.....0	.....268,726	.....268,726	.....0	.....0	.....0	.....0
	Natural Gas Partners IX, L.P.....	Irving.....	TX..	Distribution.....	12/31/2009	05/22/2017	.....872,561	.....0	.....0	.....0	.....0	.....0	.....0	.....872,561	.....872,561	.....0	.....0	.....0	.....0
	Natural Gas Partners VIII, L.P.....	Irving.....	TX..	Distribution.....	12/31/2009	06/30/2017	.....20,841	.....0	.....0	.....0	.....0	.....0	.....0	.....20,841	.....20,841	.....0	.....0	.....0	.....0
	NGP Natural Resources X, L.P.....	Irving.....	TX..	Distribution.....	10/12/2011	06/28/2017	.....118,756	.....0	.....0	.....0	.....0	.....0	.....0	.....118,756	.....118,756	.....0	.....0	.....0	.....0
	The Energy & Minerals Group Fund II, L.P.....	Houston.....	TX..	Distribution.....	12/03/2012	04/10/2017	.....(14,176)	.....0	.....0	.....0	.....0	.....0	.....0	.....(14,176)	.....(14,176)	.....0	.....0	.....0	.....0
	Wayzata Opportunities Fund II, LP.....	Wayzata.....	MN..	Distribution.....	11/02/2007	05/03/2017	.....344,620	.....0	.....0	.....0	.....0	.....0	.....0	.....344,620	.....344,620	.....0	.....0	.....0	.....0
White Deer Energy L.P. II.....	Houston.....	TX..	Distribution.....	02/15/2013	05/23/2017	.....72,164	.....0	.....0	.....0	.....0	.....0	.....0	.....72,164	.....72,164	.....0	.....0	.....0	.....0	
White Deer Energy LP.....	Houston.....	TX..	Distribution.....	02/25/2010	06/28/2017	.....(36,283)	.....0	.....0	.....0	.....0	.....0	.....0	.....(36,283)	.....(36,283)	.....0	.....0	.....0	.....0	
Yorktown Energy Partners IX, L.P.....	New York.....	NY..	Distribution.....	10/05/2010	04/13/2017	.....(486,874)	.....0	.....0	.....0	.....0	.....0	.....0	.....(486,874)	.....(486,874)	.....0	.....0	.....0	.....0	
Yorktown Energy Partners VII, L.P.....	New York.....	NY..	Distribution.....	12/31/2009	05/30/2017	.....118,049	.....0	.....0	.....0	.....0	.....0	.....0	.....118,049	.....118,049	.....0	.....0	.....0	.....0	
Yorktown Energy Partners X, L.P.....	New York.....	NY..	Distribution.....	05/17/2013	04/11/2017	.....242	.....0	.....0	.....0	.....0	.....0	.....0	.....242	.....242	.....0	.....0	.....0	.....0	
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....						.....11,709,157	.....0	.....0	.....0	.....0	.....0	.....0	.....11,709,157	.....11,709,157	.....0	.....0	.....0	.....0
4499999	Subtotal - Unaffiliated.....						.....26,533,945	.....0	.....0	.....0	.....0	.....0	.....0	.....26,533,945	.....26,533,945	.....0	.....0	.....0	.....0
4699999	Totals.....						.....26,533,945	.....0	.....0	.....0	.....0	.....0	.....0	.....26,533,945	.....26,533,945	.....0	.....0	.....0	.....0

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government										
38375B	ZA	3		06/20/2017	PAR WRITE-UP		109,234	109,234	0	1
38375B	C9	1		06/20/2017	PAR WRITE-UP		69,443	69,443	0	1
38375B	G2	2		06/20/2017	PAR WRITE-UP		17,980	17,980	0	1
38375B	R5	3		06/20/2017	PAR WRITE-UP		36,657	36,657	0	1
38375U	JP	6		06/20/2017	PAR WRITE-UP		48,606	48,606	0	1
38376R	ML	7		06/20/2017	PAR WRITE-UP		151,847	151,847	0	1
36230S	DW	1		06/20/2017	PAR WRITE-UP		25,972	25,972	0	1
0599999	Total - Bonds - U.S. Government						459,740	459,740	0	XXX
Bonds - All Other Government										
13509P	GB	3		06/13/2017	SCOTIA CAPITAL		1,008,700	1,000,000	240	1FE
135087	D5	0		05/30/2017	SCOTIA CAPITAL		5,388,250	5,000,000	0	1FE
135087	E6	7		05/30/2017	DESJARDINS SECURITIES		15,243,450	15,000,000	0	1FE
563469	UK	9		05/02/2017	NATIONAL BANK OF CANADA FINANCIAL		1,003,550	1,000,000	2,590	1FE
68323A	EA	8		06/21/2017	TD SECURITIES		1,972,960	2,000,000	8,137	1FE
74814Z	EP	4		06/13/2017	NATIONAL BANK OF CANADA FINANCIAL		3,198,900	3,000,000	26,137	1FE
G9T44M	HH	8	B	04/18/2017	RBC DOMINION GLOBAL MARKETS		530,042	511,160	2,175	1FE
1099999	Total - Bonds - All Other Government						28,345,852	27,511,160	39,279	XXX
Bonds - U.S. Political Subdivisions of States										
041826	3C	0		06/09/2017	RAYMOND JAMES & ASSOC		2,132,361	1,810,000	0	1FE
161069	T8	2		06/15/2017	J P MORGAN CHASE SECURITIES INC		681,527	685,000	0	1FE
166393	7A	0		06/16/2017	CITIGROUP GLOBAL MARKETS		4,074,366	4,110,000	0	1FE
199820	3M	1		06/29/2017	RAYMOND JAMES & ASSOC		5,825,600	5,000,000	0	1FE
248775	4G	0		06/16/2017	CITIGROUP GLOBAL MARKETS		2,913,604	2,935,000	0	1FE
262579	RM	9		06/27/2017	CITIGROUP GLOBAL MARKETS		3,174,401	3,210,000	0	1FE
357172	YE	9		06/21/2017	MORGAN STANLEY		1,427,209	1,315,000	0	1FE
419722	V2	6		06/21/2017	BAS-MERRILL LYNCH		2,075,238	1,750,000	0	1FE
472538	KK	2		06/21/2017	STIFEL NICOLAUS & CO INC		2,813,208	2,400,000	0	1FE
499512	8T	1		04/20/2017	J P MORGAN CHASE SECURITIES INC		6,112,530	6,130,000	0	1FE
66702R	SJ	2		06/29/2017	STIFEL NICOLAUS & CO INC		5,397,628	5,055,000	0	1FE
763261	W3	4		05/03/2017	RAYMOND JAMES & ASSOC		1,715,910	1,500,000	0	1FE
802498	RB	3		06/07/2017	STIFEL NICOLAUS & CO INC		488,604	400,000	0	1FE
852427	MD	2		05/24/2017	MORGAN STANLEY		599,574	600,000	0	1FE
879709	4W	0		05/24/2017	RBC CAPITAL MARKETS		1,108,066	920,000	0	1FE
938650	QY	7		06/19/2017	MORGAN STANLEY		1,106,549	1,120,000	0	1FE
938650	RR	1		06/19/2017	MORGAN STANLEY		918,026	925,000	0	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States						42,564,400	39,865,000	0	XXX
Bonds - U.S. Special Revenue and Special Assessment										
120532	LB	0		06/22/2017	WELLS FARGO SECURITIES		610,657	620,000	0	1FE
24916P	GK	7		05/12/2017	BAS-MERRILL LYNCH		2,587,657	2,630,000	0	1FE
546398	YU	6		06/22/2017	BAS-MERRILL LYNCH		35,200,000	35,200,000	14,707	1FE
592030	J2	7		05/24/2017	RAYMOND JAMES & ASSOC		1,712,693	1,440,000	0	1FE
60416H	3G	7		04/28/2017	WELLS FARGO SECURITIES		1,567,582	1,565,000	0	1FE
622634	FS	7		04/27/2017	WELLS FARGO SECURITIES		935,528	800,000	0	1FE
644614	RZ	4		06/08/2017	BAS-MERRILL LYNCH		35,905,000	35,905,000	4,358	1FE
645791	8P	2		05/11/2017	CITIGROUP GLOBAL MARKETS		1,466,779	1,485,000	0	1FE

QE04

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
762197 VF 5	RHODE ISLAND H&E (BROWN 4.000 2037 09.....		06/22/2017.....	BAS-MERRILL LYNCH.....		5,393,600	5,000,000	0	1FE.....
810489 TG 9	SCOTTSDALE PPTY CORP EXC 3.375 2035 07.....		05/09/2017.....	BAS-MERRILL LYNCH.....		2,520,956	2,550,000	0	1FE.....
89658H VL 1	TRINITY RIVER AUTH REG W 5.000 2036 08.....		05/04/2017.....	MORGAN STANLEY.....		5,632,753	4,825,000	0	1FE.....
89657P HL 0	TRINITY RIVER AUTH TARRA 5.000 2033 02.....		06/22/2017.....	J P MORGAN CHASE SECURITIES INC.....		1,495,225	1,250,000	0	1FE.....
915137 T7 8	UNIV OF TEXAS FING SYS R .900 2033 08.....		06/28/2017.....	BAS-MERRILL LYNCH.....		48,700,000	48,700,000	26,818	1FE.....
3140FQ T3 1	FNMA PASS THRU #BE5069 3.000 2046 11.....		04/27/2017.....	BAS-MERRILL LYNCH.....		4,790,651	4,784,670	3,987	1.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					148,519,080	146,754,670	49,870	XXX.....

Bonds - Industrial and Miscellaneous

00507V AM 1	ACTIVISION BLIZZARD 3.400 2027 06.....		05/23/2017.....	BAS-MERRILL LYNCH.....		993,670	1,000,000	0	2FE.....
00790X AA 9	ADVANCED DISPOSAL SERVIC 5.625 2024 11.....		05/26/2017.....	VARIOUS.....		6,082,000	5,900,000	141,945	5FE.....
01741R AE 2	ALLEGHENY TECH 5.950 2021 01.....		06/20/2017.....	MORGAN STANLEY.....		2,104,420	2,108,000	41,680	4FE.....
01741R AF 9	ALLEGHENY TECH 7.875 2023 08.....		04/28/2017.....	CANTOR FITZGERALD.....		2,072,500	2,000,000	34,125	4FE.....
03027X AP 5	AMERICAN TOWER CORP 3.550 2027 07.....		06/27/2017.....	BARCLAYS CAPITAL INC.....		997,730	1,000,000	0	2FE.....
037735 CW 5	APPALACHIAN POWER CO 3.300 2027 06.....		05/08/2017.....	BNP PARIBAS.....		994,900	1,000,000	0	2FE.....
013817 AJ 0	ARCONIC INC 5.900 2027 02.....		04/21/2017.....	GOLDMAN SACHS & CO.....		1,068,750	1,000,000	13,931	3FE.....
049560 AN 5	ATMOS ENERGY CORP 3.000 2027 06.....		06/06/2017.....	WELLS FARGO SECURITIES.....		2,001,310	2,000,000	83	1FE.....
053332 AV 4	AUTOZONE INC 3.750 2027 06.....		04/06/2017.....	J P MORGAN CHASE SECURITIES INC.....		999,950	1,000,000	0	2FE.....
05348E BA 6	AVALONBAY COMMUNITIES 3.350 2027 05.....		05/03/2017.....	J P MORGAN CHASE SECURITIES INC.....		996,540	1,000,000	0	1FE.....
06051G GL 7	BANK OF AMERICA CORP 3.705 2028 04.....		04/19/2017.....	BAS-MERRILL LYNCH.....		2,000,000	2,000,000	0	2FE.....
075887 BW 8	BECTON DICKINSON 3.700 2027 06.....		05/22/2017.....	CITIGROUP GLOBAL MARKETS.....		3,000,000	3,000,000	0	2FE.....
099500 AA 8	BOOZ ALLEN HAMILTON INC 5.125 2025 05.....		05/26/2017.....	VARIOUS.....		3,236,313	3,175,000	5,420	4FE.....
10922N AA 1	BRIGHTHOUSE FINANCIAL IN 3.700 2027 06.....		06/15/2017.....	J P MORGAN CHASE SECURITIES INC.....		999,170	1,000,000	0	2FE.....
12673P AH 8	CA INC 3.600 2022 08.....		04/12/2017.....	J P MORGAN CHASE SECURITIES INC.....		1,023,210	1,000,000	3,100	2FE.....
128195 AN 4	CALATLANTIC GROUP INC 5.250 2026 06.....		03/30/2017.....	MIZUHO INTERNATIONAL PLC.....		0	0	17,938	3FE.....
128195 AP 9	CALATLANTIC GROUP INC 5.000 2027 06.....		06/06/2017.....	CITIGROUP GLOBAL MARKETS.....		2,000,000	2,000,000	0	3FE.....
85375C BE 0	CALATLANTIC GROUP INC 5.875 2024 11.....		03/30/2017.....	MIZUHO INTERNATIONAL PLC.....		0	0	22,684	3FE.....
14149Y BJ 6	CARDINAL HEALTH 3.410 2027 06.....		06/01/2017.....	BAS-MERRILL LYNCH.....		2,000,000	2,000,000	0	2FE.....
12508E AD 3	CDK GLOBAL INC 5.000 2024 10.....		05/11/2017.....	MORGAN STANLEY.....		2,060,000	2,000,000	8,611	3FE.....
12508E AE 1	CDK GLOBAL INC (144A) 4.875 2027 06.....		05/17/2017.....	BAS-MERRILL LYNCH.....		1,107,500	1,100,000	948	3FE.....
150190 AA 4	CEDAR FAIR LP/CA (144A) 5.375 2027 04.....		04/10/2017.....	J P MORGAN CHASE SECURITIES INC.....		1,000,000	1,000,000	0	4FE.....
156700 BA 3	CENTURYLINK INC 7.500 2024 04.....		04/21/2017.....	VARIOUS.....		2,132,500	2,000,000	9,375	3FE.....
161175 BE 3	CHARTER COMM OPT (144A) 3.750 2028 02.....		06/27/2017.....	BAS-MERRILL LYNCH.....		991,660	1,000,000	0	2FE.....
171798 AD 3	CIMAREX ENERGY CO 3.900 2027 05.....		04/04/2017.....	MUFG SECURITIES AMERICAS INC.....		1,000,290	1,000,000	0	2FE.....
17252M AN 0	CINTAS CORP NO 2 3.700 2027 04.....		05/15/2017.....	BARCLAYS CAPITAL INC.....		1,037,060	1,000,000	6,578	2FE.....
189754 AC 8	COACH INC 4.125 2027 07.....		06/06/2017.....	BAS-MERRILL LYNCH.....		998,580	1,000,000	0	2FE.....
191216 CE 8	COCA-COLA CO 2.900 2027 05.....		05/22/2017.....	BAS-MERRILL LYNCH.....		995,950	1,000,000	0	1FE.....
20030N BS 9	COMCAST CORP 3.150 2026 03.....		04/19/2017.....	BARCLAYS CAPITAL INC.....		1,000,900	1,000,000	4,638	1FE.....
201723 AL 7	COMMERCIAL METALS CO 5.375 2027 07.....		06/30/2017.....	CITIGROUP GLOBAL MARKETS.....		2,000,000	2,000,000	0	3FE.....
20826F AQ 9	CONOCOPHILLIPS 4.950 2026 03.....		04/17/2017.....	VARIOUS.....		1,123,970	1,000,000	10,313	1FE.....
21036P AP 3	CONSTELLATION BRANDS INC 4.750 2025 12.....		04/28/2017.....	BAS-MERRILL LYNCH.....		1,088,970	1,000,000	20,056	2FE.....
210518 CT 1	CONSUMERS ENERGY CO 2.850 2022 05.....		06/29/2017.....	WELLS FARGO SECURITIES.....		1,024,460	1,000,000	0	1FE.....
22160K AM 7	COSTCO WHOLESALE CORP 3.000 2027 05.....		05/09/2017.....	CITIGROUP GLOBAL MARKETS.....		1,982,740	2,000,000	0	1FE.....
12636Y AA 0	CRH AMERICA INC (144A) 3.400 2027 05.....	C	05/24/2017.....	VARIOUS.....		2,987,810	3,000,000	1,983	2FE.....
22966R AC 0	CUBESMART LP 4.000 2025 11.....		03/30/2017.....	WELLS FARGO SECURITIES.....		0	0	15,444	2FE.....
126659 AA 9	CVS LEASE PASS THRU CERT 8.353 2031 07.....		04/17/2017.....	KEYBANC CAPITAL MARK.....		485,454	372,710	865	2FE.....
256677 AE 5	DOLLAR GENERAL 3.875 2027 04.....		04/05/2017.....	MORGAN STANLEY.....		1,006,100	1,000,000	0	2FE.....

QE04.1

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
26138E AU 3	DR PEPPER SNAPPLE 2.550 2026 09.....		05/24/2017.....	MORGAN STANLEY.....		945,230	1,000,000	5,313	2FE.....
26138E AZ 2	DR PEPPER SNAPPLE (144A) 3.430 2027 06.....		06/05/2017.....	GOLDMAN SACHS & CO.....		1,013,880	1,000,000	0	2FE.....
532457 BP 2	ELI LILLY 3.100 2027 05.....		05/04/2017.....	BAS-MERRILL LYNCH.....		999,650	1,000,000	0	1FE.....
29364D AU 4	ENTERGY ARKANSAS 3.500 2026 04.....		05/09/2017.....	J P MORGAN CHASE SECURITIES INC.....		1,022,080	1,000,000	4,375	1FE.....
29364W AZ 1	ENTERGY LOUISIANA 3.120 2027 09.....		05/17/2017.....	MUFG SECURITIES AMERICAS INC.....		999,510	1,000,000	0	1FE.....
313747 AY 3	FEDERAL REALTY INVESTMEN 3.250 2027 07.....		06/20/2017.....	DEUTSCHE BANC.....		990,830	1,000,000	0	1FE.....
316773 CU 2	FIFTH THIRD BANCORP 2.600 2022 06.....		06/12/2017.....	MORGAN STANLEY.....		999,720	1,000,000	0	2FE.....
31942D AB 3	FIRSTCASH INC 6.750 2021 04.....		04/27/2017.....	WELLS FARGO SECURITIES.....		1,048,750	1,000,000	5,813	3FE.....
33767D AA 3	FIRSTCASH INC (144A) 5.375 2024 06.....		05/18/2017.....	CREDIT SUISSE FIRST BOSTON.....		5,000,000	5,000,000	0	3FE.....
35802X AH 6	FRESENIUS MED (144A) 4.125 2020 10.....	C.....	04/07/2017.....	BAS-MERRILL LYNCH.....		511,875	500,000	10,141	3FE.....
38141G WL 4	GOLDMAN SACHS GROUP 3.691 2028 06.....		05/31/2017.....	GOLDMAN SACHS & CO.....		1,000,000	1,000,000	0	1FE.....
382550 BG 5	GOODYEAR TIRE & RUBBER 4.875 2027 03.....		05/19/2017.....	BAS-MERRILL LYNCH.....		1,000,000	1,000,000	10,427	3FE.....
402479 CF 4	GULF POWER 3.300 2027 05.....		05/15/2017.....	BARCLAYS CAPITAL INC.....		998,300	1,000,000	0	1FE.....
406216 BG 5	HALLIBURTON COMPANY 3.800 2025 11.....		05/23/2017.....	CITIGROUP GLOBAL MARKETS.....		3,090,030	3,000,000	36,206	2FE.....
458140 AX 8	INTEL CORP 3.150 2027 05.....		05/09/2017.....	J P MORGAN CHASE SECURITIES INC.....		1,995,740	2,000,000	175	1FE.....
46647P AF 3	JP MORGAN CHASE 3.540 2028 05.....		04/18/2017.....	J P MORGAN CHASE SECURITIES INC.....		2,000,000	2,000,000	0	1FE.....
48238T AA 7	KAR AUCTION (144A) 5.125 2025 06.....		06/21/2017.....	VARIOUS.....		4,647,750	4,560,000	5,166	4FE.....
49327M 2S 2	KEY BANK NA 2.400 2022 06.....		06/06/2017.....	KEYBANC CAPITAL MARK.....		999,670	1,000,000	0	1FE.....
49338L AE 3	KEYSIGHT TECHNOLOGIES 4.600 2027 04.....		04/11/2017.....	STIFEL NICOLAUS & CO INC.....		2,048,900	2,000,000	2,811	2FE.....
526057 BZ 6	LENNAR CORP 4.500 2024 04.....		04/19/2017.....	DEUTSCHE BANC.....		500,000	500,000	0	3FE.....
548661 DP 9	LOWE'S COS INC 3.100 2027 05.....		04/19/2017.....	BAS-MERRILL LYNCH.....		1,996,920	2,000,000	0	1FE.....
55279H AL 4	MANUFACTURERS & TRADERS 2.500 2022 05.....		05/15/2017.....	MORGAN STANLEY.....		998,600	1,000,000	0	1FE.....
573284 AQ 9	MARTIN MARIETTA MATERIAL 3.450 2027 06.....		05/18/2017.....	J P MORGAN CHASE SECURITIES INC.....		2,993,260	3,000,000	192	2FE.....
574599 BN 5	MASCO CORP 3.500 2027 11.....		06/13/2017.....	CITIGROUP GLOBAL MARKETS.....		1,000,370	1,000,000	0	3FE.....
57772K AD 3	MAXIM INTEGRATED PRODUCT 3.450 2027 06.....		06/08/2017.....	BAS-MERRILL LYNCH.....		1,002,500	1,000,000	0	2FE.....
58507L AC 3	MEDTRONIC GLOBAL HOLDING 3.350 2027 04.....		04/18/2017.....	JEFFERIES & CO INC.....		919,179	900,000	1,926	1FE.....
59523U AN 7	MID-AMERICAN APARTMENTS 3.600 2027 06.....		05/02/2017.....	WELLS FARGO SECURITIES.....		1,991,600	2,000,000	0	2FE.....
654106 AF 0	NIKE INC 2.375 2026 11.....		04/13/2017.....	J P MORGAN CHASE SECURITIES INC.....		950,350	1,000,000	11,743	1FE.....
65473Q BE 2	NISOURCE FINANCE CORP 3.490 2027 05.....		05/31/2017.....	VARIOUS.....		3,014,940	3,000,000	1,260	2FE.....
655844 BT 4	NORFOLK SOUTHERN CORP 3.150 2027 06.....		05/22/2017.....	WELLS FARGO SECURITIES.....		1,996,940	2,000,000	0	2FE.....
666807 BK 7	NORTHROP GRUMMAN 3.200 2027 02.....		04/25/2017.....	U S BANCORP.....		1,003,290	1,000,000	13,067	2FE.....
67021C AM 9	NSTAR ELECTRIC CO 3.200 2027 05.....		05/10/2017.....	BAS-MERRILL LYNCH.....		999,240	1,000,000	0	1FE.....
688239 AE 2	OSHKOSH CORP 5.375 2025 03.....		04/06/2017.....	SUNTRUST.....		1,038,750	1,000,000	5,972	3FE.....
70109H AL 9	PARKER-HANNIFIN CORP 3.300 2024 11.....		06/13/2017.....	JEFFERIES & CO INC.....		205,154	197,000	451	1FE.....
707569 AS 8	PENN NATIONAL GAMING (14 5.625 2027 01.....		05/15/2017.....	BAS-MERRILL LYNCH.....		2,030,000	2,000,000	37,188	4FE.....
693475 AT 2	PNC FINANCIAL SERVICES 3.150 2027 05.....		05/16/2017.....	J P MORGAN CHASE SECURITIES INC.....		2,993,880	3,000,000	0	1FE.....
747525 AU 7	QUALCOMM INC 3.250 2027 05.....		05/19/2017.....	GOLDMAN SACHS & CO.....		997,380	1,000,000	0	1FE.....
75884R AV 5	REGENCY CENTERS LP 3.600 2027 02.....		06/27/2017.....	WELLS FARGO SECURITIES.....		1,003,790	1,000,000	15,400	2FE.....
771367 CD 9	ROCHESTER GAS AND ELECTR 3.100 2027 06.....		05/17/2017.....	J P MORGAN CHASE SECURITIES INC.....		1,996,060	2,000,000	0	1FE.....
824348 AW 6	SHERWIN-WILLIAMS CO 3.450 2027 06.....		05/09/2017.....	VARIOUS.....		2,990,380	3,000,000	0	2FE.....
824348 BC 9	SHERWIN-WILLIAMS CO (144 3.300 2025 02.....		06/01/2017.....	EXCHANGED.....		982,530	1,000,000	11,092	2FE.....
824348 BE 5	SHERWIN-WILLIAMS CO (144 3.950 2026 01.....		06/01/2017.....	EXCHANGED.....		1,016,990	1,000,000	15,032	2FE.....
827048 AT 6	SILGAN HOLDINGS (144A) 4.750 2025 03.....		04/25/2017.....	VARIOUS.....		3,325,656	3,305,000	30,802	3FE.....
83001A AB 8	SIX FLAGS ENTERTAINMENT 4.875 2024 07.....		03/30/2017.....	WELLS FARGO SECURITIES.....		0	0	19,771	4FE.....
83001A AC 6	SIX FLAGS ENTERTAINMENT 5.500 2027 04.....		04/10/2017.....	WELLS FARGO SECURITIES.....		1,000,000	1,000,000	0	4FE.....
84265V AF 2	SOUTHERN COPPER CORP 3.500 2022 11.....	C.....	05/19/2017.....	CITIGROUP GLOBAL MARKETS.....		2,040,000	2,000,000	3,111	2FE.....

QE04.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
857477 AZ 6	STATE STREET CORP 2.653 2023 05		05/11/2017	GOLDMAN SACHS & CO		1,001,960	1,000,000	74	1FE
858119 BF 6	STEEL DYNAMICS INC 5.000 2026 12		04/27/2017	BARCLAYS CAPITAL INC		2,859,280	2,776,000	56,291	3FE
86787G AJ 1	SUNTRUST BANK 3.300 2026 05		04/25/2017	MORGAN STANLEY		977,980	1,000,000	14,942	2FE
871829 BF 3	SYSCO CORP 3.250 2027 07		06/20/2017	TD SECURITIES		998,110	1,000,000	90	2FE
87233Q AC 2	TC PIPELINES LP 3.900 2027 05		05/22/2017	MUFG SECURITIES AMERICAS INC		1,000,000	1,000,000	0	2FE
87236Y AF 5	TD AMERITRADE 3.300 2027 04		04/24/2017	WELLS FARGO SECURITIES		2,993,760	3,000,000	0	1FE
880345 AA 1	TENNANT CO (144A) 5.625 2025 05		05/18/2017	VARIOUS		4,509,435	4,388,000	12,143	4FE
880349 AR 6	TENNECO INC 5.000 2026 07		04/19/2017	SUNTRUST		977,500	1,000,000	13,750	3FE
88037E AJ 0	TENNECO INC 5.375 2024 12		04/27/2017	SUNTRUST		109,445	106,000	2,168	3FE
88732J BA 5	TIME WARNER CABLE 4.000 2021 09		04/20/2017	SUNTRUST		2,929,976	2,800,000	16,800	2FE
893574 AH 6	TRANSCONTINENTAL GAS PIP 7.850 2026 02		04/18/2017	STIFEL NICOLAUS & CO INC		2,608,900	2,000,000	34,889	2FE
902494 BC 6	TYSON FOODS INC 3.550 2027 06		05/23/2017	MORGAN STANLEY		998,330	1,000,000	0	2FE
904764 AY 3	UNILEVER CAPITAL 2.900 2027 05	C	05/02/2017	MORGAN STANLEY		1,969,220	2,000,000	0	1FE
906548 CM 2	UNION ELECTRIC CO 2.950 2027 06		06/06/2017	BARCLAYS CAPITAL INC		996,740	1,000,000	0	1FE
913017 CR 8	UNITED TECHNOLOGIES CORP 3.125 2027 05		05/01/2017	BAS-MERRILL LYNCH		2,000,000	2,000,000	0	1FE
92343E AJ 1	VERISIGN INC (144A) 4.750 2027 07		06/30/2017	J P MORGAN CHASE SECURITIES INC		250,000	250,000	0	3FE
92343V BR 4	VERIZON COMMUNICATIONS I 5.150 2023 09		06/20/2017	RBC CAPITAL MARKETS		1,120,660	1,000,000	14,019	2FE
25468P DV 5	WALT DISNEY COMPANY 2.950 2027 06		06/01/2017	DEUTSCHE BANC		996,290	1,000,000	0	1FE
95000U 2A 0	WELLS FARGO 3.584 2028 05		05/15/2017	WELLS FARGO SECURITIES		1,000,000	1,000,000	0	1FE
583334 AE 7	WESTROCK MWV LLC 7.375 2019 09		04/18/2017	MORGAN STANLEY		167,874	150,000	1,536	2FE
96949L AD 7	WILLIAMS PARTNERS 3.750 2027 06		05/31/2017	BAS-MERRILL LYNCH		999,490	1,000,000	0	2FE
978097 AD 5	WOLVERINE WORLD (144A) 5.000 2026 09		06/19/2017	KEYBANC CAPITAL MARK		299,970	303,000	4,671	3FE
983130 AX 3	WYNN LAS VEGAS (144A) 5.250 2027 05		05/05/2017	VARIOUS		2,518,750	2,500,000	0	4FE
064151 UU 5	BANK OF NOVA SCOTIA 1.830 2022 04		05/30/2017	SCOTIA CAPITAL		2,999,490	3,000,000	5,415	1FE
064151 WY 5	BANK OF NOVA SCOTIA 2.290 2024 06		06/28/2017	SCOTIA CAPITAL		999,850	1,000,000	0	1FE
07813Z BW 3	BELL CANADA 2.700 2024 02	B	06/26/2017	RBC CAPITAL MARKETS		1,016,050	1,000,000	9,025	2FE
136385 AW 1	CANADIAN NATURAL RESOURC 2.950 2023 01	B	05/23/2017	J P MORGAN CHASE SECURITIES INC		998,530	1,000,000	0	2FE
66977W AQ 2	NOVA CHEMICALS (144A) 4.875 2024 06	B	05/25/2017	HSBC		250,000	250,000	0	3FE
66977W AR 0	NOVA CHEMICALS (144A) 5.250 2027 06	B	06/09/2017	VARIOUS		6,026,250	6,000,000	729	3FE
775109 AS 0	ROGERS COMMUNICATIONS 5.340 2021 03	B	06/07/2017	TD SECURITIES		1,130,110	1,000,000	11,997	2FE
92660F AG 9	VIDEOTRON LTD (144A) 5.375 2024 06	B	04/03/2017	WELLS FARGO SECURITIES		1,042,500	1,000,000	16,573	3FE
00084D AN 0	ABN AMRO BANK NV (144A) 2.100 2019 01	D	04/04/2017	MORGAN STANLEY		1,000,060	1,000,000	4,842	1FE
009279 AA 8	AIRBUS SE (144A) 3.150 2027 04	D	04/06/2017	CITIGROUP GLOBAL MARKETS		1,003,700	1,000,000	88	1FE
01748T AA 9	ALLEGION PLC 5.875 2023 09	D	04/17/2017	GOLDMAN SACHS & CO		1,781,704	1,671,000	9,544	2FE
05253J AS 0	AUSTRALIA & NEW ZEALAND 2.625 2022 05	D	05/15/2017	CITIGROUP GLOBAL MARKETS		999,440	1,000,000	0	1FE
478375 AG 3	JOHNSON CONTROLS INTERNA 3.625 2024 07	D	05/10/2017	ROBERT W BAIRD & CO		899,693	870,000	11,651	2FE
63254A AW 8	NATIONAL AUSTRALIA BANK 2.500 2022 05	D	05/16/2017	J P MORGAN CHASE SECURITIES INC		994,270	1,000,000	0	1FE
75625Q AE 9	RECKITT BENCKISER TSY (1 3.000 2027 06	D	06/22/2017	J P MORGAN CHASE SECURITIES INC		998,460	1,000,000	83	1FE
780097 BA 8	ROYAL BANK OF SCOTLAND G 4.800 2026 04	D	06/16/2017	HSBC		1,072,680	1,000,000	10,133	2FE
780097 BE 0	ROYAL BANK OF SCOTLAND G 3.498 2023 05	D	05/10/2017	MORGAN STANLEY		1,000,000	1,000,000	0	2FE
86803U AC 5	SUNTORY HOLDINGS LTD (14 2.550 2022 06	D	06/21/2017	CITIGROUP GLOBAL MARKETS		998,320	1,000,000	0	2FE
902674 XF 2	UBS AG LONDON (144A) 2.200 2020 06	D	06/01/2017	UBS AG		999,340	1,000,000	0	1FE
92676X AA 5	VIKING CRUISES LTD (144A 8.500 2022 10	D	04/19/2017	CREDIT SUISSE FIRST BOSTON		1,051,481	1,005,000	2,136	5FE
92887G AC 3	VFET 2015-1A A3 (144A) 1.510 2019 06		04/24/2017	TD SECURITIES		568,801	568,801	286	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					191,008,480	188,255,511	861,024	XXX
8399997	Total - Bonds - Part 3					410,897,552	402,846,080	950,173	XXX

QE04.3

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
8399999	Total - Bonds					410,897,552	402,846,080	950,173	XXX
Common Stocks - Industrial and Miscellaneous									
015271	10 9		06/28/2017	VARIOUS	4,952,000	584,719	XXX	0	L
024835	10 0		06/27/2017	VARIOUS	2,837,000	136,340	XXX	0	L
053484	10 1		06/12/2017	VARIOUS	3,500,000	669,257	XXX	0	L
101121	10 1		04/10/2017	RAYMOND JAMES NORTH AMERICA ALGO 725	300,000	40,676	XXX	0	L
19625X	10 2		06/12/2017	VARIOUS	13,586,000	471,774	XXX	0	L
22002T	10 8		06/30/2017	VARIOUS	9,481,000	319,755	XXX	0	L
229663	10 9		06/30/2017	VARIOUS	12,893,000	321,517	XXX	0	L
23283R	10 0		06/01/2017	SUNTRUST	24,080,000	1,352,814	XXX	0	L
233153	20 4		06/01/2017	EVERCORE ISI NORTH AMERICA ALGO 226	2,107,000	111,652	XXX	0	L
252784	30 1		04/25/2017	UBS PAINE WEBBER	3,200,000	36,968	XXX	0	L
29278N	10 3		02/17/2016	MERGER	165,000,000	3,189,391	XXX	0	L
29444U	70 0		06/30/2017	VARIOUS	2,420,000	1,050,553	XXX	0	L
29476L	10 7		06/01/2017	EVERCORE ISI NORTH AMERICA ALGO 226	8,375,000	546,981	XXX	0	L
297178	10 5		06/01/2017	VARIOUS	2,019,000	489,385	XXX	0	L
30225T	10 2		06/01/2017	VARIOUS	39,846,000	3,086,517	XXX	0	L
345605	10 9		06/01/2017	EVERCORE ISI NORTH AMERICA ALGO 226	1,214,000	26,896	XXX	0	L
36162J	10 6		06/30/2017	VARIOUS	13,829,000	440,762	XXX	0	L
36174X	10 1		06/01/2017	VARIOUS	5,544,000	122,463	XXX	0	L
385002	30 8		06/23/2017	VARIOUS	35,600,000	998,906	XXX	0	L
40414L	10 9		06/23/2017	VARIOUS	4,600,000	147,841	XXX	0	L
42225P	50 1		05/03/2017	VARIOUS	6,100,000	175,483	XXX	0	L
44107P	10 4		05/01/2017	KEYBANC CAP MRKTS INC ALGO NA	4,200,000	76,172	XXX	0	L
444097	10 9		06/30/2017	VARIOUS	12,642,000	436,837	XXX	0	L
46187W	10 7		06/30/2017	VARIOUS	12,573,000	272,694	XXX	0	L
49427F	10 8		06/28/2017	VARIOUS	3,600,000	265,993	XXX	0	L
49446R	10 9		06/30/2017	VARIOUS	31,119,000	579,701	XXX	0	L
531172	10 4		06/01/2017	VARIOUS	2,014,000	82,919	XXX	0	L
59522J	10 3		05/08/2017	VARIOUS	1,300,000	128,992	XXX	0	L
700517	10 5		06/26/2017	VARIOUS	40,025,000	1,059,601	XXX	0	L
71943U	10 4		06/29/2017	VARIOUS	60,000,000	1,207,086	XXX	0	L
74340W	10 3		06/26/2017	VARIOUS	14,171,000	796,306	XXX	0	L
74460D	10 9		06/01/2017	VARIOUS	1,595,000	333,771	XXX	0	L
758849	10 3		06/30/2017	VARIOUS	2,749,000	169,694	XXX	0	L
78440X	10 1		06/22/2017	VARIOUS	861,000	92,023	XXX	0	L
81721M	10 9		04/17/2017	VARIOUS	25,000,000	548,983	XXX	0	L
828806	10 9		06/30/2017	VARIOUS	5,553,000	904,424	XXX	0	L
862121	10 0		06/23/2017	VARIOUS	26,200,000	583,724	XXX	0	L
902653	10 4		06/30/2017	VARIOUS	9,476,000	368,124	XXX	0	L
92339V	10 0		06/26/2017	VARIOUS	37,321,000	297,656	XXX	0	L
929042	10 9		06/26/2017	VARIOUS	1,800,000	168,309	XXX	0	L
948741	10 3		06/01/2017	EVERCORE ISI NORTH AMERICA ALGO 226	2,524,000	76,902	XXX	0	L
95040Q	10 4		06/23/2017	VARIOUS	6,987,000	508,264	XXX	0	L
9099999	Total - Common Stocks - Industrial and Miscellaneous					23,278,824	XXX	0	XXX
9799997	Total - Common Stocks - Part 3					23,278,824	XXX	0	XXX

QE04.4

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
9799999	Total - Common Stocks.....					23,278,824	XXX	0	XXX
9899999	Total - Preferred and Common Stocks.....					23,278,824	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					434,176,376	XXX	950,173	XXX

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

QE04.5

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)
Bonds - U.S. Government																					
217194 AA 7	COP I LLC 3.613		06/05/2017	REDEEMED		65,348	65,348	65,348	65,348	0	0	0	0	0	65,348	0	0	0	1,181	12/05/2021	1
89152T AC 9	TOTEM OCEAN 4.514		06/18/2017	REDEEMED		46,875	46,875	46,875	46,875	0	0	0	0	0	46,875	0	0	0	1,058	12/18/2019	1
89152T AC 9	TOTEM OCEAN 4.514		06/18/2017	MAKE WHOLE CALL		244,517	234,375	234,375	234,373	0	(1)	0	(1)	0	234,372	0	10,145	10,145	5,290	12/18/2019	1
912828 K6 6	U S TREASURY NOTES .500		04/30/2017	MATURED		15,000,000	15,000,000	14,957,863	14,992,580	0	7,420	0	7,420	0	15,000,000	0	0	0	37,500	04/30/2017	1
912828 TB 6	U S TREASURY NOTES .750		06/30/2017	MATURED		15,000,000	15,000,000	14,954,295	14,985,071	0	14,929	0	14,929	0	15,000,000	0	0	0	112,500	06/30/2017	1
925387 AC 6	VESSEL MANAGEMENT SERV 5.850		05/01/2017	REDEEMED		93,000	93,000	93,000	92,984	0	16	0	16	0	93,000	0	0	0	2,720	05/01/2027	1
71375Q AB 6	PERFORADORA CENTRAL 5.240	D	06/15/2017	REDEEMED		166,953	166,953	166,953	166,947	0	6	0	6	0	166,953	0	0	0	4,374	12/15/2018	1
36202F 2L 9	GNMA II PASS #00005279 3.500		06/20/2017	PAID ON PRINCIPAL		501,650	501,650	522,422	521,610	0	(19,960)	0	(19,960)	0	501,650	0	0	0	7,335	01/20/2042	1
36202C HM 8	GNMA II PASS #2036 8.000		06/20/2017	PAID ON PRINCIPAL		223	223	227	226	0	(3)	0	(3)	0	223	0	0	0	7	07/20/2025	1
36202C K7 7	GNMA II PASS #2118 7.500		06/20/2017	PAID ON PRINCIPAL		6,371	6,371	6,479	6,443	0	(71)	0	(71)	0	6,371	0	0	0	175	11/20/2025	1
36202C PS 6	GNMA II PASS #2233 7.500		06/20/2017	PAID ON PRINCIPAL		3,110	3,110	3,062	3,068	0	42	0	42	0	3,110	0	0	0	96	06/20/2026	1
36202C QY 2	GNMA II PASS #2271 8.500		06/20/2017	PAID ON PRINCIPAL		5,538	5,538	5,671	5,697	0	(159)	0	(159)	0	5,538	0	0	0	196	08/20/2026	1
36202C RF 2	GNMA II PASS #2286 8.500		06/20/2017	PAID ON PRINCIPAL		2,072	2,072	2,107	2,117	0	(45)	0	(45)	0	2,072	0	0	0	73	09/20/2026	1
36202D HK 0	GNMA II PASS #2934 7.500		06/20/2017	PAID ON PRINCIPAL		591	591	581	575	0	16	0	16	0	591	0	0	0	19	06/20/2030	1
36202D SP 7	GNMA II PASS #3226 5.500		06/20/2017	PAID ON PRINCIPAL		2,692	2,692	2,580	2,574	0	119	0	119	0	2,692	0	0	0	61	04/20/2032	1
36202D TD 3	GNMA II PASS #3248 5.500		06/20/2017	PAID ON PRINCIPAL		3,213	3,213	3,064	3,079	0	133	0	133	0	3,213	0	0	0	74	06/20/2032	1
36202D UU 3	GNMA II PASS #3295 5.500		06/20/2017	PAID ON PRINCIPAL		5,866	5,866	5,855	5,855	0	11	0	11	0	5,866	0	0	0	137	10/20/2032	1
36202D U7 4	GNMA II PASS #3306 5.500		06/20/2017	PAID ON PRINCIPAL		49,154	49,154	49,062	49,066	0	88	0	88	0	49,154	0	0	0	1,144	11/20/2032	1
36202D VM 0	GNMA II PASS #3320 5.500		06/20/2017	PAID ON PRINCIPAL		76,556	76,556	77,046	77,127	0	(571)	0	(571)	0	76,556	0	0	0	1,758	12/20/2032	1
36202D YY 1	GNMA II PASS #3427 4.500		06/20/2017	PAID ON PRINCIPAL		260,682	260,682	243,685	248,877	0	11,805	0	11,805	0	260,682	0	0	0	5,081	08/20/2033	1
36202D 2B 6	GNMA II PASS #3470 4.500		06/20/2017	PAID ON PRINCIPAL		21,092	21,092	19,530	19,905	0	1,187	0	1,187	0	21,092	0	0	0	345	11/20/2033	1
36202D 4N 8	GNMA II PASS #3529 5.000		06/20/2017	PAID ON PRINCIPAL		158,502	158,502	151,493	152,943	0	5,559	0	5,559	0	158,502	0	0	0	3,220	03/20/2034	1
36202D 5P 2	GNMA II PASS #3554 4.500		06/20/2017	PAID ON PRINCIPAL		40,662	40,662	37,651	38,640	0	2,022	0	2,022	0	40,662	0	0	0	690	05/20/2034	1
36202E F2 0	GNMA II PASS #3785 5.000		06/20/2017	PAID ON PRINCIPAL		322,111	322,111	313,857	315,885	0	6,226	0	6,226	0	322,111	0	0	0	6,702	11/20/2035	1
36202E XT 1	GNMA II PASS #4290 5.500		06/20/2017	PAID ON PRINCIPAL		103,303	103,303	102,872	102,825	0	478	0	478	0	103,303	0	0	0	2,348	11/20/2038	1
36176S SV 3	GNMA PASS TH #0074832 3.500		06/15/2017	PAID ON PRINCIPAL		93,695	93,695	97,925	98,599	0	(4,904)	0	(4,904)	0	93,695	0	0	0	1,126	04/15/2042	1
36176J GJ 3	GNMA PASS TH #00767301 3.500		06/15/2017	PAID ON PRINCIPAL		9,249	9,249	9,667	9,799	0	(550)	0	(550)	0	9,249	0	0	0	135	04/15/2042	1
36176X FR 5	GNMA PASS TH #00778976 3.500		06/15/2017	PAID ON PRINCIPAL		235,704	235,704	247,452	254,340	0	(18,636)	0	(18,636)	0	235,704	0	0	0	4,044	03/15/2042	1
36206Y CH 2	GNMA PASS TH #424972 4.000		06/15/2017	PAID ON PRINCIPAL		54,641	54,641	53,326	54,366	0	275	0	275	0	54,641	0	0	0	914	10/15/2018	1
36208F JZ 4	GNMA PASS TH #449480 7.500		06/15/2017	PAID ON PRINCIPAL		3,411	3,411	3,498	3,497	0	(85)	0	(85)	0	3,411	0	0	0	107	10/15/2027	1
36209G RV 1	GNMA PASS TH #471300 6.000		06/15/2017	PAID ON PRINCIPAL		44,504	44,504	43,475	43,595	0	909	0	909	0	44,504	0	0	0	913	01/15/2032	1
36209Y TV 0	GNMA PASS TH #485764 6.000		06/15/2017	PAID ON PRINCIPAL		6,372	6,372	6,352	6,352	0	20	0	20	0	6,372	0	0	0	159	09/15/2031	1
36210N RP 6	GNMA PASS TH #497394 6.000		06/15/2017	PAID ON PRINCIPAL		1,758	1,758	1,722	1,718	0	41	0	41	0	1,758	0	0	0	44	01/15/2029	1
36212N AM 9	GNMA PASS TH #538312 6.000		06/15/2017	PAID ON PRINCIPAL		8,709	8,709	8,601	8,590	0	119	0	119	0	8,709	0	0	0	215	02/15/2032	1
36213A CE 2	GNMA PASS TH #548269 6.000		06/15/2017	PAID ON PRINCIPAL		3,485	3,485	3,450	3,450	0	35	0	35	0	3,485	0	0	0	87	02/15/2032	1
36213C U4 0	GNMA PASS TH #550603 5.000		06/15/2017	PAID ON PRINCIPAL		5,534	5,534	5,470	5,475	0	59	0	59	0	5,534	0	0	0	116	08/15/2035	1
36213C YY 0	GNMA PASS TH #550727 5.000		06/15/2017	PAID ON PRINCIPAL		133,600	133,600	131,485	131,904	0	1,696	0	1,696	0	133,600	0	0	0	2,827	11/15/2035	1
36213D Z4 3	GNMA PASS TH #551663 6.000		06/15/2017	PAID ON PRINCIPAL		3,741	3,741	3,730	3,730	0	12	0	12	0	3,741	0	0	0	94	09/15/2031	1
36213E B9 6	GNMA PASS TH #551864 6.000		06/15/2017	PAID ON PRINCIPAL		1,267	1,267	1,244	1,242	0	25	0	25	0	1,267	0	0	0	32	11/15/2031	1
36213E PU 4	GNMA PASS TH #552235 6.000		06/15/2017	PAID ON PRINCIPAL		9,282	9,282	9,063	9,046	0	236	0	236	0	9,282	0	0	0	272	12/15/2031	1
36213E PY 6	GNMA PASS TH #552239 6.000		06/15/2017	PAID ON PRINCIPAL		26,357	26,357	25,822	25,762	0	595	0	595	0	26,357	0	0	0	650	12/15/2031	1

QE05

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36213E UH 7	GNMA PASS TH #552384	6.000	06/15/2017	PAID ON PRINCIPAL		961	961	932	922	0	39	0	39	0	961	0	0	0	24	02/15/2032	1	
36213E UL 8	GNMA PASS TH #552387	6.500	06/15/2017	PAID ON PRINCIPAL		15,219	15,219	16,087	16,167	0	(947)	0	(947)	0	15,219	0	0	0	468	02/15/2032	1	
36213E YG 5	GNMA PASS TH #552511	6.500	06/15/2017	PAID ON PRINCIPAL		21,459	21,459	22,683	22,911	0	(1,452)	0	(1,452)	0	21,459	0	0	0	487	04/15/2032	1	
36213F HD 8	GNMA PASS TH #552928	5.000	06/15/2017	PAID ON PRINCIPAL		3,938	3,938	4,005	3,938	0	0	0	0	0	3,938	0	0	0	82	12/15/2017	1	
36213F HE 6	GNMA PASS TH #552929	5.000	06/15/2017	PAID ON PRINCIPAL		22,755	22,755	23,078	22,744	0	11	0	11	0	22,755	0	0	0	475	12/15/2017	1	
36213F QS 5	GNMA PASS TH #553165	6.000	06/15/2017	PAID ON PRINCIPAL		101,957	101,957	107,086	106,096	0	(4,139)	0	(4,139)	0	101,957	0	0	0	2,342	04/15/2033	1	
36213F WW 9	GNMA PASS TH #553361	5.500	06/15/2017	PAID ON PRINCIPAL		59,053	59,053	58,601	58,698	0	355	0	355	0	59,053	0	0	0	1,256	07/15/2033	1	
36213G U5 8	GNMA PASS TH #554204	6.000	06/15/2017	PAID ON PRINCIPAL		504	504	495	494	0	11	0	11	0	504	0	0	0	13	12/15/2031	1	
36213R 5P 8	GNMA PASS TH #562554	6.000	06/15/2017	PAID ON PRINCIPAL		3,214	3,214	3,182	3,178	0	36	0	36	0	3,214	0	0	0	81	01/15/2032	1	
36213T EC 3	GNMA PASS TH #563631	5.000	04/15/2017	PAID ON PRINCIPAL		106	106	107	106	0	0	0	0	0	106	0	0	0	2	09/15/2017	1	
36213U YC 8	GNMA PASS TH #565107	6.000	06/15/2017	PAID ON PRINCIPAL		9,346	9,346	9,527	9,487	0	(141)	0	(141)	0	9,346	0	0	0	234	10/15/2032	1	
36213X 2H 6	GNMA PASS TH #567876	6.000	06/15/2017	PAID ON PRINCIPAL		94,726	94,726	96,053	96,224	0	(1,498)	0	(1,498)	0	94,726	0	0	0	2,828	10/15/2032	1	
36213X 4T 8	GNMA PASS TH #567934	5.000	06/15/2017	PAID ON PRINCIPAL		5,421	5,421	5,498	5,421	0	(1)	0	(1)	0	5,421	0	0	0	113	12/15/2017	1	
36200Q LQ 5	GNMA PASS TH #569235	6.000	06/15/2017	PAID ON PRINCIPAL		14,124	14,124	14,398	14,532	0	(408)	0	(408)	0	14,124	0	0	0	309	03/15/2032	1	
36200Q WM 2	GNMA PASS TH #569552	6.000	06/15/2017	PAID ON PRINCIPAL		30,120	30,120	30,087	30,093	0	26	0	26	0	30,120	0	0	0	776	01/15/2032	1	
36200Q W6 7	GNMA PASS TH #569569	6.000	06/15/2017	PAID ON PRINCIPAL		22,761	22,761	22,135	22,098	0	663	0	663	0	22,761	0	0	0	550	01/15/2032	1	
36200R WR 9	GNMA PASS TH #570456	6.000	06/15/2017	PAID ON PRINCIPAL		36,599	36,599	36,733	36,738	0	(139)	0	(139)	0	36,599	0	0	0	1,074	11/15/2031	1	
36200S AG 5	GNMA PASS TH #570707	6.000	06/15/2017	PAID ON PRINCIPAL		697	697	687	688	0	9	0	9	0	697	0	0	0	17	12/15/2031	1	
36200S A2 6	GNMA PASS TH #570725	6.000	06/15/2017	PAID ON PRINCIPAL		741	741	733	732	0	10	0	10	0	741	0	0	0	19	01/15/2032	1	
36200S A6 7	GNMA PASS TH #570729	6.000	06/15/2017	PAID ON PRINCIPAL		2,568	2,568	2,540	2,546	0	22	0	22	0	2,568	0	0	0	59	01/15/2032	1	
36200S BH 2	GNMA PASS TH #570740	6.000	06/15/2017	PAID ON PRINCIPAL		2,718	2,718	2,668	2,672	0	46	0	46	0	2,718	0	0	0	68	01/15/2032	1	
36200S WM 8	GNMA PASS TH #571352	6.000	06/15/2017	PAID ON PRINCIPAL		971	971	948	946	0	25	0	25	0	971	0	0	0	24	12/15/2031	1	
36200W BU 4	GNMA PASS TH #574351	6.000	06/15/2017	PAID ON PRINCIPAL		2,862	2,862	2,825	2,824	0	38	0	38	0	2,862	0	0	0	72	01/15/2032	1	
36200W T6 8	GNMA PASS TH #574873	6.000	06/15/2017	PAID ON PRINCIPAL		7,900	7,900	7,791	7,788	0	112	0	112	0	7,900	0	0	0	213	12/15/2031	1	
36200X E6 2	GNMA PASS TH #575357	6.000	06/15/2017	PAID ON PRINCIPAL		5,812	5,812	5,783	5,780	0	32	0	32	0	5,812	0	0	0	145	12/15/2031	1	
36200X JQ 3	GNMA PASS TH #575471	6.000	06/15/2017	PAID ON PRINCIPAL		1,272	1,272	1,234	1,220	0	52	0	52	0	1,272	0	0	0	32	01/15/2032	1	
36200X XP 9	GNMA PASS TH #575886	6.000	06/15/2017	PAID ON PRINCIPAL		5,432	5,432	5,353	5,351	0	81	0	81	0	5,432	0	0	0	136	12/15/2031	1	
36200X YB 9	GNMA PASS TH #575906	6.000	06/15/2017	PAID ON PRINCIPAL		39,802	39,802	39,276	39,183	0	619	0	619	0	39,802	0	0	0	1,178	01/15/2032	1	
36201A NV 6	GNMA PASS TH #577404	6.000	06/15/2017	PAID ON PRINCIPAL		55,332	55,332	54,594	54,588	0	744	0	744	0	55,332	0	0	0	1,606	12/15/2031	1	
36201A PS 1	GNMA PASS TH #577433	6.000	06/15/2017	PAID ON PRINCIPAL		6,269	6,269	6,245	6,244	0	25	0	25	0	6,269	0	0	0	157	02/15/2032	1	
36201A SW 9	GNMA PASS TH #577533	6.000	06/15/2017	PAID ON PRINCIPAL		4,133	4,133	4,079	4,065	0	68	0	68	0	4,133	0	0	0	104	01/15/2032	1	
36201A XN 3	GNMA PASS TH #577685	6.000	06/15/2017	PAID ON PRINCIPAL		72,361	72,361	73,763	74,382	0	(2,021)	0	(2,021)	0	72,361	0	0	0	1,808	10/15/2032	1	
36201A 3T 3	GNMA PASS TH #577810	6.000	06/15/2017	PAID ON PRINCIPAL		3,316	3,316	3,255	3,253	0	64	0	64	0	3,316	0	0	0	83	01/15/2032	1	
36201B RQ 1	GNMA PASS TH #578395	6.000	06/15/2017	PAID ON PRINCIPAL		12,791	12,791	12,971	13,062	0	(271)	0	(271)	0	12,791	0	0	0	267	10/15/2032	1	
36201B RT 5	GNMA PASS TH #578398	6.000	06/15/2017	PAID ON PRINCIPAL		3,717	3,717	3,789	3,823	0	(106)	0	(106)	0	3,717	0	0	0	91	10/15/2032	1	
36201C JW 5	GNMA PASS TH #579077	6.000	06/15/2017	PAID ON PRINCIPAL		3,071	3,071	3,026	3,023	0	49	0	49	0	3,071	0	0	0	77	12/15/2031	1	
36201C KF 0	GNMA PASS TH #579094	6.000	06/15/2017	PAID ON PRINCIPAL		2,125	2,125	2,094	2,090	0	35	0	35	0	2,125	0	0	0	53	12/15/2031	1	
36201C LA 0	GNMA PASS TH #579121	6.000	06/15/2017	PAID ON PRINCIPAL		13,925	13,925	13,730	13,726	0	198	0	198	0	13,925	0	0	0	326	01/15/2032	1	
36201C LZ 5	GNMA PASS TH #579144	6.000	06/15/2017	PAID ON PRINCIPAL		1,323	1,323	1,286	1,277	0	46	0	46	0	1,323	0	0	0	36	01/15/2032	1	
36201C YP 3	GNMA PASS TH #579518	6.000	06/15/2017	PAID ON PRINCIPAL		10,538	10,538	10,220	10,196	0	342	0	342	0	10,538	0	0	0	261	02/15/2032	1	
36201D SR 4	GNMA PASS TH #580228	4.500	06/15/2017	PAID ON PRINCIPAL		4,695	4,695	4,601	4,675	0	20	0	20	0	4,695	0	0	0	88	05/15/2018	1	
36201E M7 2	GNMA PASS TH #580982	6.000	06/15/2017	PAID ON PRINCIPAL		52,534	52,534	51,754	51,799	0	735	0	735	0	52,534	0	0	0	1,085	02/15/2032	1	

QE05 1

SCHEDULE D - PART 4

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

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)
36201F CW 5	GNMA PASS TH #581585	5.000	06/15/2017	PAID ON PRINCIPAL		4,748	4,748	4,775	4,743	0	5	0	5	0	4,748	0	0	0	99	10/15/2017	1
36201F XP 7	GNMA PASS TH #582186	6.000	06/15/2017	PAID ON PRINCIPAL		1,595	1,595	1,577	1,576	0	18	0	18	0	1,595	0	0	0	40	01/15/2032	1
36201F 5T 0	GNMA PASS TH #582358	6.000	06/15/2017	PAID ON PRINCIPAL		10,551	10,551	10,699	10,769	0	(218)	0	(218)	0	10,551	0	0	0	264	10/15/2032	1
36201F 5U 7	GNMA PASS TH #582359	6.000	06/15/2017	PAID ON PRINCIPAL		9,961	9,961	10,100	10,126	0	(166)	0	(166)	0	9,961	0	0	0	250	10/15/2032	1
36201G TK 1	GNMA PASS TH #582954	6.000	06/15/2017	PAID ON PRINCIPAL		6,462	6,462	6,429	6,426	0	35	0	35	0	6,462	0	0	0	161	02/15/2032	1
36201H 2U 6	GNMA PASS TH #584087	6.000	06/15/2017	PAID ON PRINCIPAL		1,521	1,521	1,550	1,563	0	(43)	0	(43)	0	1,521	0	0	0	38	10/15/2032	1
36201H 2W 2	GNMA PASS TH #584089	6.000	06/15/2017	PAID ON PRINCIPAL		960	960	979	981	0	(21)	0	(21)	0	960	0	0	0	24	10/15/2032	1
36201M FN 7	GNMA PASS TH #587073	6.000	06/15/2017	PAID ON PRINCIPAL		31,840	31,840	31,620	31,608	0	233	0	233	0	31,840	0	0	0	844	05/15/2032	1
36201M PT 3	GNMA PASS TH #587334	5.000	06/15/2017	PAID ON PRINCIPAL		21,512	21,512	21,751	21,497	0	15	0	15	0	21,512	0	0	0	448	10/15/2017	1
36201M 6K 3	GNMA PASS TH #587774	5.000	06/15/2017	PAID ON PRINCIPAL		8,878	8,878	9,004	8,872	0	5	0	5	0	8,878	0	0	0	185	12/15/2017	1
36201N M4 9	GNMA PASS TH #588179	6.000	06/15/2017	PAID ON PRINCIPAL		10,976	10,976	11,421	11,387	0	(411)	0	(411)	0	10,976	0	0	0	272	01/15/2033	1
36201P 5N 1	GNMA PASS TH #589553	5.000	06/15/2017	PAID ON PRINCIPAL		48,042	48,042	48,898	48,042	0	(0)	0	(0)	0	48,042	0	0	0	969	12/15/2017	1
36201S XE 4	GNMA PASS TH #592077	5.000	06/15/2017	PAID ON PRINCIPAL		17,490	17,490	17,476	17,473	0	17	0	17	0	17,490	0	0	0	366	08/15/2033	1
36201V AE 2	GNMA PASS TH #594105	4.500	06/15/2017	PAID ON PRINCIPAL		253,990	253,990	240,511	245,295	0	8,695	0	8,695	0	253,990	0	0	0	4,982	09/15/2033	1
36201V AF 9	GNMA PASS TH #594106	4.500	06/15/2017	PAID ON PRINCIPAL		38,004	38,004	36,021	36,552	0	1,453	0	1,453	0	38,004	0	0	0	789	09/15/2033	1
36201V A6 9	GNMA PASS TH #594129	4.000	06/15/2017	PAID ON PRINCIPAL		29,321	29,321	28,615	29,182	0	139	0	139	0	29,321	0	0	0	487	10/15/2018	1
36201V B4 3	GNMA PASS TH #594159	4.000	06/15/2017	PAID ON PRINCIPAL		31,372	31,372	30,617	31,216	0	156	0	156	0	31,372	0	0	0	509	10/15/2018	1
36201V VN 9	GNMA PASS TH #594721	4.500	06/15/2017	PAID ON PRINCIPAL		6,489	6,489	6,540	6,517	0	(28)	0	(28)	0	6,489	0	0	0	122	07/15/2033	1
36200A BA 6	GNMA PASS TH #595033	6.000	06/15/2017	PAID ON PRINCIPAL		2,406	2,406	2,453	2,479	0	(73)	0	(73)	0	2,406	0	0	0	60	10/15/2032	1
36200A HD 4	GNMA PASS TH #595228	5.000	06/15/2017	PAID ON PRINCIPAL		2,900	2,900	2,950	2,901	0	(1)	0	(1)	0	2,900	0	0	0	60	12/15/2017	1
36200A HG 7	GNMA PASS TH #595231	5.000	06/15/2017	PAID ON PRINCIPAL		44,283	44,283	45,044	44,280	0	3	0	3	0	44,283	0	0	0	921	12/15/2017	1
36200A RE 1	GNMA PASS TH #595485	5.000	06/15/2017	PAID ON PRINCIPAL		10,218	10,218	10,394	10,213	0	5	0	5	0	10,218	0	0	0	205	12/15/2017	1
36200D 3B 7	GNMA PASS TH #598494	5.000	06/15/2017	PAID ON PRINCIPAL		14,726	14,726	14,935	14,722	0	4	0	4	0	14,726	0	0	0	300	12/15/2017	1
36200E BQ 3	GNMA PASS TH #598647	5.500	06/15/2017	PAID ON PRINCIPAL		15,189	15,189	15,532	15,569	0	(380)	0	(380)	0	15,189	0	0	0	346	04/15/2033	1
36200E B6 7	GNMA PASS TH #598661	5.000	06/15/2017	PAID ON PRINCIPAL		15,885	15,885	16,159	16,049	0	(164)	0	(164)	0	15,885	0	0	0	331	05/15/2033	1
36200E CQ 2	GNMA PASS TH #598679	5.500	06/15/2017	PAID ON PRINCIPAL		11,207	11,207	11,480	11,454	0	(247)	0	(247)	0	11,207	0	0	0	219	05/15/2033	1
36200E DL 2	GNMA PASS TH #598707	5.000	06/15/2017	PAID ON PRINCIPAL		35,807	35,807	35,837	35,809	0	(2)	0	(2)	0	35,807	0	0	0	825	07/15/2033	1
36200E DX 6	GNMA PASS TH #598718	4.500	06/15/2017	PAID ON PRINCIPAL		30,810	30,810	32,593	31,196	0	(386)	0	(386)	0	30,810	0	0	0	575	07/15/2018	1
36200E D5 7	GNMA PASS TH #598724	4.500	06/15/2017	PAID ON PRINCIPAL		100,955	100,955	101,728	101,402	0	(446)	0	(446)	0	100,955	0	0	0	2,220	07/15/2033	1
36200M QW 6	GNMA PASS TH #604469	4.500	06/15/2017	PAID ON PRINCIPAL		62,846	62,846	57,995	59,418	0	3,428	0	3,428	0	62,846	0	0	0	1,165	07/15/2033	1
36200M RT 2	GNMA PASS TH #604498	4.500	06/15/2017	PAID ON PRINCIPAL		24,290	24,290	24,393	24,350	0	(60)	0	(60)	0	24,290	0	0	0	442	07/15/2033	1
36200M SE 4	GNMA PASS TH #604517	4.500	06/15/2017	PAID ON PRINCIPAL		6,949	6,949	6,810	6,915	0	34	0	34	0	6,949	0	0	0	130	08/15/2018	1
36200M SP 9	GNMA PASS TH #604526	4.000	06/15/2017	PAID ON PRINCIPAL		36,765	36,765	35,858	36,571	0	195	0	195	0	36,765	0	0	0	604	08/15/2018	1
36200M TR 4	GNMA PASS TH #604560	4.500	06/15/2017	PAID ON PRINCIPAL		168,432	168,432	168,568	168,205	0	227	0	227	0	168,432	0	0	0	3,125	08/15/2018	1
36200M T7 8	GNMA PASS TH #604574	4.500	06/15/2017	PAID ON PRINCIPAL		52,746	52,746	52,450	52,509	0	237	0	237	0	52,746	0	0	0	945	08/15/2033	1
36200M VM 2	GNMA PASS TH #604620	4.500	06/15/2017	PAID ON PRINCIPAL		104,441	104,441	98,774	100,366	0	4,075	0	4,075	0	104,441	0	0	0	1,919	09/15/2033	1
36200M WA 7	GNMA PASS TH #604641	4.500	06/15/2017	PAID ON PRINCIPAL		20,025	20,025	18,856	19,157	0	868	0	868	0	20,025	0	0	0	364	09/15/2033	1
36200M 3K 7	GNMA PASS TH #604802	4.500	06/15/2017	PAID ON PRINCIPAL		11,901	11,901	11,271	11,455	0	446	0	446	0	11,901	0	0	0	223	11/15/2033	1
36200N RJ 2	GNMA PASS TH #605389	5.000	06/15/2017	PAID ON PRINCIPAL		84,072	84,072	83,061	83,180	0	892	0	892	0	84,072	0	0	0	1,654	04/15/2034	1
36202S X8 6	GNMA PASS TH #608303	4.500	06/15/2017	PAID ON PRINCIPAL		49,894	49,894	50,128	49,856	0	37	0	37	0	49,894	0	0	0	950	10/15/2018	1
36202U 5J 8	GNMA PASS TH #610249	4.500	06/15/2017	PAID ON PRINCIPAL		43,306	43,306	42,764	43,167	0	139	0	139	0	43,306	0	0	0	786	07/15/2018	1
36202V VT 5	GNMA PASS TH #610926	4.500	06/15/2017	PAID ON PRINCIPAL		1,064	1,064	1,070	1,067	0	(3)	0	(3)	0	1,064	0	0	0	20	07/15/2033	1

QE052

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)
36290N 6C 1	GNMA PASS TH #613867 4.500	..	06/15/2017	PAID ON PRINCIPAL		10,592	10,592	10,642	10,586	0	6	0	6	0	10,592	0	0	0	201	09/15/2018	1
36290Q RQ 0	GNMA PASS TH #614395 4.500	..	06/15/2017	PAID ON PRINCIPAL		37,607	37,607	37,395	37,518	0	88	0	88	0	37,607	0	0	0	705	07/15/2018	1
36290Q TP 0	GNMA PASS TH #614458 4.500	..	06/15/2017	PAID ON PRINCIPAL		3,946	3,946	4,175	3,982	0	(36)	0	(36)	0	3,946	0	0	0	74	06/15/2018	1
36290Q VT 9	GNMA PASS TH #614526 4.500	..	06/15/2017	PAID ON PRINCIPAL		11,187	11,187	11,835	11,308	0	(121)	0	(121)	0	11,187	0	0	0	210	06/15/2018	1
36290R QZ 9	GNMA PASS TH #615272 4.500	..	06/15/2017	PAID ON PRINCIPAL		36,979	36,979	37,256	37,127	0	(148)	0	(148)	0	36,979	0	0	0	689	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273 4.500	..	06/15/2017	PAID ON PRINCIPAL		9,337	9,337	9,407	9,383	0	(46)	0	(46)	0	9,337	0	0	0	175	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362 4.500	..	06/15/2017	PAID ON PRINCIPAL		23,034	23,034	22,746	22,958	0	75	0	75	0	23,034	0	0	0	447	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371 4.500	..	06/15/2017	PAID ON PRINCIPAL		17,666	17,666	17,768	17,725	0	(59)	0	(59)	0	17,666	0	0	0	286	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509 4.500	..	06/15/2017	PAID ON PRINCIPAL		114,836	114,836	106,134	108,718	0	6,118	0	6,118	0	114,836	0	0	0	2,227	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516 4.500	..	06/15/2017	PAID ON PRINCIPAL		26,833	26,833	25,408	25,854	0	979	0	979	0	26,833	0	0	0	504	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545 4.500	..	06/15/2017	PAID ON PRINCIPAL		39,703	39,703	37,128	37,705	0	1,998	0	1,998	0	39,703	0	0	0	743	09/15/2033	1
36290R 4E 6	GNMA PASS TH #615639 4.500	..	06/15/2017	PAID ON PRINCIPAL		3,564	3,564	3,370	3,423	0	141	0	141	0	3,564	0	0	0	67	09/15/2033	1
36290R 5Y 9	GNMA PASS TH #615645 4.500	..	06/15/2017	PAID ON PRINCIPAL		4,780	4,780	4,421	4,532	0	249	0	249	0	4,780	0	0	0	90	09/15/2033	1
36290S BW 0	GNMA PASS TH #615753 4.500	..	06/15/2017	PAID ON PRINCIPAL		35,653	35,653	34,940	35,490	0	162	0	162	0	35,653	0	0	0	667	08/15/2018	1
36290X JW 1	GNMA PASS TH #620477 4.500	..	06/15/2017	PAID ON PRINCIPAL		3,735	3,735	3,546	3,606	0	129	0	129	0	3,735	0	0	0	71	08/15/2033	1
36290X PJ 3	GNMA PASS TH #620625 4.500	..	06/15/2017	PAID ON PRINCIPAL		118,852	118,852	112,836	114,949	0	3,903	0	3,903	0	118,852	0	0	0	1,828	09/15/2033	1
36290X QX 1	GNMA PASS TH #620670 4.500	..	06/15/2017	PAID ON PRINCIPAL		4,587	4,587	4,343	4,415	0	172	0	172	0	4,587	0	0	0	86	09/15/2033	1
36290X 4B 3	GNMA PASS TH #621018 4.500	..	06/15/2017	PAID ON PRINCIPAL		56,151	56,151	56,572	56,138	0	13	0	13	0	56,151	0	0	0	1,087	10/15/2018	1
36291A D6 3	GNMA PASS TH #622125 4.500	..	06/15/2017	PAID ON PRINCIPAL		44,338	44,338	44,657	44,326	0	13	0	13	0	44,338	0	0	0	819	10/15/2018	1
36291Q BW 3	GNMA PASS TH #634653 5.000	..	06/15/2017	PAID ON PRINCIPAL		17,166	17,166	17,446	17,369	0	(204)	0	(204)	0	17,166	0	0	0	360	12/15/2034	1
36291R RF 1	GNMA PASS TH #635986 5.000	..	06/15/2017	PAID ON PRINCIPAL		5,891	5,891	5,987	5,952	0	(62)	0	(62)	0	5,891	0	0	0	116	12/15/2034	1
36291R 2G 6	GNMA PASS TH #636275 5.000	..	06/15/2017	PAID ON PRINCIPAL		4,485	4,485	4,431	4,448	0	37	0	37	0	4,485	0	0	0	94	03/15/2035	1
36291S VW 7	GNMA PASS TH #637029 5.000	..	06/15/2017	PAID ON PRINCIPAL		186,796	186,796	189,849	189,096	0	(2,300)	0	(2,300)	0	186,796	0	0	0	3,169	12/15/2034	1
36292F S2 4	GNMA PASS TH #647737 5.000	..	06/15/2017	PAID ON PRINCIPAL		1,690	1,690	1,670	1,672	0	18	0	18	0	1,690	0	0	0	35	08/15/2035	1
36292H S6 1	GNMA PASS TH #649541 5.000	..	06/15/2017	PAID ON PRINCIPAL		6,631	6,631	6,554	6,571	0	60	0	60	0	6,631	0	0	0	138	11/15/2035	1
36176E 5W 7	GNMA PASS TH #764361 3.500	..	06/15/2017	PAID ON PRINCIPAL		6,663	6,663	6,955	7,161	0	(499)	0	(499)	0	6,663	0	0	0	97	01/15/2042	1
36176E 6E 6	GNMA PASS TH #764369 3.500	..	06/15/2017	PAID ON PRINCIPAL		7,432	7,432	7,758	7,987	0	(555)	0	(555)	0	7,432	0	0	0	108	01/15/2042	1
36176Q NH 3	GNMA PASS TH #772892 3.500	..	06/15/2017	PAID ON PRINCIPAL		6,845	6,845	7,145	7,394	0	(550)	0	(550)	0	6,845	0	0	0	100	01/15/2042	1
36176Q NT 7	GNMA PASS TH #772902 3.500	..	06/15/2017	PAID ON PRINCIPAL		1,271	1,271	1,326	1,393	0	(122)	0	(122)	0	1,271	0	0	0	19	01/15/2042	1
36176Q NX 8	GNMA PASS TH #772906 3.500	..	06/15/2017	PAID ON PRINCIPAL		296,947	296,947	309,984	314,628	0	(17,681)	0	(17,681)	0	296,947	0	0	0	4,578	01/15/2042	1
36225A TG 5	GNMA PASS TH #780551 7.500	..	06/15/2017	PAID ON PRINCIPAL		1,243	1,243	1,273	1,283	0	(41)	0	(41)	0	1,243	0	0	0	38	04/15/2027	1
36225A YM 6	GNMA PASS TH #780716 7.500	..	06/15/2017	PAID ON PRINCIPAL		1,312	1,312	1,345	1,359	0	(46)	0	(46)	0	1,312	0	0	0	41	02/15/2028	1
36225B 2L 1	GNMA PASS TH #781679 4.000	..	06/15/2017	PAID ON PRINCIPAL		87,574	87,574	85,467	87,098	0	476	0	476	0	87,574	0	0	0	1,433	12/15/2018	1
36241K BF 4	GNMA PASS TH #781838 8.000	..	06/15/2017	PAID ON PRINCIPAL		48,804	48,804	53,248	52,411	0	(3,607)	0	(3,607)	0	48,804	0	0	0	1,694	12/15/2029	1
36241K BG 2	GNMA PASS TH #781839 8.000	..	06/15/2017	PAID ON PRINCIPAL		32,381	32,381	35,051	33,980	0	(1,599)	0	(1,599)	0	32,381	0	0	0	1,105	06/15/2025	1
36241K BL 1	GNMA PASS TH #781843 6.500	..	06/15/2017	PAID ON PRINCIPAL		35,509	35,509	37,452	36,815	0	(1,306)	0	(1,306)	0	35,509	0	0	0	94	11/15/2028	1
36241K BM 9	GNMA PASS TH #781844 6.500	..	06/15/2017	PAID ON PRINCIPAL		200,978	200,978	211,608	210,592	0	(9,614)	0	(9,614)	0	200,978	0	0	0	5,266	03/15/2032	1
36241K CT 3	GNMA PASS TH #781882 7.500	..	06/15/2017	PAID ON PRINCIPAL		55,848	55,848	59,827	58,995	0	(3,147)	0	(3,147)	0	55,848	0	0	0	1,679	03/15/2035	1
36241K CU 0	GNMA PASS TH #781883 7.500	..	06/15/2017	PAID ON PRINCIPAL		54,511	54,511	58,385	57,614	0	(3,103)	0	(3,103)	0	54,511	0	0	0	1,731	03/15/2035	1
36241K CV 8	GNMA PASS TH #781884 7.500	..	06/15/2017	PAID ON PRINCIPAL		24,778	24,778	26,545	26,256	0	(1,478)	0	(1,478)	0	24,778	0	0	0	769	03/15/2035	1
36241K DH 8	GNMA PASS TH #781904 5.000	..	06/15/2017	PAID ON PRINCIPAL		296,472	296,472	291,779	292,632	0	3,840	0	3,840	0	296,472	0	0	0	6,317	04/15/2035	1
38375B ZA 3	GNR 2012-H27 HA CMO 2.000	..	06/20/2017	PAID ON PRINCIPAL		591,551	591,551	606,386	597,043	0	(5,492)	0	(5,492)	0	591,551	0	0	0	5,648	11/20/2062	1

QE053

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)
38375B C9 1	GNR 2012-H31 HA CMO 1.650		06/20/2017	PAID ON PRINCIPAL		732,393	732,393	740,719	734,930	0	(2,536)	0	(2,536)	0	732,393	0	0	0	5,509	10/20/2062	1
38375B G2 2	GNR 2013-H03 HA 1.750		06/20/2017	PAID ON PRINCIPAL		132,897	132,897	132,856	132,811	0	86	0	86	0	132,897	0	0	0	934	12/20/2062	1
38375B R5 3	GNR 2013-H07 LA 1.650		06/20/2017	PAID ON PRINCIPAL		286,412	286,412	284,175	285,308	0	1,104	0	1,104	0	286,412	0	0	0	2,006	03/20/2063	1
38375U JP 6	GNR 2014-H12 KA 2.750		06/20/2017	PAID ON PRINCIPAL		221,772	221,772	222,794	222,640	0	(868)	0	(868)	0	221,772	0	0	0	2,600	05/20/2064	1
38376R ML 7	GNR 2015-H32 KA 2.700		06/20/2017	PAID ON PRINCIPAL		39,002	39,002	38,750	38,824	0	177	0	177	0	39,002	0	0	0	464	12/20/2065	1
36225C PC 4	G2 (ARM) #80418 2.125		06/20/2017	PAID ON PRINCIPAL		1,719	1,719	1,723	1,705	0	14	0	14	0	1,719	0	0	0	17	06/20/2030	1
36202K 6Z 3	G2 (ARM) #8988 2.250		06/20/2017	PAID ON PRINCIPAL		4,193	4,193	4,203	4,180	0	14	0	14	0	4,193	0	0	0	40	10/20/2026	1
36230S DW 1	G2 757317 4.317		06/20/2017	PAID ON PRINCIPAL		228,211	228,211	234,808	228,919	0	(708)	0	(708)	0	228,211	0	0	0	4,308	02/20/2061	1
38378N EW 9	GNR 2013-162 A (PROJEC 2.750		06/16/2017	PAID ON PRINCIPAL		53,908	53,908	53,251	53,421	0	487	0	487	0	53,908	0	0	0	522	09/16/2046	1
38378X P6 2	GNR 2014-166 PL (PROJE 2.500		06/16/2017	PAID ON PRINCIPAL		98,650	98,650	98,681	98,660	0	(10)	0	(10)	0	98,650	0	0	0	1,133	05/16/2055	1
38378Y S8 3	GNR 2014-34 PA (PROJEC 2.471		06/16/2017	PAID ON PRINCIPAL		326,202	326,202	327,515	327,326	0	(1,124)	0	(1,124)	0	326,202	0	0	0	2,804	09/16/2053	1
38379K H5 0	GNR 2015-130 AH (PROJE 2.900		06/16/2017	PAID ON PRINCIPAL		192,711	192,711	197,288	196,372	0	(3,661)	0	(3,661)	0	192,711	0	0	0	2,215	08/16/2047	1
38379K PV 4	GNR 2015-70 AB (PROJEC 2.300		06/16/2017	PAID ON PRINCIPAL		62,168	62,168	61,585	61,674	0	494	0	494	0	62,168	0	0	0	596	11/16/2048	1
38379K RM 2	GNR 2015-86 AC (PROJEC 2.650		06/16/2017	PAID ON PRINCIPAL		217,461	217,461	218,803	218,654	0	(1,193)	0	(1,193)	0	217,461	0	0	0	2,402	03/16/2050	1
83162C VY 6	SBAP 2013-20L 1 3.380		06/01/2017	PAID ON PRINCIPAL		220,698	220,698	220,698	220,529	0	168	0	168	0	220,698	0	0	0	3,935	12/01/2033	1
0599999	Total - Bonds - U.S. Government					40,459,944	40,449,802	40,393,750	40,469,493	0	(19,695)	0	(19,695)	0	40,449,799	0	10,145	10,145	330,161	XXX	XXX
Bonds - All Other Government																					
01285P CM 8	ALBERTA CAP FINANCE AU 4.650		06/15/2017	MATURED		7,000,000	7,000,000	7,638,940	7,052,724	0	(52,724)	0	(52,724)	0	7,000,000	0	0	0	162,750	06/15/2017	1FE
13509P DF 7	CANADA HOUSING TRUST 2.050		06/15/2017	MATURED		2,000,000	2,000,000	2,005,360	2,000,490	0	(490)	0	(490)	0	2,000,000	0	0	0	20,500	06/15/2017	1FE
135087 YF 5	CANADA TREASURY BONDS 4.000		06/01/2017	MATURED		32,000,000	32,000,000	34,314,160	32,147,205	0	(147,205)	0	(147,205)	0	32,000,000	0	0	0	640,000	06/01/2017	1FE
40649C VB 9	HALTON REGIONAL MUNICI 1.800		06/03/2017	MATURED		1,000,000	1,000,000	998,850	999,863	0	137	0	137	0	1,000,000	0	0	0	9,000	06/03/2017	1FE
705464 EG 6	PEEL (REGIONAL MUNICI 2.050		06/20/2017	MATURED		1,000,000	1,000,000	998,930	999,864	0	136	0	136	0	1,000,000	0	0	0	10,250	06/20/2017	1FE
705464 ET 8	PEEL (REGIONAL MUNICI 1.600		06/10/2017	MATURED		500,000	500,000	499,360	499,900	0	100	0	100	0	500,000	0	0	0	4,000	06/10/2017	1FE
98704C GD 2	YORK ONTARIO REGIONAL 7.250		06/19/2017	MATURED		1,000,000	1,000,000	1,135,781	1,006,934	0	(6,934)	0	(6,934)	0	1,000,000	0	0	0	36,250	06/19/2017	1FE
98704C PW 0	YORK ONTARIO REGIONAL 4.600		05/30/2017	MATURED		3,000,000	3,000,000	2,986,810	2,999,329	0	671	0	671	0	3,000,000	0	0	0	69,000	05/30/2017	1FE
G9T44M EB 4	UK GILT TREASURY 1.000	B	06/27/2017	VARIOUS		1,556,007	1,552,967	1,728,924	1,497,866	0	(3,848)	0	(3,848)	222,386	1,716,405	(161,565)	1,166	(160,398)	12,107	09/07/2017	1FE
G9T44M FU 1	UK GILT TREASURY 1.250	B	06/27/2017	RBC DOMINION GLOBAL MARKE		1,809,738	1,790,880	1,902,177	1,757,450	0	(10,004)	0	(10,004)	138,122	1,885,568	(72,879)	(2,951)	(75,830)	20,964	07/22/2018	1FE
G9T44M HH 8	UK GILT TREASURY 1.750	B	06/27/2017	RBC DOMINION GLOBAL MARKE		1,648,473	1,599,000	1,630,729	1,630,729	0	(8,384)	0	(8,384)	2	1,622,347	27,071	(945)	26,126	12,213	07/22/2019	1FE
62935Z MX 7	CANADA NHA PASS THRU P 1.750		06/15/2017	PAID ON PRINCIPAL		50,646	50,646	49,831	50,260	0	386	0	386	0	50,646	0	0	0	392	10/01/2018	1FE
62935Z 4Z 2	CANADA NHA PASS THRU P 1.800		06/15/2017	PAID ON PRINCIPAL		28,150	28,150	28,258	28,153	0	(3)	0	(3)	0	28,150	0	0	0	229	12/01/2018	1FE
1099999	Total - Bonds - All Other Government					52,593,014	52,521,643	55,918,109	52,670,769	0	(228,163)	0	(228,163)	360,510	52,803,116	(207,372)	(2,730)	(210,102)	997,654	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
20772G YQ 5	CONNECTICUT GENERAL OB 5.000		06/01/2017	REDEEMED		650,000	650,000	687,889	660,874	0	(10,874)	0	(10,874)	0	650,000	0	0	0	16,250	06/01/2021	1FE
928109 PS 0	VIRGINIA GENERAL OBLIG 5.000		06/01/2017	REDEEMED		7,930,000	7,930,000	8,388,354	7,952,794	0	(22,794)	0	(22,794)	0	7,930,000	0	0	0	198,250	06/01/2027	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					8,580,000	8,580,000	9,076,243	8,613,668	0	(33,668)	0	(33,668)	0	8,580,000	0	0	0	214,500	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
250325 QT 7	DESCHUTES CO ADMIN SD# 5.000		06/15/2017	REDEEMED		6,290,000	6,290,000	6,692,937	6,312,231	0	(22,231)	0	(22,231)	0	6,290,000	0	0	0	157,250	06/15/2019	1FE
279533 UP 6	EDEN PRAIRIE ISD #272 5.000		06/21/2017	WELLS FARGO SECURITIES		2,136,389	2,010,000	2,238,416	2,163,297	0	(35,414)	0	(35,414)	0	2,127,883	0	8,506	8,506	90,729	02/01/2019	1FE
280659 SK 0	EDINA ISD #273 GO REF 5.000		06/22/2017	UBS AG		3,589,195	3,260,000	3,767,778	3,641,738	0	(59,659)	0	(59,659)	0	3,582,079	0	7,115	7,115	147,606	02/01/2020	1FE
283461 ZS 3	EL PASO CO SCH DIST #0 3.000		06/13/2017	SUNTRUST		2,122,760	2,000,000	2,205,540	2,095,914	0	(10,771)	0	(10,771)	0	2,085,143	0	37,617	37,617	30,167	12/15/2020	1FE
346609 FM 7	FORSYTH CO WATER & SEW 5.000		04/01/2017	REDEEMED		260,000	260,000	276,741	260,500	0	(500)	0	(500)	0	260,000	0	0	0	6,500	04/01/2021	1FE
355694 M2 3	FREDERICK CO GENERAL O 4.500		06/01/2017	REDEEMED		6,000,000	6,000,000	6,077,160	6,003,529	0	(3,529)	0	(3,529)	0	6,000,000	0	0	0	135,000	06/01/2025	1FE

QE05.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
355694 M3 1	FREDERICK CO GENERAL O 4.500		06/01/2017	REDEEMED		6,250,000	6,250,000	6,325,313	6,253,419	0	(3,419)	0	(3,419)	0	6,250,000	0	0	0	140,625	06/01/2026	1FE
495224 J5 7	KING CO SD#411 ISSAQUA 4.500		06/01/2017	REDEEMED		5,100,000	5,100,000	5,240,862	5,106,776	0	(6,776)	0	(6,776)	0	5,100,000	0	0	0	114,750	12/01/2020	1FE
938395 QZ 6	WASHINGTON & CLACKAMAS 2.818		06/15/2017	MATURED		3,550,000	3,550,000	3,550,000	3,550,000	0	0	0	0	3,550,000	0	0	0	50,020	06/15/2017	1FE	
937440 BX 2	WASHINGTON CO SD#88J G 4.500		06/15/2017	REDEEMED		6,400,000	6,400,000	6,581,824	6,409,490	0	(9,490)	0	(9,490)	0	6,400,000	0	0	0	144,000	06/15/2021	1FE
937440 CA 1	WASHINGTON CO SD#88J G 4.750		06/15/2017	REDEEMED		6,465,000	6,465,000	6,783,918	6,481,799	0	(16,799)	0	(16,799)	0	6,465,000	0	0	0	153,544	06/15/2025	1FE
940157 QA 1	WASHINGTON SUBN SAN DI 5.000		06/01/2017	MATURED		8,170,000	8,170,000	9,632,103	8,250,801	0	(80,801)	0	(80,801)	0	8,170,000	0	0	0	204,250	06/01/2017	1FE
2499999 Total - Bonds - U.S. Political Subdivisions of States						56,333,344	55,755,000	59,372,593	56,529,496	0	(249,391)	0	(249,391)	0	56,280,105	0	53,239	53,239	1,374,440	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
212239 DX 2	CONTRA COSTA CO HOME M 7.900		05/01/2017	MATURED		45,000	45,000	47,281	45,051	0	(51)	0	(51)	0	45,000	0	0	0	1,778	05/01/2017	1FE
414158 NU 5	HARRIS CO HSG FIN CORP 6.700		06/01/2017	REDEEMED		15,000	15,000	14,808	15,012	0	(12)	0	(12)	0	15,000	0	0	0	503	06/01/2025	1
452227 AU 5	ILLINOIS SALES TAX REV 5.000		06/15/2017	REDEEMED		2,500,000	2,500,000	2,582,925	2,504,572	0	(4,572)	0	(4,572)	0	2,500,000	0	0	0	62,500	06/15/2026	1FE
452227 AV 3	ILLINOIS SALES TAX REV 5.000		06/15/2017	REDEEMED		2,500,000	2,500,000	2,580,925	2,504,460	0	(4,460)	0	(4,460)	0	2,500,000	0	0	0	62,500	06/15/2027	1FE
485428 CZ 1	KANSAS DEV FIN AUTH RE 4.912		05/01/2017	MATURED		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	2,500,000	0	0	0	61,400	05/01/2017	1FE	
59266T MQ 1	METRO WATER DIST SO CA .750		04/04/2017	RBC CAPITAL MARKETS		23,000,000	23,000,000	23,000,000	23,000,000	0	0	0	0	23,000,000	0	0	0	12,458	07/01/2037	1FE	
59266T MS 7	METRO WATER DIST SO CA .720		04/05/2017	U S BANCORP		33,635,000	33,635,000	33,635,000	33,635,000	0	0	0	0	33,635,000	0	0	0	19,048	07/01/2037	1FE	
59266T MV 0	METRO WATER DIST SO CA .670		04/04/2017	CITIGROUP GLOBAL MARKETS		13,860,000	13,860,000	13,860,000	13,860,000	0	0	0	0	13,860,000	0	0	0	7,196	07/01/2047	1FE	
621800 AS 0	MT LAUREL TWP MUN UTIL 6.350		06/15/2017	MATURED		90,000	90,000	89,995	89,995	0	2	0	2	0	89,997	0	3	3	2,858	06/15/2017	1
64986A 5S 6	NEW YORK ENV FAC CLEAN 5.000		06/15/2017	MATURED		1,225,000	1,225,000	1,328,292	1,224,945	0	55	0	55	0	1,225,000	0	0	0	30,625	06/15/2017	1FE
64986A 5T 4	NEW YORK ENV FAC CLEAN 5.000		05/15/2017	REDEEMED		985,000	985,000	1,064,568	985,000	0	0	0	0	985,000	0	0	0	20,521	06/15/2018	1FE	
64986A 4M 0	NEW YORK ENV FAC CLEAN 5.000		06/15/2017	MATURED		3,975,000	3,975,000	4,438,724	3,974,821	0	179	0	179	0	3,975,000	0	0	0	99,375	06/15/2017	1FE
68607V QS 7	OREGON DEPT ADMIN LOTT 5.000		04/01/2017	REDEEMED		9,685,000	9,685,000	10,119,275	9,697,324	0	(12,324)	0	(12,324)	0	9,685,000	0	0	0	242,125	04/01/2023	1FE
837151 PQ 6	SOUTH CAROLINA PUB SVC 5.000		04/20/2017	GOLDMAN SACHS & CO		5,477,900	5,000,000	5,469,550	5,466,946	0	(13,186)	0	(13,186)	0	5,453,760	0	24,140	24,140	100,000	12/01/2034	1FE
919061 EH 0	VALDEZ ALASKA MARINE T .750		04/05/2017	BAS-MERRILL LYNCH		32,785,000	32,785,000	32,785,000	32,785,000	0	0	0	0	32,785,000	0	0	0	21,548	12/01/2029	1FE	
31349G SZ 8	FH (ARM) #755364 2.863		06/15/2017	PAID ON PRINCIPAL		3,423	3,423	3,450	3,413	0	10	0	10	0	3,423	0	0	0	39	01/01/2029	1
31349S KR 3	FH (3/1 ARM) #781204 3.036		06/15/2017	PAID ON PRINCIPAL		3,049	3,049	3,046	3,040	0	10	0	10	0	3,049	0	0	0	38	02/01/2034	1
31295N AQ 1	FH (5/1 ARM) #789015 2.980		06/15/2017	PAID ON PRINCIPAL		632	632	635	630	0	2	0	2	0	632	0	0	0	7	02/01/2032	1
31335G NC 5	FHLMC GOLD PASSTHRU 6.500		06/15/2017	PAID ON PRINCIPAL		2,799	2,799	2,613	2,693	0	106	0	106	0	2,799	0	0	0	81	04/15/2026	1
31294M GB 1	FHLMC GOLD PASSTHRU 3.500		06/15/2017	PAID ON PRINCIPAL		96,416	96,416	96,883	96,910	0	(494)	0	(494)	0	96,416	0	0	0	1,472	05/15/2026	1
3128GW SZ 2	FHLMC GOLD PASSTHRU 5.000		06/15/2017	PAID ON PRINCIPAL		13,611	13,611	13,682	13,598	0	13	0	13	0	13,611	0	0	0	288	11/15/2017	1
3128GW US 5	FHLMC GOLD PASSTHRU 5.000		06/15/2017	PAID ON PRINCIPAL		5,458	5,458	5,461	5,449	0	9	0	9	0	5,458	0	0	0	114	11/15/2017	1
3128MM QB 2	FHLMC GOLD PASSTHRU 2.500		06/15/2017	PAID ON PRINCIPAL		111,291	111,291	116,055	114,857	0	(3,567)	0	(3,567)	0	111,291	0	0	0	1,142	11/15/2027	1
3128CU GZ 3	FHLMC GOLD PASSTHRU 6.500		06/15/2017	PAID ON PRINCIPAL		30,474	30,474	31,658	31,430	0	(956)	0	(956)	0	30,474	0	0	0	756	04/15/2022	1
3132GR LV 1	FHLMC GOLD PASSTHRU 3.500		06/15/2017	PAID ON PRINCIPAL		80,837	80,837	82,870	82,987	0	(2,151)	0	(2,151)	0	80,837	0	0	0	1,182	02/15/2042	1
3132GS LQ 0	FHLMC GOLD PASSTHRU 3.500		06/15/2017	PAID ON PRINCIPAL		114,140	114,140	117,047	116,614	0	(2,474)	0	(2,474)	0	114,140	0	0	0	1,505	03/15/2042	1
3128MJ TB 6	FHLMC GOLD PASSTHRU 3.500		06/15/2017	PAID ON PRINCIPAL		102,548	102,548	101,186	101,263	0	1,285	0	1,285	0	102,548	0	0	0	1,491	09/15/2043	1
3133T5 LL 5	FHR 1727 I CMO 6.500		06/15/2017	PAID ON PRINCIPAL		70,331	70,331	70,166	70,153	0	178	0	178	0	70,331	0	0	0	1,914	05/15/2024	1
3133TB JR 2	FHR 1998 PE CMO 7.500		06/17/2017	PAID ON PRINCIPAL		5,147	5,147	5,340	5,131	0	16	0	16	0	5,147	0	0	0	168	10/17/2027	1
3137BA HX 3	FHR 4345 AB 3.000		06/15/2017	PAID ON PRINCIPAL		317,904	317,904	323,914	322,589	0	(4,685)	0	(4,685)	0	317,904	0	0	0	3,812	02/15/2040	1
3137BD GH 3	FHR 4388 TP 3.000		06/15/2017	PAID ON PRINCIPAL		1,233,033	1,233,033	1,264,822	1,269,441	0	(36,409)	0	(36,409)	0	1,233,033	0	0	0	15,009	09/15/2044	1
31385S B4 9	FN (ARM) #550959 3.352		06/25/2017	PAID ON PRINCIPAL		6,762	6,762	6,869	6,761	0	1	0	1	0	6,762	0	0	0	92	08/01/2029	1
31379X VF 9	FN (10/1 ARM) #432714 2.592		06/25/2017	PAID ON PRINCIPAL		5,935	5,935	6,026	5,897	0	38	0	38	0	5,935	0	0	0	64	12/01/2027	1

QE055

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	11 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)	
31405T	ZC	9		06/25/2017	PAID ON PRINCIPAL		1,874	1,874	1,883	1,871	0	3	0	3	0	1,874	0	0	0	21	04/01/2035	1	
31402D	GG	9		06/25/2017	PAID ON PRINCIPAL		32,113	32,113	32,253	31,990	0	123	0	123	0	32,113	0	0	0	477	08/01/2034	1	
31404M	BN	7		06/25/2017	PAID ON PRINCIPAL		24,100	24,100	24,115	24,054	0	46	0	46	0	24,100	0	0	0	269	03/01/2034	1	
31405N	4F	9		06/25/2017	PAID ON PRINCIPAL		3,921	3,921	3,889	3,911	0	10	0	10	0	3,921	0	0	0	51	10/01/2034	1	
31385H	6B	3		06/25/2017	PAID ON PRINCIPAL		387	387	389	387	0	0	0	0	0	387	0	0	0	5	01/01/2032	1	
31389D	W4	5		06/25/2017	PAID ON PRINCIPAL		2,964	2,964	2,978	2,960	0	4	0	4	0	2,964	0	0	0	32	12/01/2031	1	
31392B	6U	5		06/25/2017	PAID ON PRINCIPAL		12,183	12,183	12,579	12,137	0	46	0	46	0	12,183	0	0	0	312	12/25/2041	1	
31359V	YH	0		06/19/2017	PAID ON PRINCIPAL		5,508	5,508	5,734	5,671	0	(163)	0	(163)	0	5,508	0	0	0	152	01/19/2039	1	
3140FQ	T3	1		06/25/2017	PAID ON PRINCIPAL		21,850	21,850	21,877	21,877	0	(27)	0	(27)	0	21,850	0	0	0	55	11/01/2046	1	
31418A	VF	2		06/25/2017	PAID ON PRINCIPAL		52,981	52,981	52,716	52,753	0	228	0	228	0	52,981	0	0	0	602	07/01/2028	1	
31371F	E9	9		06/25/2017	PAID ON PRINCIPAL		1,326	1,326	1,272	1,289	0	37	0	37	0	1,326	0	0	0	39	01/25/2026	1	
31371M	DT	1		06/25/2017	PAID ON PRINCIPAL		6,246	6,246	6,244	6,241	0	5	0	5	0	6,246	0	0	0	131	08/25/2035	1	
31373D	EF	8		06/25/2017	PAID ON PRINCIPAL		2,065	2,065	2,031	2,043	0	22	0	22	0	2,065	0	0	0	65	08/25/2024	1	
31382M	ZX	5		06/25/2017	PAID ON PRINCIPAL		2,497	2,497	2,527	2,519	0	(21)	0	(21)	0	2,497	0	0	0	73	03/25/2029	1	
31391T	UL	0		06/25/2017	PAID ON PRINCIPAL		15,837	15,837	15,902	15,896	0	(58)	0	(58)	0	15,837	0	0	0	377	12/25/2032	1	
31402R	F9	5		06/25/2017	PAID ON PRINCIPAL		225,258	225,258	215,298	216,907	0	8,351	0	8,351	0	225,258	0	0	0	4,966	05/25/2034	1	
31403D	SP	5		06/25/2017	PAID ON PRINCIPAL		3,540	3,540	3,526	3,526	0	13	0	13	0	3,540	0	0	0	102	07/25/2036	1	
31405N	TV	7		06/25/2017	PAID ON PRINCIPAL		2,589	2,589	2,656	2,689	0	(99)	0	(99)	0	2,589	0	0	0	65	09/25/2034	1	
31406Y	TU	4		06/25/2017	PAID ON PRINCIPAL		48,779	48,779	49,274	49,152	0	(373)	0	(373)	0	48,779	0	0	0	1,215	04/25/2035	1	
31407B	XH	7		06/25/2017	PAID ON PRINCIPAL		125,554	125,554	130,736	132,425	0	(6,871)	0	(6,871)	0	125,554	0	0	0	2,709	07/25/2035	1	
31408G	ZW	0		06/25/2017	PAID ON PRINCIPAL		474	474	480	480	0	(6)	0	(6)	0	474	0	0	0	12	02/25/2036	1	
31408J	D4	0		06/25/2017	PAID ON PRINCIPAL		3,886	3,886	3,863	3,863	0	22	0	22	0	3,886	0	0	0	99	01/25/2036	1	
31409T	QM	3		06/25/2017	PAID ON PRINCIPAL		738	738	726	727	0	11	0	11	0	738	0	0	0	17	03/25/2036	1	
31410U	3G	5		06/25/2017	PAID ON PRINCIPAL		4,077	4,077	4,098	4,100	0	(23)	0	(23)	0	4,077	0	0	0	92	11/25/2036	1	
31411A	RJ	6		06/25/2017	PAID ON PRINCIPAL		8,823	8,823	8,708	8,705	0	117	0	117	0	8,823	0	0	0	197	11/25/2036	1	
31411Y	VZ	3		06/25/2017	PAID ON PRINCIPAL		1,038	1,038	1,016	1,013	0	25	0	25	0	1,038	0	0	0	24	06/25/2037	1	
31392I	DF	2		06/25/2017	PAID ON PRINCIPAL		18,909	18,909	19,086	19,083	0	(174)	0	(174)	0	18,909	0	0	0	464	10/25/2031	1	
3136AG	XN	7		06/25/2017	PAID ON PRINCIPAL		219,073	219,073	218,731	218,706	0	367	0	367	0	219,073	0	0	0	2,747	05/25/2032	1	
3136AG	QV	7		06/25/2017	PAID ON PRINCIPAL		295,805	295,805	293,563	293,837	0	1,968	0	1,968	0	295,805	0	0	0	3,719	10/25/2032	1	
3136AD	R2	7		06/25/2017	PAID ON PRINCIPAL		203,149	203,149	195,023	195,866	0	7,283	0	7,283	0	203,149	0	0	0	1,453	02/25/2043	1	
31392C	MJ	0		06/25/2017	PAID ON PRINCIPAL		93,427	93,427	90,059	89,000	0	4,427	0	4,427	0	93,427	0	0	0	2,013	02/25/2042	1	
3133TL	4S	4		06/25/2017	PAID ON PRINCIPAL		30,680	30,680	30,676	30,535	0	145	0	145	0	30,680	0	0	0	948	07/25/2029	1FE	
31392M	EJ	7		06/25/2017	PAID ON PRINCIPAL		111,764	111,764	111,087	110,519	0	1,244	0	1,244	0	111,764	0	0	0	3,197	06/25/2032	1	
31392M	GY	2		06/25/2017	PAID ON PRINCIPAL		29,879	29,879	29,837	29,767	0	112	0	112	0	29,879	0	0	0	818	02/25/2042	1	
31393N	TB	5		06/25/2017	PAID ON PRINCIPAL		17,406	17,406	18,423	18,112	0	(706)	0	(706)	0	17,406	0	0	0	456	03/25/2043	1	
3137G1	BC	0		06/25/2017	PAID ON PRINCIPAL		119,186	119,186	118,562	118,567	0	619	0	619	0	119,186	0	0	0	1,562	10/25/2046	1	
3137G1	BD	8		06/25/2017	PAID ON PRINCIPAL		328,251	328,251	334,124	334,061	0	(5,809)	0	(5,809)	0	328,251	0	0	0	4,747	10/25/2046	1	
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments							136,559,827	136,081,927	137,834,013	136,608,222	0	(72,537)	0	(72,537)	0	136,535,685	0	24,143	24,143	807,888	XXX	XXX
Bonds - Industrial and Miscellaneous																							
048312	AG	7		04/20/2017	REDEEMED		286,546	286,546	286,535	286,544	0	2	0	2	0	286,546	0	0	0	7,235	10/20/2020	1FE	
0258M0	DM	8		06/05/2017	MATURED		2,000,000	2,000,000	1,991,260	1,997,456	0	2,544	0	2,544	0	2,000,000	0	0	0	11,250	06/05/2017	1FE	
037735	CD	7		06/01/2017	MATURED		3,000,000	3,000,000	3,068,310	3,004,313	0	(4,313)	0	(4,313)	0	3,000,000	0	0	0	75,000	06/01/2017	2FE	

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	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)
038222 AD 7	APPLIED MATERIALS 7.125		05/04/2017	MAKE WHOLE CALL		1,026,842	1,000,000	1,197,140	1,043,317	0	(18,692)	0	(18,692)	0	1,024,625	0	2,217	2,217	39,385	10/15/2017	1FE
013817 AP 6	ARCONIC INC 5.720		04/17/2017	TENDERED		1,482,397	1,378,000	1,378,000	1,378,000	0	0	0	0	0	1,378,000	0	104,397	104,397	51,891	02/23/2019	3FE
054937 AG 2	BB&T CORP 4.900		06/30/2017	MATURED		1,500,000	1,500,000	1,510,275	1,500,820	0	(820)	0	(820)	0	1,500,000	0	0	0	36,750	06/30/2017	1FE
073730 AD 5	BEAM INC 1.875	C	05/15/2017	MATURED		2,000,000	2,000,000	1,995,360	1,999,604	0	396	0	396	0	2,000,000	0	0	0	18,750	05/15/2017	2FE
075887 BJ 7	BECTON DICKINSON 6.375		06/19/2017	MAKE WHOLE CALL		1,093,553	1,000,000	1,165,030	1,101,772	0	(17,955)	0	(17,955)	0	1,083,817	0	9,736	9,736	56,313	08/01/2019	2FE
133131 AQ 5	CAMDEN PROPERTY TRUST 5.700		05/15/2017	MATURED		2,000,000	2,000,000	1,993,000	1,999,360	0	640	0	640	0	2,000,000	0	0	0	57,000	05/15/2017	1FE
125152 AC 2	CE GENERATION LLC 7.416		06/15/2017	REDEEMED		113,400	113,400	113,400	102,627	10,770	3	0	10,773	0	113,400	0	0	0	4,205	12/15/2018	4FE
150191 AF 1	CEDAR FAIR LP/CA 5.250		05/15/2017	REDEEMED		5,131,250	5,000,000	4,947,500	4,962,144	0	885	0	885	0	4,963,028	0	168,222	168,222	175,000	03/15/2021	4FE
156700 AQ 9	CENTURYLINK INC 5.150		06/15/2017	MATURED		3,000,000	3,000,000	2,992,500	2,999,187	0	813	0	813	0	3,000,000	0	0	0	77,250	06/15/2017	3FE
156700 AX 4	CENTURYLINK INC 6.750		04/21/2017	VARIOUS		2,106,250	2,000,000	2,075,000	2,027,500	30,479	(2,220)	0	28,259	0	2,055,759	0	50,491	50,491	53,438	12/01/2023	3FE
165167 CQ 8	CHESAPEAKE ENERGY CORP 8.000		06/07/2017	TENDERED		1,333,200	1,212,000	1,212,000	1,212,000	0	0	0	0	0	1,212,000	0	121,200	121,200	46,325	12/15/2022	5FE
20029P AG 4	COMCAST CABLE 8.875		05/01/2017	MATURED		3,000,000	3,000,000	3,666,360	3,035,761	0	(35,761)	0	(35,761)	0	3,000,000	0	0	0	133,125	05/01/2017	1FE
20825C AR 5	CONOCOPHILLIPS 5.750		06/21/2017	MAKE WHOLE CALL		2,593,964	2,440,000	2,716,761	2,523,192	0	(18,437)	0	(18,437)	0	2,504,755	0	89,209	89,209	124,711	02/01/2019	2FE
20825C AU 8	CONOCOPHILLIPS 6.000		06/21/2017	MAKE WHOLE CALL		1,104,370	1,000,000	1,288,730	1,122,455	0	(18,592)	0	(18,592)	0	1,103,863	0	507	507	56,000	01/15/2020	2FE
718507 BH 8	CONOCOPHILLIPS 6.650		06/21/2017	MAKE WHOLE CALL		1,055,500	1,000,000	1,193,550	1,044,769	0	(13,495)	0	(13,495)	0	1,031,274	0	24,226	24,226	62,067	07/15/2018	2FE
21036P AL 2	CONSTELLATION BRANDS I 4.250		04/28/2017	BAS-MERRILL LYNCH		1,067,660	1,000,000	1,071,250	1,068,245	0	(3,297)	0	(3,297)	0	1,064,948	0	2,712	2,712	21,486	05/01/2023	2FE
12626P AD 2	CRH AMERICA INC 8.125	C	05/08/2017	TENDERED		1,557,619	1,450,000	1,774,921	1,580,242	0	(30,232)	0	(30,232)	0	1,550,010	0	7,609	7,609	96,868	07/15/2018	2FE
22764L AD 5	CROSSTEX ENERGY 7.125		06/01/2017	REDEEMED		867,858	838,000	983,603	883,415	0	(15,557)	0	(15,557)	0	867,858	0	0	0	29,854	06/01/2022	2FE
126408 BL 6	CSX CORP 7.900		05/01/2017	MATURED		1,000,000	1,000,000	1,128,230	1,005,119	0	(5,119)	0	(5,119)	0	1,000,000	0	0	0	39,500	05/01/2017	2FE
12665V AA 0	CVS LEASE PASS THRU CE 4.163		06/10/2017	REDEEMED		15,555	15,555	15,555	15,555	0	0	0	0	0	15,555	0	0	0	270	08/10/2036	2FE
126650 AW 0	CVS LEASE PASS THRU CE 5.298		06/10/2017	REDEEMED		38,539	38,539	38,961	38,919	0	(379)	0	(379)	0	38,539	0	0	0	851	01/11/2027	2FE
126659 AA 9	CVS LEASE PASS THRU CE 8.353		06/10/2017	REDEEMED		33,018	33,018	33,805	33,795	0	(777)	0	(777)	0	33,018	0	0	0	1,094	07/10/2031	2FE
256677 AC 9	DOLLAR GENERAL 3.250		04/05/2017	MORGAN STANLEY		1,002,580	1,000,000	1,000,150	1,000,081	0	24	0	24	0	1,000,105	0	2,475	2,475	15,799	04/15/2023	2FE
29736R AB 6	ESTEE LAUDER CO 5.550		05/15/2017	MATURED		1,100,000	1,100,000	1,110,319	1,100,579	0	(579)	0	(579)	0	1,100,000	0	0	0	30,525	05/15/2017	1FE
31677Q BA 6	FIFTH THIRD BANK 1.350		05/02/2017	REDEEMED		1,000,000	1,000,000	998,428	999,546	0	361	0	361	0	999,906	0	94	94	5,663	06/01/2017	1FE
31942D AB 3	FIRSTCASH INC 6.750		06/29/2017	VARIOUS		9,066,144	8,610,000	8,928,875	8,816,523	13,369	(18,650)	0	(5,282)	0	8,811,242	0	254,903	254,903	353,903	04/01/2021	3FE
35802X AD 5	FRESENIUS MED (144A) 5.625	C	04/07/2017	BAS-MERRILL LYNCH		532,500	500,000	545,000	526,706	0	(2,829)	0	(2,829)	0	523,876	0	8,624	8,624	19,688	07/31/2019	3FE
35906A AH 1	FRONTIER COMMUNICATION 8.500		06/26/2017	VARIOUS		3,001,020	2,817,000	3,258,635	2,971,935	102,082	(31,684)	0	70,398	0	3,042,333	0	(41,313)	(41,313)	155,613	04/15/2020	4FE
382550 BF 7	GOODYEAR TIRE & RUBBER 5.000		05/19/2017	BAS-MERRILL LYNCH		1,026,250	1,000,000	1,031,250	1,003,750	26,683	(1,369)	0	25,314	0	1,029,064	0	(2,814)	(2,814)	24,167	05/31/2026	3FE
42824C AS 8	HP ENTERPRISE CO 2.450		04/28/2017	MAKE WHOLE CALL		1,331,007	1,324,000	1,323,259	1,323,687	0	125	0	125	0	1,323,812	0	7,195	7,195	19,045	10/05/2017	2FE
42824C AU 3	HP ENTERPRISE CO 2.850		04/19/2017	VARIOUS		1,012,270	1,000,000	998,720	999,207	0	155	0	155	0	999,362	0	12,908	12,908	31,057	10/05/2018	2FE
464592 AQ 7	ISLE OF CAPRI CASINOS 5.875		05/31/2017	REDEEMED		1,852,884	1,800,000	1,850,150	1,835,634	0	(6,489)	0	(6,489)	0	1,829,145	0	23,739	23,739	73,421	03/15/2021	4FE
485134 BJ 8	KANSAS CITY POWER & LI 5.850		06/15/2017	MATURED		2,000,000	2,000,000	1,996,640	1,999,669	0	331	0	331	0	2,000,000	0	0	0	58,500	06/15/2017	2FE
49228R AE 3	KERN RIVER FUNDING (14 4.893		04/13/2017	MAKE WHOLE CALL		2,886,739	2,801,821	2,781,446	2,800,894	0	(373)	0	(373)	0	2,800,522	0	86,217	86,217	50,648	04/30/2018	1FE
50076Q AF 2	KRAFT FOODS GROUP INC 2.250		06/05/2017	MATURED		1,000,000	1,000,000	998,170	999,819	0	181	0	181	0	1,000,000	0	0	0	11,250	06/05/2017	2FE
524908 CY 5	LEHMAN BROTHERS HOLDIN 7.875		04/06/2017	PAID ON PRINCIPAL		2,364	2,364	296	0	117	0	0	2,364	0	2,364	0	0	0	0	11/01/2009	6*
52517P F6 3	LEHMAN BROTHERS HOLDIN 5.500		04/06/2017	PAID ON PRINCIPAL		26,744	26,744	3,343	0	1,316	0	0	26,744	0	26,744	0	0	0	0	04/04/2016	6*
52517P VV 0	LEHMAN BROTHERS HOLDIN 4.800		04/06/2017	PAID ON PRINCIPAL		26,735	26,735	3,342	1,316	0	0	0	25,419	0	26,735	0	0	0	0	03/13/2014	6
57629W BQ 2	MASSMUTUAL GLOBAL FUND 2.000		04/05/2017	MATURED		2,000,000	2,000,000	1,991,300	1,999,470	0	530	0	530	0	2,000,000	0	0	0	20,000	04/05/2017	1FE
655664 AK 6	NORDSTROM INC 6.250		04/06/2017	MAKE WHOLE CALL		1,036,780	1,000,000	1,142,020	1,024,326	0	(6,146)	0	(6,146)	0	1,018,180	0	18,600	18,600	45,313	01/15/2018	2FE
655844 AE 8	NORFOLK SOUTHERN CORP 7.700		05/15/2017	MATURED		3,151,000	3,151,000	3,710,835	3,172,426	0	(21,426)	0	(21,426)	0	3,151,000	0	0	0	121,314	05/15/2017	2FE
69371R L8 7	PACCAR FINANCIAL CORP 1.100		06/06/2017	MATURED		1,000,000	1,000,000	995,859	998,793	0	1,207	0	1,207	0	1,000,000	0	0	0	5,500	06/06/2017	1FE

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)
709629	AJ 8 PENTAIR FINANCE SA 5.000		05/25/2017	TENDERED		2,209,395	2,016,000	2,236,490	2,135,050	0	(10,847)	0	(10,847)	0	2,124,203	0	85,192	85,192	53,480	05/15/2021	2FE
709629	AL 3 PENTAIR FINANCE SA 3.150		05/25/2017	TENDERED		1,026,120	1,000,000	996,870	998,053	0	125	0	125	0	998,178	0	27,942	27,942	21,963	09/15/2022	2FE
714294	AF 2 PERRIGO CO LTD 2.300		05/08/2017	MAKE WHOLE CALL		1,013,600	1,000,000	998,590	999,445	0	115	0	115	0	999,560	0	14,040	14,040	11,500	11/08/2018	2FE
717081	DJ 9 PFIZER INC 1.100		05/15/2017	MATURED		2,000,000	2,000,000	2,000,656	2,000,159	0	(159)	0	(159)	0	2,000,000	0	0	0	11,000	05/15/2017	1FE
74340X	AV 3 PROLOGIS LP 2.750		06/30/2017	MAKE WHOLE CALL		1,223,785	1,200,000	1,219,692	1,213,516	0	(3,242)	0	(3,242)	0	1,210,273	0	13,512	13,512	28,875	02/15/2019	1FE
76009N	AK 6 RENT-A-CENTER 4.750		04/17/2017	JEFFERIES & CO INC		880,000	1,000,000	952,500	817,500	150,158	2,066	0	152,224	0	969,724	0	(89,724)	(89,724)	22,299	05/01/2021	5FE
78355H	JR 1 RYDER SYSTEM INC 3.500		06/01/2017	MATURED		1,000,000	1,000,000	1,002,260	1,000,131	0	(131)	0	(131)	0	1,000,000	0	0	0	17,500	06/01/2017	2FE
79604Y	AB 5 SAMSUNG ELECTRONICS AM 1.750	C	04/10/2017	MATURED		3,300,000	3,300,000	3,310,257	3,301,376	0	(1,376)	0	(1,376)	0	3,300,000	0	0	0	28,875	04/10/2017	1FE
80874Y	AU 4 SCIENTIFIC GAMES 10.000		04/17/2017	J P MORGAN CHASE SECURITI		2,120,000	2,000,000	2,107,500	2,107,500	0	(1,834)	0	(1,834)	0	2,105,666	0	14,334	14,334	77,222	12/01/2022	5FE
827048	AR 0 SILGAN HOLDINGS 5.500		04/25/2017	WELLS FARGO SECURITIES		1,587,375	1,530,000	1,529,400	1,529,601	0	21	0	21	0	1,529,621	0	57,754	57,754	62,411	02/01/2022	3FE
83001A	AB 8 SIX FLAGS ENTERTAINMEN 4.875		04/10/2017	WELLS FARGO SECURITIES		990,000	1,000,000	990,000	990,000	0	16	0	16	0	990,016	0	(16)	(16)	9,885	07/31/2024	4FE
842400	BC 3 SOUTHERN CALIFORNIA ED 1.125		05/01/2017	MATURED		2,000,000	2,000,000	1,992,832	1,998,257	0	1,743	0	1,743	0	2,000,000	0	0	0	11,250	05/01/2017	1FE
843452	GB 6 SOUTHERN NATURAL GAS (5.900		04/01/2017	MATURED		2,763,000	2,763,000	2,665,360	2,758,290	0	4,710	0	4,710	0	2,763,000	0	0	0	81,509	04/01/2017	2FE
852061	AK 6 SPRINT NEXTEL CORP (14 9.000		05/23/2017	TENDERED		673,030	629,000	768,166	688,840	0	(12,241)	0	(12,241)	0	676,599	0	(3,569)	(3,569)	48,433	11/15/2018	4FE
89233P	6D 3 TOYOTA MOTOR CREDIT 1.750	C	05/22/2017	MATURED		1,000,000	1,000,000	996,340	999,687	0	313	0	313	0	1,000,000	0	0	0	8,750	05/22/2017	1FE
87305Q	BY 6 TTX CO (144A) 5.000		06/15/2017	MATURED		1,000,000	1,000,000	956,750	996,720	0	3,280	0	3,280	0	1,000,000	0	0	0	25,000	06/15/2017	1FE
907825	AA 1 UNION PACIFIC PASS THR 3.227		05/14/2017	REDEEMED		240,799	240,799	240,799	240,799	0	1	0	1	0	240,799	0	0	0	3,885	05/14/2026	1FE
05577@	AN 0 UNION PACIFIC RAILROAD 4.830		04/15/2017	REDEEMED		97,727	97,727	97,727	97,726	0	1	0	1	0	97,727	0	0	0	2,360	10/15/2024	1
908594	AC 8 UNION TANK CAR 4.710		05/15/2017	REDEEMED		454,545	454,545	454,545	454,538	0	8	0	8	0	454,545	0	0	0	10,705	05/15/2020	1
920355	AH 7 VALSPAR CORP 3.300		06/01/2017	EXCHANGED		982,530	1,000,000	997,450	997,870	0	85	0	85	0	997,955	0	(15,425)	(15,425)	28,592	02/01/2025	2FE
920355	AK 0 VALSPAR CORP 3.950		06/01/2017	EXCHANGED		1,016,990	1,000,000	995,600	996,074	0	131	0	131	0	996,205	0	20,785	20,785	35,782	01/15/2026	2FE
92343V	AM 6 VERIZON COMMUNICATIONS 6.100		04/24/2017	MAKE WHOLE CALL		1,044,850	1,000,000	999,470	999,815	0	107	0	107	0	999,922	0	44,928	44,928	32,025	04/15/2018	2FE
931142	DN 0 WAL-MART STORES 1.000		04/21/2017	MATURED		1,000,000	1,000,000	1,000,446	1,000,095	0	(95)	0	(95)	0	1,000,000	0	0	0	5,000	04/21/2017	1FE
25468P	CZ 7 WALT DISNEY COMPANY 875		05/30/2017	MATURED		1,000,000	1,000,000	998,035	999,437	0	563	0	563	0	1,000,000	0	0	0	4,375	05/30/2017	1FE
947075	AF 4 WEATHERFORD BERMUDA 9.625		06/01/2017	BAS-MERRILL LYNCH		1,098,750	1,000,000	994,950	998,289	0	239	0	239	0	998,528	0	100,222	100,222	73,524	03/01/2019	5FE
94973V	AM 9 WELLPOINT INC 5.875		06/15/2017	MATURED		1,000,000	1,000,000	941,610	995,742	0	4,258	0	4,258	0	1,000,000	0	0	0	29,375	06/15/2017	2FE
29290Z	AM 2 ENBRIDGE GAS DISTRIBUT 1.850		04/24/2017	MATURED		2,500,000	2,500,000	2,507,500	2,500,896	0	(896)	0	(896)	0	2,500,000	0	0	0	23,038	04/24/2017	2FE
47787Z	AD 4 JOHN DEERE CANADA FUND 1.950		04/12/2017	MATURED		600,000	600,000	599,824	599,973	0	27	0	27	0	600,000	0	0	0	5,850	04/12/2017	1FE
633067	XV 0 NATIONAL BANK OF CANAD 2.019		04/13/2017	MATURED		500,000	500,000	500,000	500,000	0	0	0	0	0	500,000	0	0	0	5,048	04/13/2017	1FE
66977W	AN 9 NOVA CHEMICALS (144A) 5.250	B	06/09/2017	KEYBANC CAPITAL MARK		5,115,000	5,000,000	5,137,500	5,037,422	49,709	(8,616)	0	41,093	0	5,078,515	0	36,485	36,485	223,271	08/01/2023	3FE
775109	AU 5 ROGERS COMMUNICATIONS 3.000		06/06/2017	MATURED		500,000	500,000	508,665	501,103	0	(1,103)	0	(1,103)	0	500,000	0	0	0	7,500	06/06/2017	2FE
780085	7T 7 ROYAL BANK OF CANADA 2.580	B	04/13/2017	MATURED		2,000,000	2,000,000	1,999,720	1,999,902	0	98	0	98	0	2,000,000	0	0	0	25,800	04/13/2017	1FE
86722T	AA 0 SUNCOR INC 6.100		04/26/2017	MAKE WHOLE CALL		1,712,625	1,630,000	1,927,350	1,711,635	0	(18,175)	0	(18,175)	0	1,693,460	0	19,164	19,164	40,048	06/01/2018	2FE
918423	AD 6 VW CREDIT CANADA 2.900	B	06/01/2017	MATURED		450,000	450,000	450,000	450,000	0	0	0	0	0	450,000	0	0	0	6,525	06/01/2017	2FE
00182E	AS 8 ANZ NEW ZEALAND INTL/L 1.400	D	04/27/2017	MATURED		1,000,000	1,000,000	999,850	999,973	0	27	0	27	0	1,000,000	0	0	0	7,000	04/27/2017	1FE
84650W	AD 8 BOLIGKREDIT (144A) 2.300		06/30/2017	MATURED		1,000,000	1,000,000	997,560	999,758	0	242	0	242	0	1,000,000	0	0	0	11,500	06/30/2017	1FE
24668P	AB 3 DELHAIZE GROUP 6.500	D	06/15/2017	MATURED		1,000,000	1,000,000	1,133,910	1,010,626	0	(10,626)	0	(10,626)	0	1,000,000	0	0	0	32,500	06/15/2017	2FE
23329P	AA 8 DNB BANK ASA (144A) 3.200	D	04/03/2017	MATURED		1,000,000	1,000,000	999,130	999,888	0	112	0	112	0	1,000,000	0	0	0	16,000	04/03/2017	1FE
502441	AA 6 LVMH MOET HENNESSY LOU 1.625	D	06/29/2017	MATURED		4,287,000	4,287,000	4,306,107	4,290,610	0	(3,610)	0	(3,610)	0	4,287,000	0	0	0	34,832	06/29/2017	1FE
767201	AH 9 RIO TINTO FINANCE 9.000	D	06/21/2017	MAKE WHOLE CALL		1,130,597	1,000,000	975,860	992,073	0	1,451	0	1,451	0	993,523	0	137,074	137,074	57,500	05/01/2019	1FE
89153V	AC 3 TOTAL CAPITAL INTERNAT 1.550	D	06/28/2017	MATURED		1,000,000	1,000,000	998,130	999,809	0	191	0	191	0	1,000,000	0	0	0	7,750	06/28/2017	1FE
893830	AK 5 TRANSOCEAN INC 7.375	D	06/27/2017	TENDERED		2,930,200	2,800,000	3,105,760	2,844,796	0	(16,720)	0	(16,720)	0	2,828,076	0	102,124	102,124	144,550	04/15/2018	4FE

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)
00841U AN 6	ABMT 2014-2 A13 3.500		06/25/2017	PAID ON PRINCIPAL		216,148	216,148	218,459	218,459	0	(2,311)	0	(2,311)	0	216,148	0	0	0	3,094	09/25/2044	1FM
00842B AC 1	ABMT 2015-5 A3 CMO 3.500		06/25/2017	PAID ON PRINCIPAL		55,827	55,827	56,360	56,323	0	(496)	0	(496)	0	55,827	0	0	0	826	07/25/2045	1FM
00842B AE 7	ABMT 2015-5 A5 3.500		06/25/2017	PAID ON PRINCIPAL		173,685	173,685	176,725	176,119	0	(2,434)	0	(2,434)	0	173,685	0	0	0	2,570	07/25/2045	1FM
00842D AC 7	ABMT 2015-6 A3 CMO 3.500		06/25/2017	PAID ON PRINCIPAL		373,012	373,012	374,994	374,869	0	(1,856)	0	(1,856)	0	373,012	0	0	0	5,683	09/25/2045	1FM
00842D AE 3	ABMT 2015-6 A5 CMO 3.500		06/25/2017	PAID ON PRINCIPAL		124,337	124,337	126,358	125,993	0	(1,656)	0	(1,656)	0	124,337	0	0	0	1,894	09/25/2045	1FM
00842C AC 9	ABMT 2015-7 A3 3.500		06/25/2017	PAID ON PRINCIPAL		71,836	71,836	72,622	72,574	0	(738)	0	(738)	0	71,836	0	0	0	1,065	10/25/2045	1FM
00842T AE 8	ABMT 2016-1 A5 3.500		06/25/2017	PAID ON PRINCIPAL		132,817	132,817	134,560	134,079	0	(1,262)	0	(1,262)	0	132,817	0	0	0	1,842	12/25/2045	1FM
00842E AC 5	ABMT 2016-2 A3 (144A) 3.500		06/25/2017	PAID ON PRINCIPAL		117,981	117,981	119,382	119,324	0	(1,343)	0	(1,343)	0	117,981	0	0	0	1,581	03/25/2046	1FM
004375 CS 8	ACCR 2005-1 A2C 1.916		06/26/2017	PAID ON PRINCIPAL		681,237	681,237	572,239	657,368	0	23,869	0	23,869	0	681,237	0	0	0	4,549	04/25/2035	1FM
05949C HU 3	BOAMS 2005-1 2A5 CMO 3.251		06/25/2017	PAID ON PRINCIPAL		140,494	140,494	94,834	72,454	0	68,041	0	68,041	0	140,494	0	0	0	1,846	10/25/2035	1FM
05949C HU 3	BOAMS 2005-1 2A5 CMO 3.251		06/25/2017	WRITTEN OFF		0	2,999	2,025	1,547	0	(34)	0	(34)	0	1,513	0	(1,513)	(1,513)	45	10/25/2035	1FM
12498N AB 9	CBASS 2006-CB2 AF2 3.389		06/25/2017	PAID ON PRINCIPAL		27,617	27,617	15,417	11,272	0	16,345	0	16,345	0	27,617	0	0	0	444	12/25/2036	1FM
17323E AD 5	CMLTI 2014-J2 A1 CMO 3.500		06/25/2017	PAID ON PRINCIPAL		144,638	144,638	145,893	145,545	0	(907)	0	(907)	0	144,638	0	0	0	2,118	11/25/2044	1FM
172973 W5 4	CMSI 2005-4 1A6 CMO 5.500		06/25/2017	PAID ON PRINCIPAL		15,101	15,101	11,213	11,874	0	3,227	0	3,227	0	15,101	0	0	0	346	07/25/2035	1FM
172973 5F 2	CMSI 2006-1 2A1 CMO 5.000		06/25/2017	PAID ON PRINCIPAL		3,846	3,846	3,663	2,548	0	1,298	0	1,298	0	3,846	0	0	0	79	02/25/2021	1FM
22541S CC 0	CSFB 2004-2R A1 CMO 3.214		06/28/2017	PAID ON PRINCIPAL		21,875	21,875	21,089	21,260	0	615	0	615	0	21,875	0	0	0	273	12/28/2033	1FM
225458 FE 3	CSFB 2005-2 3A1 CMO 5.000		06/25/2017	PAID ON PRINCIPAL		21,726	21,726	21,651	21,312	(0)	414	0	414	0	21,726	0	0	0	453	02/25/2020	1FM
12647P AJ 7	CSMC 2013-7 A10 CMO 3.500		06/25/2017	PAID ON PRINCIPAL		133,584	133,584	128,980	129,961	(0)	3,623	0	3,623	0	133,584	0	0	0	1,892	08/25/2043	1FM
12649K AC 1	CSMC 2015-WIN1 A2 CMO 3.000		06/25/2017	PAID ON PRINCIPAL		121,903	121,903	124,513	123,577	0	(1,674)	0	(1,674)	0	121,903	0	0	0	1,552	12/25/2044	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500		06/25/2017	PAID ON PRINCIPAL		11,090	11,090	9,610	1,991	0	9,098	0	9,098	0	11,090	0	0	0	258	08/25/2035	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500		06/25/2017	WRITTEN OFF		0	1,278	1,108	230	0	(37)	0	(37)	0	193	0	(193)	(193)	35	08/25/2035	1FM
126694 AA 6	CWHL 2005-19 1A1 CMO 5.500		05/25/2017	RECOVERY OF PAR WRITE-OFF		0	(2)	(2)	(0)	0	0	0	0	0	(0)	0	0	0	0	08/25/2035	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500		06/25/2017	PAID ON PRINCIPAL		46,673	46,673	41,772	23,792	0	22,881	0	22,881	0	46,673	0	0	0	1,059	11/25/2035	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500		06/25/2017	WRITTEN OFF		0	2,670	2,389	1,361	0	(28)	0	(28)	0	1,333	0	(1,333)	(1,333)	69	11/25/2035	1FM
126694 JR 0	CWHL 2005-24 A1 CMO 5.500		04/25/2017	RECOVERY OF PAR WRITE-OFF		0	(24)	(22)	(12)	0	0	0	0	0	(12)	0	12	12	0	11/25/2035	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		06/25/2017	PAID ON PRINCIPAL		50,823	50,823	39,397	30,155	(0)	20,668	0	20,668	0	50,823	0	0	0	1,465	07/25/2037	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		05/25/2017	WRITTEN OFF		0	28,863	22,374	17,125	0	(704)	0	(704)	0	16,422	0	(16,422)	(16,422)	660	07/25/2037	1FM
12545E AD 8	CWHL 2007-J2 2A3 CMO 6.000		06/25/2017	RECOVERY OF PAR WRITE-OFF		0	(14)	(11)	(9)	0	0	0	0	0	(8)	0	8	8	0	07/25/2037	1FM
29977J AB 2	EVER 2013-1 A2 CMO 2.500		06/25/2017	PAID ON PRINCIPAL		237,925	237,925	215,517	221,962	124	15,840	0	15,963	0	237,925	0	0	0	2,423	03/25/2043	1FE
33766W AH 7	FKMT 2014-1 A8 CMO 3.500		06/25/2017	PAID ON PRINCIPAL		94,269	94,269	95,094	94,992	0	(723)	0	(723)	0	94,269	0	0	0	1,251	11/25/2044	1FM
36185N M8 0	GMACM 2003-J10 A2 CMO 4.750		06/25/2017	PAID ON PRINCIPAL		34,839	34,839	34,558	34,686	0	153	0	153	0	34,839	0	0	0	697	01/25/2019	1FM
3622EB AC 2	GSA 2007-4 A3A CMO 1.516		06/26/2017	PAID ON PRINCIPAL		46,726	46,726	19,216	8,663	0	38,063	0	38,063	0	46,726	0	0	0	234	03/25/2037	1FM
36228F AE 6	GSMPS 1998-2 A CMO 7.750		06/19/2017	PAID ON PRINCIPAL		14,745	14,745	14,584	14,280	0	465	0	465	0	14,745	0	0	0	414	05/19/2027	3FM
36228F CL 8	GSMPS 1999-3 A CMO (14 8.000		06/19/2017	PAID ON PRINCIPAL		2,613	2,613	2,429	2,363	24	225	0	249	0	2,613	0	0	0	76	08/19/2029	2FM
36228F CL 8	GSMPS 1999-3 A CMO (14 8.000		06/19/2017	WRITTEN OFF		0	440	409	398	4	2	0	6	0	405	0	(405)	(405)	15	08/19/2029	2FM
36228F EC 6	GSMPS 2001-2 A CMO 7.500		05/19/2017	PAID ON PRINCIPAL		2,400	2,400	2,482	2,419	11	(31)	0	(20)	75	2,400	0	0	0	75	06/19/2032	4FM
36242D UQ 4	GSR 2005-AR1 4A1 CMO 2.706		06/25/2017	PAID ON PRINCIPAL		98,865	98,865	89,383	87,295	0	11,570	0	11,570	0	98,865	0	0	0	945	01/25/2035	1FM
36298B AG 5	GSR 2006-6F 2A4 CMO 6.000		05/25/2017	PAID ON PRINCIPAL		402,563	402,563	333,378	319,821	0	82,742	0	82,742	0	402,563	0	0	0	10,064	07/25/2036	1FM
36298B AG 5	GSR 2006-6F 2A4 CMO 6.000		06/25/2017	WRITTEN OFF		0	42,955	35,573	34,126	0	(354)	0	(354)	0	33,773	0	(33,773)	(33,773)	1,002	07/25/2036	1FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 2.935		06/25/2017	PAID ON PRINCIPAL		23,023	23,023	20,989	20,275	(0)	2,748	0	2,748	0	23,023	0	0	0	276	03/25/2037	1FM
466247 UP 6	JPM 2005-S2 1A3 CMO 5.000		06/25/2017	PAID ON PRINCIPAL		20,435	20,435	19,822	14,326	0	6,109	0	6,109	0	20,435	0	0	0	407	08/25/2020	1FM
46630G AD 7	JPM 2007-A1 2A2 CMO 3.197		06/25/2017	PAID ON PRINCIPAL		138,165	138,165	121,931	111,615	0	26,551	0	26,551	0	138,165	0	0	0	1,879	07/25/2035	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46641C	AU 5 JPMMT 2014-1 2A1 CMO 3.500		06/25/2017	PAID ON PRINCIPAL		462,046	462,046	455,350	456,574	0	5,472	0	5,472	0	462,046	0	0	0	6,832	01/25/2044	1FM
46643K	AC 5 JPMMT 2014-5 A2 CMO 2.500		06/25/2017	PAID ON PRINCIPAL		203,810	203,810	204,956	204,841	0	(1,031)	0	(1,031)	0	203,810	0	0	0	1,968	10/25/2029	1FM
52521R	AE 1 LMT 2007-5 1A3 CMO 5.750		06/25/2017	PAID ON PRINCIPAL		635,667	635,667	554,734	498,554	0	137,114	0	137,114	0	635,667	0	0	0	14,928	06/25/2037	1FM
52521R	AE 1 LMT 2007-5 1A3 CMO 5.750		06/25/2017	WRITTEN OFF		0	17,235	15,041	13,518	0	(657)	0	(657)	0	12,861	0	(12,861)	(12,861)	442	06/25/2037	1FM
57643M	EM 2 MALT 2003-4 4A1 CMO 5.500		06/25/2017	PAID ON PRINCIPAL		45,221	45,221	45,297	45,061	0	159	0	159	0	45,221	0	0	0	966	06/25/2018	1FM
55265K	5Y 1 MASTR 2004-1 4A1 CMO 4.500		06/25/2017	PAID ON PRINCIPAL		75,655	75,655	75,662	75,431	(0)	224	0	224	0	75,655	0	0	0	1,373	02/25/2019	1FM
57643M	LE 2 MASTR 2005-2 1A5 CMO 5.250		06/25/2017	PAID ON PRINCIPAL		38,986	38,986	37,817	26,288	0	12,698	0	12,698	0	38,986	0	0	0	738	11/25/2035	1FM
74160M	DK 5 PRIME 2004-CL1 1A1 CMO 6.000		06/25/2017	PAID ON PRINCIPAL		20,453	20,453	20,933	21,006	0	(552)	0	(552)	0	20,453	0	0	0	537	02/25/2034	1FM
76111X	DE 0 RFMSI 2003-S18 A2 CMO 4.500		06/25/2017	PAID ON PRINCIPAL		42,900	42,900	42,438	42,703	0	197	0	197	0	42,900	0	0	0	756	10/25/2018	1FM
81745R	AB 6 SEMT 2013-3 A2 2.500		06/25/2017	PAID ON PRINCIPAL		181,867	181,867	161,542	163,132	0	18,735	0	18,735	0	181,867	0	0	0	1,905	03/25/2043	1FM
81744Y	AA 4 SEMT 2013-4 A1 CMO 2.325		06/25/2017	PAID ON PRINCIPAL		145,258	145,258	128,942	133,608	(0)	11,650	0	11,650	0	145,258	0	0	0	1,418	04/25/2043	1FM
81744Y	AB 2 SEMT 2013-4 A2 CMO 2.500		06/25/2017	PAID ON PRINCIPAL		211,938	211,938	191,644	197,506	(0)	14,432	0	14,432	0	211,938	0	0	0	2,224	04/25/2043	1FM
81745Q	AE 2 SEMT 2015-1 A5 CMO 3.000		06/25/2017	PAID ON PRINCIPAL		119,890	119,890	121,951	121,225	0	(1,335)	0	(1,335)	0	119,890	0	0	0	1,503	01/25/2045	1FM
94984E	AD 4 WFMBS 2006-10 A4 CMO 6.000		06/25/2017	PAID ON PRINCIPAL		231,486	231,486	223,268	207,348	0	24,138	0	24,138	0	231,486	0	0	0	5,780	08/25/2036	1FM
94984E	AD 4 WFMBS 2006-10 A4 CMO 6.000		06/25/2017	WRITTEN OFF		0	31,023	29,922	27,789	0	12	0	12	0	27,801	0	(27,801)	(27,801)	630	08/25/2036	1FM
94983L	AY 3 WFMBS 2006-2 2A5 CMO 5.500		06/25/2017	PAID ON PRINCIPAL		314,276	314,276	266,186	237,697	0	76,579	0	76,579	0	314,276	0	0	0	7,074	03/25/2036	1FM
94983L	AY 3 WFMBS 2006-2 2A5 CMO 5.500		06/25/2017	WRITTEN OFF		0	10,252	8,683	7,754	0	(235)	0	(235)	0	7,519	0	(7,519)	(7,519)	280	03/25/2036	1FM
94985L	AH 8 WFMBS 2007-13 A8 CMO 6.000		06/25/2017	PAID ON PRINCIPAL		146,017	146,017	122,654	85,937	0	60,079	0	60,079	0	146,017	0	0	0	3,584	09/25/2037	1FM
94985L	AH 8 WFMBS 2007-13 A8 CMO 6.000		06/25/2017	WRITTEN OFF		0	790	663	465	0	(2)	0	(2)	0	462	0	(462)	(462)	20	09/25/2037	1FM
97652Q	AD 1 WIN 2014-2 A4 3.500		06/20/2017	PAID ON PRINCIPAL		82,036	82,036	83,446	83,044	0	(1,008)	0	(1,008)	0	82,036	0	0	0	1,068	09/20/2044	1FM
97652T	AH 6 WIN 2015-1 A8 CMO (144) 3.000		06/20/2017	PAID ON PRINCIPAL		105,956	105,956	107,910	107,188	0	(1,232)	0	(1,232)	0	105,956	0	0	0	1,263	01/20/2045	1FM
97655J	AE 2 WIN 2016-1 1A5 CMO 3.500		06/20/2017	PAID ON PRINCIPAL		123,089	123,089	124,858	124,526	0	(1,438)	0	(1,438)	0	123,089	0	0	0	1,897	01/20/2046	1FM
05604F	AA 3 BWAY 2013-1515 A1 (144) 2.809		06/10/2017	PAID ON PRINCIPAL		342,150	342,150	341,332	341,196	0	954	0	954	0	342,150	0	0	0	4,007	03/10/2033	1FM
17319W	AA 7 CGCMT 2013-SMP A 2.110		06/12/2017	PAID ON PRINCIPAL		75,318	75,318	76,894	75,728	0	(411)	0	(411)	0	75,318	0	0	0	662	01/12/2030	1FM
36191Y	AZ 1 GSMS 2011-GC5 A2 2.999		06/10/2017	PAID ON PRINCIPAL		25,810	25,810	26,068	25,792	0	18	0	18	0	25,810	0	0	0	318	08/10/2044	1FM
36191Y	BA 5 GSMS 2011-GC5 A3 3.817		06/10/2017	PAID ON PRINCIPAL		17,504	17,504	17,678	17,547	0	(44)	0	(44)	0	17,504	0	0	0	334	08/10/2044	1FM
90349D	AB 8 UBSBB 2012-C3 A2 1.852		06/10/2017	PAID ON PRINCIPAL		1,871,659	1,871,659	1,880,359	1,877,311	0	(5,652)	0	(5,652)	0	1,871,659	0	0	0	14,855	08/10/2049	1FE
90268T	AC 8 UBSC 2011-C1 A3 3.595		04/10/2017	PAID ON PRINCIPAL		534,195	534,195	542,194	538,109	0	(3,914)	0	(3,914)	0	534,195	0	0	0	10,580	01/10/2045	1FM
45779B	BT 5 IMSCI 2013-4 A1 (144A) 2.837		06/12/2017	PAID ON PRINCIPAL		9,646	9,646	9,646	9,641	0	4	0	4	0	9,646	0	0	0	125	04/12/2023	1FE
00442Q	AD 0 ACE 2003-MH1 A4 (144A) 6.500		06/15/2017	PAID ON PRINCIPAL		121,723	121,723	115,411	117,826	0	3,898	0	3,898	0	121,723	0	0	0	3,295	08/15/2030	1FE
126342	DZ 4 AMHPT 1996-1 B1 8.000		06/15/2017	PAID ON PRINCIPAL		206,319	206,319	213,512	206,358	0	(40)	0	(40)	0	206,319	0	0	0	6,705	03/15/2027	1FE
20846Q	HN 1 CNF 2001-3 A4 6.910		06/01/2017	PAID ON PRINCIPAL		130,860	130,860	130,853	130,858	0	2	0	2	0	130,860	0	0	0	3,856	05/01/2033	5AM
393505	BC 5 GT 1993-2 B 8.000		06/15/2017	WRITTEN OFF		0	10,195	9,480	9,433	246	(2,237)	0	(1,992)	0	7,441	0	(7,441)	(7,441)	4,607	07/15/2018	6FE
393505	RJ 3 GT 1996-10 M1 7.240		06/15/2017	PAID ON PRINCIPAL		264,644	264,644	272,211	264,677	0	(34)	0	(34)	0	264,644	0	0	0	7,925	11/15/2028	4AM
393505	Y2 2 GT 1999-3 M1 6.960		06/01/2017	WRITTEN OFF		0	106,381	35,282	0	0	0	0	0	0	0	0	0	0	3,104	02/01/2031	6FE
44890R	AC 5 HART 2014-A A3 .790		04/15/2017	PAID ON PRINCIPAL		566,393	566,393	566,212	566,349	0	44	0	44	0	566,393	0	0	0	1,492	07/15/2018	1FE
674135	DQ 8 OAK 1998-B M2 7.025		05/15/2017	WRITTEN OFF		0	1,688	105	0	0	0	0	0	0	0	0	0	0	43	05/15/2023	6FE
674135	DQ 8 OAK 1998-B M2 7.025		06/15/2017	RECOVERY OF PAR WRITE-OFF		0	(5,640)	(351)	0	0	0	0	0	0	0	0	0	0	0	05/15/2023	6FE
67087T	DW 8 OAK 2002-C A1 5.410		06/15/2017	PAID ON PRINCIPAL		60,952	60,952	55,751	50,523	0	10,429	0	10,429	0	60,952	0	0	0	1,400	11/15/2032	4AM
92887G	AC 3 VFET 2015-1A A3 (144A) 1.510		06/15/2017	PAID ON PRINCIPAL		3,249,882	3,249,882	3,255,121	3,254,397	0	(4,514)	0	(4,514)	0	3,249,882	0	0	0	19,896	06/17/2019	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					146,376,883	143,680,311	148,211,033	144,178,701	385,091	406,818	0	791,910	0	144,970,610	0	1,406,273	1,406,273	3,907,155	XXX	XXX

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	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 - Hybrid Securities																					
06738E AB 1	BARCLAYS PLC 6.625	D	05/04/2017	SOCIETY GENERALE AMERICAS		1,025,500	1,000,000	957,010	936,370	20,640	0	0	20,640	0	957,010	0	68,490	68,490	26,500	06/29/2049	4FE
4899999	Total - Bonds - Hybrid Securities					1,025,500	1,000,000	957,010	936,370	20,640	0	0	20,640	0	957,010	0	68,490	68,490	26,500	XXX	XXX
8399997	Total - Bonds - Part 4					441,928,512	438,068,683	451,762,750	440,006,719	405,731	(196,636)	0	209,096	360,510	440,576,325	(207,372)	1,559,559	1,352,187	7,658,298	XXX	XXX
8399999	Total - Bonds					441,928,512	438,068,683	451,762,750	440,006,719	405,731	(196,636)	0	209,096	360,510	440,576,325	(207,372)	1,559,559	1,352,187	7,658,298	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
02665T 30 6	AMERICAN HOMES 4 RENT CLASS A		05/22/2017	VARIOUS	34,900,000	776,998	XXX	730,099	732,202	(2,103)	0	0	(2,103)	0	730,099	0	46,899	46,899	1,745	XXX	L
053484 10 1	AVALONBAY COMMUNITIES INC		06/01/2017	BMO CAP MARKETS CORP NA	61,000	11,579	XXX	6,957	10,806	(3,849)	0	0	(3,849)	0	6,957	0	4,622	4,622	169	XXX	L
101121 10 1	BOSTON PROPERTIES INC		06/22/2017	VARIOUS	4,170,000	524,972	XXX	493,728	524,503	(30,775)	0	0	(30,775)	0	493,728	0	31,244	31,244	6,255	XXX	L
22822V 10 1	CROWN CASTLE INTL		04/21/2017	VARIOUS	9,600,000	919,856	XXX	825,704	763,576	(7,632)	0	0	(7,632)	0	825,704	0	94,152	94,152	9,120	XXX	L
233153 20 4	DCT INDUSTRIAL TRUST		05/12/2017	MERRILL LYNCH NA ALGO	1,200,000	61,481	XXX	34,224	57,456	(23,232)	0	0	(23,232)	0	34,224	0	27,257	27,257	744	XXX	L
23317H 10 2	DDR CORP		06/30/2017	VARIOUS	95,400,000	841,058	XXX	1,359,825	1,360,557	(94,308)	0	188,927	(283,235)	0	1,170,898	0	(329,841)	(329,841)	36,252	XXX	L
252784 30 1	DIAMONDRACK HOSPITALITY CO		06/01/2017	EVERCORE ISI NA ALGO	180,000	2,011	XXX	1,879	2,075	(196)	0	0	(196)	0	1,879	0	132	132	45	XXX	L
253868 10 3	DIGITAL REALTY TRUST INC		06/30/2017	VARIOUS	21,800,000	2,544,332	XXX	1,577,486	2,142,068	(564,582)	0	0	(564,582)	0	1,577,486	0	966,846	966,846	42,794	XXX	L
264411 50 5	DUKE REALTY CORPORATION		06/01/2017	VARIOUS	42,100,000	1,198,567	XXX	836,631	889,760	(270,874)	0	0	(270,874)	0	836,631	0	361,936	361,936	13,566	XXX	L
26441C 20 4	DUKE ENERGY CORP		06/14/2017	RBC CAPITAL MARKETS	41,364,000	3,570,049	XXX	1,869,581	3,210,674	(1,341,093)	0	0	(1,341,093)	0	1,869,581	0	1,700,468	1,700,468	70,732	XXX	L
29273R 10 9	ENERGY TRANSFER PARTNERS LP		05/01/2017	MERGER	110,000,000	3,189,391	XXX	3,189,391	3,939,100	(749,709)	0	0	(749,709)	0	3,189,391	0	0	0	116,050	XXX	L
29278N 10 3	ENERGY TRANSFER PARTNERS LP		06/13/2017	RBC CAPITAL MARKETS	82,200,000	1,687,710	XXX	498,495	1,974,444	(1,475,949)	0	0	(1,475,949)	0	498,495	0	1,189,215	1,189,215	86,721	XXX	L
293792 10 7	ENTERPRISE PRODUCTS PARTS LP		06/13/2017	RBC CAPITAL MARKETS	123,008,000	3,281,007	XXX	1,077,224	3,326,136	(2,248,912)	0	0	(2,248,912)	0	1,077,224	0	2,203,783	2,203,783	101,482	XXX	L
29444U 70 0	EQUINIX INC		05/08/2017	UBS SECURITIES NA ALGO	200,000	85,194	XXX	49,719	71,482	(21,763)	0	0	(21,763)	0	49,719	0	35,475	35,475	400	XXX	L
29476L 10 7	EQUITY RESIDENTIAL PROP TRUST		06/30/2017	VARIOUS	16,583,000	1,098,932	XXX	860,160	1,067,282	(207,122)	0	0	(207,122)	0	860,160	0	238,772	238,772	8,354	XXX	L
297178 10 5	ESSEX PROPERTY TRUST INC		06/30/2017	VARIOUS	2,019,000	517,882	XXX	489,385	0	0	0	0	0	0	489,385	0	28,497	28,497	0	XXX	L
34560J 10 9	FOREST CITY REALTY TRUST A		06/29/2017	VARIOUS	41,214,000	999,706	XXX	875,472	283,424	(6,698)	0	5,523	(12,221)	0	869,949	0	129,758	129,758	6,508	XXX	L
36162J 10 6	GEO GROUP INC		05/08/2017	GOLDMAN SACHS NA ALGO	3,500,000	113,816	XXX	97,417	0	0	0	0	0	97,417	0	16,399	16,399	1,645	XXX	L	
36174X 10 1	GGP INC		06/12/2017	VARIOUS	12,000,000	275,694	XXX	188,529	299,760	(111,231)	0	0	(111,231)	0	188,529	0	87,165	87,165	8,400	XXX	L
36467J 10 8	GAMING AND LEISURE PROP INC WI		06/30/2017	VARIOUS	4,418,000	164,443	XXX	132,540	135,279	(2,739)	0	0	(2,739)	0	132,540	0	31,903	31,903	6,781	XXX	L
385002 30 8	GRAMERCY PROPERTY TRUST		06/01/2017	EVERCORE ISI NA ALGO	91,000	2,714	XXX	2,512	0	0	0	0	0	2,512	0	202	202	0	XXX	L	
40414L 10 9	HCP INC		06/01/2017	EVERCORE ISI NA ALGO	420,000	13,159	XXX	12,482	12,482	0	0	0	0	12,482	0	676	676	311	XXX	L	
421946 10 4	HEALTHCARE REALTY TRUST INC		06/30/2017	VARIOUS	31,737,000	1,076,282	XXX	680,800	962,266	(281,465)	0	0	(281,465)	0	680,800	0	395,481	395,481	19,042	XXX	L
42225P 50 1	HEALTHCARE TRUST OF AMERICA INC		06/01/2017	EVERCORE ISI NA ALGO	55,000	1,707	XXX	1,082	1,601	(519)	0	0	(519)	0	1,082	0	625	625	33	XXX	L
44107P 10 4	HOST HOTELS & RESORTS INC		06/23/2017	VARIOUS	28,431,000	521,993	XXX	436,132	535,640	(99,509)	0	0	(99,509)	0	436,132	0	85,862	85,862	32,337	XXX	L
46581@ 10 8	IVANS INC STUB		04/27/2017	DIRECT WITH COMPANY		443,695	XXX	0	0	0	0	0	0	0	0	0	443,695	443,695	0	XXX	U
49427F 10 8	KILROY REALTY CORP		06/01/2017	EVERCORE ISI NA ALGO	586,000	43,128	XXX	26,099	42,907	(16,808)	0	0	(16,808)	0	26,099	0	17,029	17,029	8,862	XXX	L
49446R 10 9	KIMCO REALTY CORP		04/26/2017	VARIOUS	13,200,000	281,117	XXX	297,142	331,726	(34,584)	0	5,554	(40,138)	0	291,588	0	(10,471)	(10,471)	22,623	XXX	L
49456B 10 1	KINDER MORGAN INC CLASS P		06/14/2017	MERRILL LYNCH	94,838,000	1,810,968	XXX	988,226	1,964,095	(975,869)	0	0	(975,869)	0	988,226	0	822,742	822,742	11,855	XXX	L
531172 10 4	LIBERTY PROPERTY TRUST		06/26/2017	VARIOUS	14,300,000	591,794	XXX	490,337	564,850	(74,513)	0	0	(74,513)	0	490,337	0	101,457	101,457	12,513	XXX	L
55303A 10 5	MGM GROWTH PROPERTIES LLC CL A		05/10/2017	VARIOUS	23,794,000	669,391	XXX	522,556	569,323	(80,340)	0	0	(80,340)	0	522,556	0	146,835	146,835	17,937	XXX	L
559080 10 6	MAGELLAN MIDSTREAM PARTNERS LP		06/14/2017	VARIOUS	113,200,000	8,022,461	XXX	1,761,957	8,561,316	(6,799,359)	0	0	(6,799,359)	0	1,761,957	0	6,260,504	6,260,504	195,553	XXX	L
59522J 10 3	MID-AMERICA APT COMMUNITIES INC		06/27/2017	VARIOUS	3,133,000	338,739	XXX	300,798	306,783	(5,985)	0	0	(5,985)	0	300,798	0	37,941	37,941	5,451	XXX	L
69924R 10 8	PARAMOUNT GROUP INC		05/17/2017	VARIOUS	47,000,000	734,593	XXX	746,904	751,530	(4,626)	0	0	(4,626)	0	746,904	0	(12,310)	(12,310)	8,930	XXX	L
700517 10 5	PARK HOTELS & RESORTS INC		04/13/2017	VARIOUS	20,600,000	538,713	XXX	534,393	0	0	0	5,591	(5,591)	0	528,802	0	9,911	9,911	5,762	XXX	L
71943U 10 4	PHYSICIANS REALTY TRUST		06/01/2017	EVERCORE ISI NA ALGO	1,049,000	21,589	XXX	20,825	0	0	0	0	0	20,825	0	764	764	0	XXX	L	

QE05.11

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 or ei 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)
726503 10 5	PLAINS ALL AMER PIPELINE LP.....	..	06/13/2017	RBC CAPITAL MARKETS.....	154,000.000	3,986,696	XXX	2,359,622	4,972,660	(2,613,038)	0	0	(2,613,038)	0	2,359,622	0	1,627,074	1,627,074	169,397	XXX	L.....
74460D 10 9	PUBLIC STORAGE INC.....	..	06/30/2017	VARIOUS.....	13,559.000	2,889,761	XXX	2,388,717	3,028,526	(639,810)	0	3,384	(643,194)	0	2,385,333	0	504,428	504,428	32,836	XXX	L.....
74736A 10 3	QTS REALTY TRUST INC CL A.....	..	06/01/2017	EVERCORE ISI NA ALGO.....	1,140.000	60,123	XXX	39,615	56,601	(16,986)	0	0	(16,986)	0	39,615	0	20,508	20,508	855	XXX	L.....
78440X 10 1	SL GREEN REALTY CORP.....	..	06/12/2017	JEFFERIES & CO NA ALGO.....	600.000	65,087	XXX	34,890	64,530	(29,640)	0	0	(29,640)	0	34,890	0	30,197	30,197	465	XXX	L.....
81721M 10 9	SENIOR HOUSING PROP TRUST.....	..	05/08/2017	VARIOUS.....	25,000.000	515,545	XXX	548,983	0	0	0	0	0	548,983	0	(33,438)	(33,438)	9,750	XXX	L.....	
842587 10 7	SOUTHERN COMPANY.....	..	06/13/2017	RBC CAPITAL MARKETS.....	72,700.000	3,707,808	XXX	2,702,023	3,576,113	(874,090)	0	0	(874,090)	0	2,702,023	0	1,005,785	1,005,785	82,878	XXX	L.....
84860W 10 2	SPIRIT REALTY CAPITAL INC.....	..	05/04/2017	VARIOUS.....	148,500.000	1,247,315	XXX	1,423,681	1,331,436	(178,464)	0	17,074	(195,538)	0	1,406,607	0	(159,292)	(159,292)	47,124	XXX	L.....
862121 10 0	STORE CAPITAL CORPORATION.....	..	06/01/2017	BMO CAP MARKETS CORP NA.....	24.000	490	XXX	573	573	0	0	0	0	573	0	(83)	(83)	14	XXX	L.....	
866674 10 4	SUN COMMUNITIES INC.....	..	06/01/2017	EVERCORE ISI NA ALGO.....	826.000	70,905	XXX	35,204	63,280	(28,076)	0	0	(28,076)	0	35,204	0	35,701	35,701	1,090	XXX	L.....
867892 10 1	SUNSTONE HOTEL INVESTORS INC.....	..	06/01/2017	VARIOUS.....	2,473.000	38,581	XXX	28,694	37,713	(9,019)	0	0	(9,019)	0	28,694	0	9,887	9,887	1,434	XXX	L.....
902653 10 4	UDR INC.....	..	06/23/2017	VARIOUS.....	1,728.000	68,671	XXX	35,484	63,037	(27,553)	0	0	(27,553)	0	35,484	0	33,187	33,187	1,045	XXX	L.....
92339V 10 0	VEREIT INC.....	..	06/01/2017	EVERCORE ISI NA ALGO.....	1,387.000	11,468	XXX	10,708	11,734	(1,026)	0	0	(1,026)	0	10,708	0	760	760	381	XXX	L.....
929042 10 9	VORNADO REALTY TRUST.....	..	06/01/2017	EVERCORE ISI NA ALGO.....	2,058.000	190,847	XXX	136,498	214,793	(78,296)	0	0	(78,296)	0	136,498	0	54,349	54,349	2,922	XXX	L.....
95040Q 10 4	WELLTOWER INC.....	..	04/27/2017	RAYMOND JAMES NA ALGO.....	800.000	57,695	XXX	42,856	53,544	(10,688)	0	0	(10,688)	0	42,856	0	14,839	14,839	696	XXX	L.....
98389B 10 0	XCEL ENERGY INC.....	..	06/14/2017	RBC CAPITAL MARKETS.....	192,000.000	9,093,920	XXX	4,403,590	7,814,400	(3,410,810)	0	0	(3,410,810)	0	4,403,590	0	4,690,330	4,690,330	134,400	XXX	L.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....				58,981.633		XXX	36,207,829	56,684,045	(23,453,839)	0	226,053	(23,679,892)	0	35,981,776	0	22,999,857	22,999,857	1,344,259	XXX	XXX
9799997	Total - Common Stocks - Part 4.....				58,981.633		XXX	36,207,829	56,684,045	(23,453,839)	0	226,053	(23,679,892)	0	35,981,776	0	22,999,857	22,999,857	1,344,259	XXX	XXX
9799999	Total - Common Stocks.....				58,981.633		XXX	36,207,829	56,684,045	(23,453,839)	0	226,053	(23,679,892)	0	35,981,776	0	22,999,857	22,999,857	1,344,259	XXX	XXX
9899999	Total - Preferred and Common Stocks.....				58,981.633		XXX	36,207,829	56,684,045	(23,453,839)	0	226,053	(23,679,892)	0	35,981,776	0	22,999,857	22,999,857	1,344,259	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....				500,910,145		XXX	487,970,579	496,690,764	(23,048,108)	(196,636)	226,053	(23,470,796)	360,510	476,558,101	(207,372)	24,559,416	24,352,044	9,002,557	XXX	XXX

QE05.12

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues: 1.

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.....	49,601,651	49,601,651	07/03/2017.....
	REPO - CITIBANK A TREASURY.....		1.....	358,666	358,666	07/03/2017.....
	REPO - HSBC A TREASURY.....		1.....	49,601,651	49,601,651	07/03/2017.....
	REPO - MERRILL A TREASURY.....		1.....	49,601,651	49,601,651	07/03/2017.....
0199999.	U.S. Government - Issuer Obligations.....			149,163,619	149,163,619	XXX
0599999.	Total - U.S. Government.....			149,163,619	149,163,619	XXX
6199999.	Total - Issuer Obligations.....			149,163,619	149,163,619	XXX
6699999.	Subtotal - Bonds.....			149,163,619	149,163,619	XXX
9999999.	Totals.....			149,163,619	149,163,619	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(29,830,574) Book/Adjusted Carrying Value \$.....(29,830,574)
- Average balance for the year: Fair Value \$.....312,880,782 Book/Adjusted Carrying Value \$.....312,880,782
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....149,163,619 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								
American Business Bank.....	Los Angeles,CA.....	.....0.000	.....0	.....0	.....864,549	.....343,992	.....549,584	XXX
Johnson Bank.....	Racine,WI.....	.....0.000	.....0	.....0	.....303,139	.....188,604	.....235,917	XXX
JP Morgan Chase Bank, N.A.....	San Antonio,TX.....	.....0.000	.....0	.....0	.....998,890	.....498,337	.....1,410,422	XXX
Hinsdale Bank & Trust.....	Hinsdale, IL.....	.....0.000	.....0	.....0	.....263,370	.....309,286	.....242,260	XXX
Midfirst Bank.....	Denver,CO.....	.....0.000	.....0	.....0	.....632,221	.....815,880	.....1,259,104	XXX
Suntrust Bank.....	Nashville, TN.....	.....0.000	.....0	.....0	.....469,748	.....620,996	.....367,803	XXX
US Bank.....	St. Paul,MN.....	.....0.000	.....0	.....0	.....3,505,227	.....4,545,968	.....3,166,204	XXX
Wells Fargo.....	San Francisco,CA.....	.....0.000	.....0	.....0	.....3,869,282	.....2,717,167	.....3,990,702	XXX
Wells Fargo.....	Portland, OR.....	.....0.000	.....0	.....0	.....201,877	.....163,018	.....394,803	XXX
Commerce Bank.....	Kansas City, MO.....	.....0.000	.....0	.....0	.....337,594	.....367,835	.....329,265	XXX
CIBC Mellon.....	Toronto,ON.....	.....0.000	.....0	.....0	.....231,444	.....555,398	.....0	XXX
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....192,989	.....464,890	.....101,125	XXX
First National Bank of Anchorage.....	Anchorage,AK.....	.....0.000	.....0	.....0	.....10,000	.....10,000	.....10,000	XXX
JP Morgan Chase Bank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....872,192	.....757,413	.....5,384,654	XXX
Royal Bank of Canada.....	Toronto,ON.....	.....0.000	.....0	.....0	.....17,191,275	.....16,836,575	.....15,385,314	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....29,943,797	.....29,195,359	.....32,827,157	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....29,943,797	.....29,195,359	.....32,827,157	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....29,943,797	.....29,195,359	.....32,827,157	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
All Other Government Bonds - Issuer Obligations							
CANADA TREASURY BILLS (CAN. PAY).....		06/15/2017.....	.....0.000	07/27/2017.....	.....1,999,318	.....0	.....378
CANADA TREASURY BILLS (CAN. PAY).....		06/01/2017.....	.....0.000	07/27/2017.....	.....3,498,734	.....0	.....1,359
CANADA TREASURY BILLS (CAN. PAY).....		05/30/2017.....	.....0.000	07/27/2017.....	.....899,673	.....0	.....375
CANADA TREASURY BILLS (CAN. PAY).....		06/01/2017.....	.....0.000	08/24/2017.....	.....2,997,683	.....0	.....1,223
CANADA TREASURY BILLS (CAN. PAY).....		06/15/2017.....	.....0.000	08/24/2017.....	.....3,197,461	.....0	.....969
CANADA TREASURY BILLS (CAN. PAY).....		06/19/2017.....	.....0.000	08/24/2017.....	.....1,998,365	.....0	.....325
0699999. All Other Government Bonds - Issuer Obligations.....					.....14,591,234	.....0	.....4,629
1099999. Total - All Other Government Bonds .....					.....14,591,234	.....0	.....4,629
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
LEHMAN BROTHERS HOLDINGS.....		02/01/2010.....	.....3.950	11/10/2009.....	.....0	.....0	.....(30,144)
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					.....0	.....0	.....(30,144)
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					.....0	.....0	.....(30,144)
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					.....14,591,234	.....0	.....(25,515)
8399999. Subtotals - Bonds.....					.....14,591,234	.....0	.....(25,515)
8699999. Total - Cash Equivalents.....					.....14,591,234	.....0	.....(25,515)

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	5,571	0	0	33,547
2. Alaska.....AK	0	0	0	0	87	0	0	294
3. Arizona.....AZ	0	0	0	0	10,350	0	0	97,793
4. Arkansas.....AR	0	0	0	0	11,909	0	0	60,583
5. California.....CA	0	0	0	0	527,106	517,935	0	53,500
6. Colorado.....CO	0	0	0	0	3,828	0	0	37,124
7. Connecticut.....CT	0	0	0	0	(7,419,452)	0	0	22,715
8. Delaware.....DE	0	0	0	0	980	0	0	4,542
9. District of Columbia.....DC	0	0	1,638,353	0	(1,167,880)	0	1	76,458
10. Florida.....FL	0	0	0	0	14,395	0	0	81,284
11. Georgia.....GA	0	0	0	0	26,594	0	0	98,140
12. Hawaii.....HI	0	0	0	0	872	0	0	4,436
13. Idaho.....ID	0	0	0	0	64	0	0	203
14. Illinois.....IL	0	0	0	0	225,352	7,087,965	1	150,634
15. Indiana.....IN	0	0	0	0	8,172	0	0	(328)
16. Iowa.....IA	0	0	0	0	25,506	0	0	85,800
17. Kansas.....KS	0	0	0	0	3,805	0	0	8,990
18. Kentucky.....KY	0	0	0	0	6,297	0	0	25,050
19. Louisiana.....LA	0	0	0	0	17,846	0	0	72,237
20. Maine.....ME	0	0	0	0	3,604	0	0	15,711
21. Maryland.....MD	0	0	0	0	611	0	0	6,879
22. Massachusetts.....MA	0	0	0	0	15,735	0	0	57,432
23. Michigan.....MI	0	0	0	0	6,633	0	0	23,294
24. Minnesota.....MN	0	0	0	0	11,965	0	0	59,316
25. Mississippi.....MS	0	0	0	0	14,864	0	0	90,561
26. Missouri.....MO	0	0	0	0	13,408	0	0	50,832
27. Montana.....MT	0	0	0	0	52,703	50,000	1	24,884
28. Nebraska.....NE	0	0	0	0	6,000	0	0	27,059
29. Nevada.....NV	0	0	0	0	5,039	0	0	13,034
30. New Hampshire.....NH	0	0	0	0	901	0	0	4,132
31. New Jersey.....NJ	0	0	0	0	4,488	0	0	18,187
32. New Mexico.....NM	0	0	0	0	416	0	0	(1,149)
33. New York.....NY	0	0	261	0	6,719,307	6,777,388	0	14,451
34. North Carolina.....NC	0	0	0	0	16,496	0	0	84,372
35. North Dakota.....ND	0	0	0	0	4,639	0	0	19,671
36. Ohio.....OH	0	0	0	0	20,236	0	0	63,342
37. Oklahoma.....OK	0	0	0	0	359	0	0	2,562
38. Oregon.....OR	0	0	0	0	735	0	0	2,806
39. Pennsylvania.....PA	0	0	0	0	9,833	50,002	2	44,781
40. Rhode Island.....RI	0	0	0	0	1,711	0	0	3,955
41. South Carolina.....SC	0	0	0	0	4,446	0	0	26,424
42. South Dakota.....SD	0	0	0	0	3,551	0	0	15,832
43. Tennessee.....TN	0	0	0	1	11,458	0	0	57,876
44. Texas.....TX	0	0	0	0	40,713	0	0	144,100
45. Utah.....UT	0	0	0	0	37,262	0	0	62,270
46. Vermont.....VT	0	0	0	0	94	0	0	647
47. Virginia.....VA	0	0	0	0	24,756	0	0	137,500
48. Washington.....WA	0	0	0	0	1,951	0	0	14,999
49. West Virginia.....WV	0	0	0	0	20,308	0	0	230,794
50. Wisconsin.....WI	0	0	0	0	31,455	250,000	1	141,005
51. Wyoming.....WY	0	0	0	0	275	0	0	1,896
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	620	0	0	4,154
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	(277)	0	0	26,299
58. Aggregate Other Alien.....OT	0	0	0	0	(45)	0	0	69
59. Totals.....	0	0	1,638,614	1	(612,347)	14,733,290	6	2,402,979

DETAILS OF WRITE-INS

58001. GBR United Kingdom.....	0	0	0	0	(39)	0	0	52
58002. Other Alien Combined.....	0	0	0	0	-	0	0	17
58003. AUS Australia.....	0	0	0	0	(6)	0	0	-
58998. Summary of remaining write-ins for Line 58 from overflow page.....	0	0	0	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ 58998) (Line 58 above).....	0	0	0	0	(45)	0	0	69



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	8,286	0	0	49,895
2. Alaska.....AK	0	0	0	0	272	0	0	920
3. Arizona.....AZ	0	0	0	0	7,110	0	0	67,178
4. Arkansas.....AR	0	0	0	0	8,215	0	0	41,794
5. California.....CA	0	0	0	0	26,754	0	0	156,065
6. Colorado.....CO	0	0	0	0	7,454	0	0	72,286
7. Connecticut.....CT	0	0	0	0	21,112	0	0	118,030
8. Delaware.....DE	0	0	0	0	4,933	0	0	22,857
9. District of Columbia.....DC	0	0	0	1	(962,941)	0	0	64,741
10. Florida.....FL	0	0	0	0	36,828	0	0	207,961
11. Georgia.....GA	0	0	0	0	54,660	0	0	201,714
12. Hawaii.....HI	0	0	0	0	491	0	0	2,497
13. Idaho.....ID	0	0	0	0	1	0	0	3
14. Illinois.....IL	0	0	0	1	69,288	50,000	1	279,170
15. Indiana.....IN	0	0	0	0	4,545	0	0	(182)
16. Iowa.....IA	0	0	0	0	7,591	0	0	25,536
17. Kansas.....KS	0	0	0	0	5,716	0	0	13,502
18. Kentucky.....KY	0	0	0	0	4,762	0	0	18,943
19. Louisiana.....LA	0	0	0	0	11,542	0	0	46,718
20. Maine.....ME	0	0	0	0	5,052	0	0	22,022
21. Maryland.....MD	0	0	0	0	2,935	0	0	33,031
22. Massachusetts.....MA	0	0	0	0	5,510	0	0	20,111
23. Michigan.....MI	0	0	0	0	9,628	0	0	33,816
24. Minnesota.....MN	0	0	0	0	10,267	0	0	50,901
25. Mississippi.....MS	0	0	0	0	2,566	0	0	15,635
26. Missouri.....MO	0	0	0	0	3,837	0	0	14,546
27. Montana.....MT	0	0	0	0	2,697	0	0	24,827
28. Nebraska.....NE	0	0	0	0	6,708	0	0	30,252
29. Nevada.....NV	0	0	0	0	5,258	0	0	13,601
30. New Hampshire.....NH	0	0	0	0	2,823	0	0	12,946
31. New Jersey.....NJ	0	0	0	0	6,275	0	0	25,427
32. New Mexico.....NM	0	0	0	0	5,662	0	0	(15,618)
33. New York.....NY	0	0	0	0	9,775	0	0	49,198
34. North Carolina.....NC	0	0	0	0	32,938	0	0	168,466
35. North Dakota.....ND	0	0	0	0	3,534	0	0	14,987
36. Ohio.....OH	0	0	0	0	17,509	0	0	54,807
37. Oklahoma.....OK	0	0	0	0	2,075	0	0	14,794
38. Oregon.....OR	0	0	0	0	4,748	0	0	18,123
39. Pennsylvania.....PA	0	0	0	0	31,024	0	0	141,314
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	9,607	0	0	57,105
42. South Dakota.....SD	0	0	0	0	2,732	0	0	12,179
43. Tennessee.....TN	0	0	0	0	28,842	0	0	145,681
44. Texas.....TX	0	0	0	0	41,731	0	0	147,702
45. Utah.....UT	0	0	0	0	16,335	0	0	27,298
46. Vermont.....VT	0	0	0	0	485	0	0	3,347
47. Virginia.....VA	0	0	0	0	6,153	0	0	34,174
48. Washington.....WA	0	0	0	0	15,008,716	15,000,000	1	67,002
49. West Virginia.....WV	0	0	0	0	7,042	0	0	80,026
50. Wisconsin.....WI	0	0	0	0	13,123	0	0	58,825
51. Wyoming.....WY	0	0	0	0	351	0	0	2,422
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	2,515	0	0	16,836
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	(969)	0	0	91,823
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	2	14,624,103	15,050,000	2	2,877,233

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	549	0	0	3,307
2. Alaska.....AK	0	0	0	0	242	0	0	820
3. Arizona.....AZ	0	0	0	0	463	0	0	4,374
4. Arkansas.....AR	0	0	0	0	1,989	0	0	10,117
5. California.....CA	0	0	0	0	2,709	0	0	15,801
6. Colorado.....CO	0	0	0	0	1,358	0	0	13,168
7. Connecticut.....CT	0	0	0	0	505	0	0	2,821
8. Delaware.....DE	0	0	0	0	147	0	0	683
9. District of Columbia.....DC	0	0	0	0	587	0	0	1,025
10. Florida.....FL	0	0	0	0	5,671	0	0	32,021
11. Georgia.....GA	0	0	0	0	1,819	0	0	6,713
12. Hawaii.....HI	0	0	0	0	191	0	0	970
13. Idaho.....ID	0	0	0	0	393	0	0	1,249
14. Illinois.....IL	0	0	0	0	1,567	0	0	6,314
15. Indiana.....IN	0	0	0	0	919	0	0	(37)
16. Iowa.....IA	0	0	0	0	2,885	0	0	9,704
17. Kansas.....KS	0	0	0	0	3,391	0	0	8,010
18. Kentucky.....KY	0	0	0	0	1,314	0	0	5,227
19. Louisiana.....LA	0	0	0	0	2,101	0	0	8,506
20. Maine.....ME	0	0	0	0	655	0	0	2,856
21. Maryland.....MD	0	0	0	0	631	0	0	7,107
22. Massachusetts.....MA	0	0	0	0	2,755	0	0	10,056
23. Michigan.....MI	0	0	0	0	1,508	0	0	5,297
24. Minnesota.....MN	0	0	0	0	1,725	0	0	8,553
25. Mississippi.....MS	0	0	0	0	474	0	0	2,886
26. Missouri.....MO	0	0	0	0	1,418	0	0	5,376
27. Montana.....MT	0	0	0	0	423	0	0	3,890
28. Nebraska.....NE	0	0	0	0	1,315	0	0	5,929
29. Nevada.....NV	0	0	0	0	779	0	0	2,015
30. New Hampshire.....NH	0	0	0	0	203	0	0	929
31. New Jersey.....NJ	0	0	0	0	2,274	0	0	9,213
32. New Mexico.....NM	0	0	0	0	437	0	0	(1,204)
33. New York.....NY	0	0	618,750	1	7,220	1,550,000	4	36,341
34. North Carolina.....NC	0	0	0	0	2,116	0	0	10,824
35. North Dakota.....ND	0	0	0	0	170	0	0	721
36. Ohio.....OH	0	0	0	0	1,661	0	0	5,201
37. Oklahoma.....OK	0	0	0	0	939	0	0	6,695
38. Oregon.....OR	0	0	0	0	223	0	0	851
39. Pennsylvania.....PA	0	0	0	0	3,107	50,000	1	14,152
40. Rhode Island.....RI	0	0	0	0	307	0	0	710
41. South Carolina.....SC	0	0	0	0	448	0	0	2,660
42. South Dakota.....SD	0	0	0	0	554	0	0	2,469
43. Tennessee.....TN	0	0	0	0	1,046	0	0	5,281
44. Texas.....TX	0	0	0	0	11,501	0	0	40,708
45. Utah.....UT	0	0	0	0	2,093	0	0	3,497
46. Vermont.....VT	0	0	0	0	89	0	0	616
47. Virginia.....VA	0	0	0	0	2,606	0	0	14,474
48. Washington.....WA	0	0	0	0	456	0	0	3,503
49. West Virginia.....WV	0	0	0	0	338	0	0	3,841
50. Wisconsin.....WI	0	0	0	0	1,573	0	0	7,050
51. Wyoming.....WY	0	0	0	0	116	0	0	804
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	7	0	0	44
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	(2,092)	0	0	198,356
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	618,750	1	77,872	1,600,000	5	552,493

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	1,287	0	0	7,749
2. Alaska.....AK	0	0	0	0	42	0	0	141
3. Arizona.....AZ	0	0	0	0	592	0	0	5,598
4. Arkansas.....AR	0	0	0	0	1,563	0	0	7,949
5. California.....CA	0	0	0	0	8,886	0	0	51,837
6. Colorado.....CO	0	0	0	0	1,806	0	0	17,511
7. Connecticut.....CT	0	0	0	0	876	235,000	1	4,899
8. Delaware.....DE	0	0	0	0	346	0	0	1,603
9. District of Columbia.....DC	0	0	0	0	2,432	0	0	4,248
10. Florida.....FL	0	0	0	0	5,421	0	0	30,614
11. Georgia.....GA	0	0	0	0	3,552	0	0	13,107
12. Hawaii.....HI	0	0	0	0	35	0	0	178
13. Idaho.....ID	0	0	0	0	606	0	0	1,929
14. Illinois.....IL	0	0	0	0	3,694	0	0	14,883
15. Indiana.....IN	0	0	0	0	2,482	0	0	(99)
16. Iowa.....IA	0	0	0	0	1,974	0	0	6,639
17. Kansas.....KS	0	0	0	0	1,895	0	0	4,477
18. Kentucky.....KY	0	0	0	0	637	0	0	2,536
19. Louisiana.....LA	0	0	0	0	1,868	0	0	7,561
20. Maine.....ME	0	0	0	0	1,258	0	0	5,483
21. Maryland.....MD	0	0	0	0	874	0	0	9,835
22. Massachusetts.....MA	0	0	0	0	4,402	0	0	16,068
23. Michigan.....MI	0	0	0	0	2,893	0	0	10,159
24. Minnesota.....MN	0	0	0	0	3,868	0	0	19,174
25. Mississippi.....MS	0	0	0	0	1,836	0	0	11,185
26. Missouri.....MO	0	0	0	0	2,189	0	0	8,301
27. Montana.....MT	0	0	0	0	392	0	0	3,604
28. Nebraska.....NE	0	0	0	0	2,831	0	0	12,769
29. Nevada.....NV	0	0	0	0	1,096	0	0	2,833
30. New Hampshire.....NH	0	0	0	0	207	0	0	948
31. New Jersey.....NJ	0	0	0	0	501,727	1,000,000	1	7,000
32. New Mexico.....NM	0	0	0	0	202	0	0	(556)
33. New York.....NY	0	0	0	0	1,246	0	0	6,269
34. North Carolina.....NC	0	0	0	0	2,713	0	0	13,877
35. North Dakota.....ND	0	0	0	0	153	0	0	649
36. Ohio.....OH	0	0	0	0	3,195	0	0	10,001
37. Oklahoma.....OK	0	0	0	0	491	0	0	3,499
38. Oregon.....OR	0	0	0	0	319	0	0	1,219
39. Pennsylvania.....PA	0	0	0	0	2,411	0	0	10,984
40. Rhode Island.....RI	0	0	0	0	853	0	0	1,971
41. South Carolina.....SC	0	0	0	0	418	0	0	2,483
42. South Dakota.....SD	0	0	0	0	546	0	0	2,436
43. Tennessee.....TN	0	0	0	0	2,222	0	0	11,223
44. Texas.....TX	0	0	0	0	7,837	0	0	27,739
45. Utah.....UT	0	0	0	0	2,441	0	0	4,080
46. Vermont.....VT	0	0	0	0	82	0	0	564
47. Virginia.....VA	0	0	0	0	2,678	0	0	14,876
48. Washington.....WA	0	0	0	0	561	0	0	4,311
49. West Virginia.....WV	0	0	0	0	479	0	0	5,442
50. Wisconsin.....WI	0	0	0	0	2,998	0	0	13,440
51. Wyoming.....WY	0	0	0	0	78	0	0	538
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	158	500,000	2	1,061
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	(1,364)	0	0	129,266
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	594,285	1,735,000	4	556,089

DETAILS OF WRITE-INS

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

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2017

NAIC Group Code.....3548

NAIC Company Code.....24767

Company Name: ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

1. Monoline Policies	1 Direct Written Premiums 470,193	2 Direct Earned Premiums 1,247,324	3 Direct Losses Incurred 48,000
----------------------	--	---	--

2. Commercial Multiple Peril (CMP) Packaged Policies

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