



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

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

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

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

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

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

DIRECTORS

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

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

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



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

ASSETS

	Current Statement Date			4
	1	2	3	December 31 Prior Year Net Admitted Assets
	Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	12,644,437,687	0	12,644,437,687	12,073,733,311
2. Stocks:				
2.1 Preferred stocks.....	26,107,859	0	26,107,859	25,662,643
2.2 Common stocks.....	3,689,331,768	1,647,894	3,687,683,874	3,561,042,588
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	350,456,136	0	350,456,136	342,636,751
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(625,379,247)), cash equivalents (\$.....13,961,000) and short-term investments (\$.....561,209,411).....	(50,208,836)	0	(50,208,836)	636,123,504
6. Contract loans (including \$.....0 premium notes).....	3,858,658	3,858,658	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	1,087,436,741	204,713,227	882,723,515	859,446,817
9. Receivables for securities.....	11	0	11	0
10. Securities lending reinvested collateral assets.....	48,441,389	0	48,441,389	36,497,489
11. Aggregate write-ins for invested assets.....	(913,223)	0	(913,223)	(925,474)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	17,798,948,191	210,219,778	17,588,728,412	17,534,217,628
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	114,316,939	0	114,316,939	119,584,479
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	433,113,721	38,900,318	394,213,403	330,505,553
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....27,839,319 earned but unbilled premiums).....	1,175,443,299	5,604,102	1,169,839,197	1,067,538,300
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	20,525,732	1,572,588	18,953,145	14,888,130
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	1,297,371,636	0	1,297,371,636	1,238,544,702
16.2 Funds held by or deposited with reinsured companies.....	1,407,605	0	1,407,605	1,415,757
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	45,472,156	0	45,472,156	0
18.2 Net deferred tax asset.....	593,056,890	174,016,120	419,040,770	453,253,948
19. Guaranty funds receivable or on deposit.....	896,297	0	896,297	1,120,977
20. Electronic data processing equipment and software.....	58,125,591	0	58,125,591	68,073,161
21. Furniture and equipment, including health care delivery assets (\$.....0).....	182,311,059	182,311,059	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	1,244,739,874	853,423,022	391,316,852	351,326,166
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	22,965,728,989	1,466,046,987	21,499,682,002	21,180,468,800
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	22,965,728,989	1,466,046,987	21,499,682,002	21,180,468,800

DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(913,223)	0	(913,223)	(925,474)
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	(913,223)	0	(913,223)	(925,474)
2501. COLI supplemental benefits trust.....	135,461,000	0	135,461,000	132,546,701
2502. Suspense, undistributed payments.....	114,028,028	0	114,028,028	60,122,044
2503. Other assets.....	46,553,835	0	46,553,835	48,942,636
2598. Summary of remaining write-ins for Line 25 from overflow page.....	948,697,011	853,423,021	95,273,989	109,714,785
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,244,739,874	853,423,022	391,316,852	351,326,166

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,037,503,126).....	6,969,699,789	6,818,327,023
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,208,030,706	1,099,275,785
3. Loss adjustment expenses.....	1,600,313,466	1,604,381,209
4. Commissions payable, contingent commissions and other similar charges.....	110,699,528	157,463,155
5. Other expenses (excluding taxes, licenses and fees).....	107,645,317	147,347,234
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	73,537,046	83,396,790
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	50,083,407
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....8,522,028,230 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).....	2,428,209,360	2,305,527,071
10. Advance premium.....	99,472,861	75,941,219
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	14,130,846	12,318,133
12. Ceded reinsurance premiums payable (net of ceding commissions).....	63,370,737	47,524,102
13. Funds held by company under reinsurance treaties.....	110,093,956	118,595,089
14. Amounts withheld or retained by company for account of others.....	1,112,980,254	1,121,368,666
15. Remittances and items not allocated.....	251,145,646	223,110,444
16. Provision for reinsurance (including \$.....0 certified).....	51,493,354	51,493,354
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	266,651,259	123,619,006
20. Derivatives.....	0	0
21. Payable for securities.....	31,728,077	19,591,786
22. Payable for securities lending.....	48,441,389	36,497,489
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	86,505,435	81,140,966
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	14,634,149,024	14,177,001,927
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	14,634,149,024	14,177,001,927
29. Aggregate write-ins for special surplus funds.....	14,615,275	15,536,711
30. Common capital stock.....	10,790,700	10,790,700
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	4,234,154,921	4,234,154,921
35. Unassigned funds (surplus).....	2,605,972,083	2,742,984,541
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	6,865,532,978	7,003,466,873
38. Totals (Page 2, Line 28, Col. 3).....	21,499,682,002	21,180,468,800

DETAILS OF WRITE-INS

2501. Escheat liability.....	100,299,703	95,737,177
2502. Other liabilities tri-party/tax credit bonds.....	573,123	859,684
2503. Retroactive reinsurance reserve assumed.....	282,230	282,586
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(14,649,621)	(15,738,482)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	86,505,435	81,140,966
2901. Special surplus from retroactive reinsurance.....	14,615,275	15,536,711
2902.	0	0
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	14,615,275	15,536,711
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

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 \$.....929,494,638).....	894,848,157	902,450,934	1,849,020,097
1.2 Assumed..... (written \$.....11,190,746,796).....	10,676,332,226	10,279,728,528	20,882,752,408
1.3 Ceded..... (written \$.....9,453,145,716).....	9,023,545,471	8,742,099,307	17,761,147,618
1.4 Net..... (written \$.....2,667,095,718).....	2,547,634,912	2,440,080,154	4,970,624,887
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....1,508,894,578):			
2.1 Direct.....	480,910,462	504,657,807	907,768,205
2.2 Assumed.....	6,091,023,696	5,251,226,006	10,641,946,803
2.3 Ceded.....	5,117,699,444	4,456,737,650	8,980,255,494
2.4 Net.....	1,454,234,714	1,299,146,163	2,569,459,514
3. Loss adjustment expenses incurred.....	276,027,319	268,027,565	581,697,455
4. Other underwriting expenses incurred.....	778,396,309	760,680,260	1,525,880,233
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,508,658,342	2,327,853,987	4,677,037,202
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	38,976,569	112,226,167	293,587,685
INVESTMENT INCOME			
9. Net investment income earned.....	248,214,635	242,534,945	868,854,936
10. Net realized capital gains (losses) less capital gains tax of \$.....(1,509,783).....	(7,345,511)	1,955,801	1,065,840
11. Net investment gain (loss) (Lines 9 + 10).....	240,869,124	244,490,747	869,920,776
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....1,194,767 amount charged off \$.....5,716,980).....	(4,522,213)	(3,924,264)	(8,989,679)
13. Finance and service charges not included in premiums.....	9,116,240	8,690,611	17,573,545
14. Aggregate write-ins for miscellaneous income.....	25,733,660	39,965,632	176,443,409
15. Total other income (Lines 12 through 14).....	30,327,686	44,731,978	185,027,275
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	310,173,379	401,448,892	1,348,535,736
17. Dividends to policyholders.....	5,388,450	4,239,962	10,033,637
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	304,784,929	397,208,929	1,338,502,098
19. Federal and foreign income taxes incurred.....	11,239,986	41,956,766	238,355,487
20. Net income (Line 18 minus Line 19) (to Line 22).....	293,544,943	355,252,163	1,100,146,611
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	7,003,466,873	6,844,590,214	6,844,590,214
22. Net income (from Line 20).....	293,544,943	355,252,163	1,100,146,611
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....271,570.....	154,893,979	175,258,004	(20,307,164)
25. Change in net unrealized foreign exchange capital gain (loss).....	366,355	755,523	503,879
26. Change in net deferred income tax.....	(34,020,649)	(68,628,937)	(79,210,076)
27. Change in nonadmitted assets.....	(81,719,276)	30,684,304	48,844,761
28. Change in provision for reinsurance.....	0	0	41,898,649
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(471,000,000)	(481,000,000)	(933,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	753	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(137,933,895)	12,321,058	158,876,660
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,865,532,978	6,856,911,271	7,003,466,873

DETAILS OF WRITE-INS

0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	22,179,364	39,261,865	174,544,934
1402. Change in COLI cash values.....	3,983,623	1,261,824	3,071,523
1403. Other assets tri-party/tax credit bond income.....	122,855	162,344	330,184
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(552,183)	(720,401)	(1,503,232)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	25,733,660	39,965,632	176,443,409
3701. Unrealized deferred tri-party tax credit bonds.....	753	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).....	753	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.....	2,535,481,748	2,392,728,320	4,984,674,665
2. Net investment income.....	289,340,360	280,683,897	953,759,708
3. Miscellaneous income.....	30,327,686	44,731,978	185,027,275
4. Total (Lines 1 through 3).....	2,855,149,794	2,718,144,195	6,123,461,649
5. Benefit and loss related payments.....	1,252,925,808	1,318,236,892	2,347,442,462
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,152,660,546	1,110,229,905	2,042,768,506
8. Dividends paid to policyholders.....	3,575,737	3,137,949	8,927,684
9. Federal and foreign income taxes paid (recovered) net of \$(763,789) tax on capital gains (losses).....	105,285,766	93,896,619	184,303,297
10. Total (Lines 5 through 9).....	2,514,447,857	2,525,501,365	4,583,441,950
11. Net cash from operations (Line 4 minus Line 10).....	340,701,937	192,642,830	1,540,019,699
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,275,448,969	1,034,090,048	2,425,983,744
12.2 Stocks.....	39,475	2,483,743	22,326,586
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	26,963
12.5 Other invested assets.....	30,405,176	43,020,578	103,220,702
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	12,136,291	144,150,670	21,140,792
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,318,029,911	1,223,745,038	2,572,698,786
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,870,227,166	1,285,323,172	2,873,895,988
13.2 Stocks.....	0	0	0
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	14,220,175	5,504,561	16,634,515
13.5 Other invested assets.....	45,437,287	90,253,136	133,089,290
13.6 Miscellaneous applications.....	11,943,911	7,394,588	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,941,828,539	1,388,475,457	3,023,619,792
14. Net increase or (decrease) in contract loans and premium notes.....	2,070,499	(1,024,258)	(1,929,209)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(625,869,126)	(163,706,161)	(448,991,797)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	471,000,000	481,000,000	933,000,000
16.6 Other cash provided (applied).....	69,834,850	308,235,365	(52,931,230)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(401,165,150)	(172,764,635)	(985,931,230)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(686,332,340)	(143,827,967)	105,096,673
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	636,123,504	531,026,831	531,026,831
19.2 End of period (Line 18 plus Line 19.1).....	(50,208,836)	387,198,864	636,123,504
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bonds.....	9,147,220	16,806,564	41,074,434
20.0002 Interest payment received in securities.....	1,316,710	1,005,911	2,085,729
20.0003 Stock distribution from limited partnership.....	34,803	507,516	2,109,028
20.0004 Tax credits from certified capital company (CAPCO).....	12,676	11,140	43,509

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

A. Accounting Practices:

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

<u>Net Income</u>	SSAP #	F/S Page	F/S Line #	June 30, 2017	December 31, 2016
1. The Travelers Indemnity Company state basis	XXX	XXX	XXX	\$ 293,544,943	\$ 1,100,146,611
2. State Prescribed Practices that is an increase/(decrease) from NAIC SAP				-	-
3. State Permitted Practices that is an increase/(decrease) from NAIC SAP				-	-
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 293,544,943</u>	<u>\$ 1,100,146,611</u>
<u>Surplus</u>					
5. The Travelers Indemnity Company state basis	XXX	XXX	XXX	\$ 6,865,532,978	\$ 7,003,466,873
6. State Prescribed Practices that is an increase/(decrease) from NAIC SAP				-	-
7. State Permitted Practices that is an increase/(decrease) from NAIC SAP				-	-
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 6,865,532,978</u>	<u>\$ 7,003,466,873</u>

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

No significant change.

C. Accounting Policy:

No significant change.

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

D. Going Concern:

Not applicable.

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

A. Statutory Purchase Method:

Not applicable.

B. Statutory Merger:

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

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

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

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

C. Impairment Loss:

Not applicable.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

NOTES TO FINANCIAL STATEMENTS

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

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

- (2) Not applicable.
- (3) The Company had no loan-backed or structured securities with other-than-temporary impairments recognized in 2017.
- (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	\$	4,434,949
2. 12 Months or Longer	\$	84,601

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

1. Less than 12 Months	\$	553,504,546
2. 12 Months or Longer	\$	2,227,326

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

E. Repurchase Agreements and/or Securities Lending Transactions:

No significant change.

- (3)b. Not applicable.

F. Real Estate:

No significant change.

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

No significant change.

H. Restricted Assets:

No significant change.

I. Working Capital Finance Investments:

- (1) No significant change.
- (2) Not applicable.
- (3) Not applicable.

J. Offsetting and Netting of Assets and Liabilities:

Not applicable.

K. Structured Notes:

No significant change.

L. 5* Securities:

No significant change.

M. Short Sales:

No significant change.

N. Prepayment Penalty and Acceleration Fees:

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

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

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act of Postretirement Benefits:

No significant change.

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

Through June 30, 2017, the Company paid ordinary dividends totaling \$471 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

(in millions)	<u>Ordinary</u>	<u>Extraordinary</u>	<u>Total</u>
March 20, 2017	\$ 243	\$ -	\$ 243
June 20, 2017	228	-	228

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.

NOTES TO FINANCIAL STATEMENTS

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.

Note 20 – Fair Value Measurements

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

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

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

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	\$ 49,920,430	\$ -	\$ 49,920,430
Preferred stock				
Nonredeemable	518,120	6,851,182	-	7,369,302
Common stock				
Industrial and miscellaneous	5,011,756	5,118	-	5,016,874
Total securities at fair value	<u>\$ 5,529,876</u>	<u>\$ 56,776,730</u>	<u>\$ -</u>	<u>\$ 62,306,606</u>

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

Nonredeemable preferred stock in the amount of \$6,172,475 transferred from Level 1 to Level 2 due to the absence of any quoted market price at the end of the quarter. Transfers between Levels are recognized at the end of the period.

(2) Not applicable.

(3) Not applicable.

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

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

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

(5) Not applicable.

B. Not applicable.

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) <u>Description</u>	<u>Aggregate Fair Value</u>	<u>Admitted Assets</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Not Practicable (Carrying Value)</u>
Cash equivalents	\$ 13,961,000	\$ 13,961,000	\$ -	\$ 13,961,000	\$ -	\$ -
Short term bonds	561,209,411	561,209,411	114,530,156	446,679,255	-	-
Long term bonds	12,945,765,259	12,644,437,687	363,865,192	12,535,861,680	46,038,387	-
Preferred stock	29,849,097	26,107,859	5,752,120	24,096,977	-	-
Common stock	5,016,874	5,016,874	5,011,756	5,118	-	-

NOTES TO FINANCIAL STATEMENTS

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

D. Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

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

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

A – E. Retrospective Premiums:

No significant change.

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

Not applicable.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from December 31, 2016 to June 30, 2017, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$60,015,000, 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.

NOTES TO FINANCIAL STATEMENTS

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes No
- 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: \$ 0

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

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

14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	3,591,783,091	3,684,314,894
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	434,414,830	455,675,025
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 4,026,197,921	\$ 4,139,989,919
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: \$ 48,441,389

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 48,441,389

16.3 Total payable for securities lending reported on the liability page: \$ 48,441,389

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
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
Assets are internally managed by the reporting entity	I

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

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

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

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

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [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	34,913,806	34,913,806	0	0	207,048	207,048
Total	XXX	XXX	0	0	34,913,806	34,913,806	0	0	207,048	207,048

5.1 Operating Percentages:

5.1 A&H loss percent	7,094.720%
5.2 A&H cost containment percent	382.660%
5.3 A&H expense percent excluding cost containment expenses	(933.520)%

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
All Other Insurers						
00000.....	AA-1240029.....	BALOISE BELGIUM NV.....	BEL.....	UNAUTHORIZED.	.....0.....	.....
00000.....	AA-3191323.....	R&Q QUEST INSURANCE LIMITED.....	BMU.....	UNAUTHORIZED.	.....0.....	.....
00000.....	AA-1460026.....	SOMPO JAPAN CANOPIUS REINSURANCE AG.....	CHE.....	UNAUTHORIZED.	.....0.....	.....

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		13,794,127	12,505,642	8,047,395	11,465,020	54,230,254	49,617,852
2. Alaska.....AK.....L.....		1,873,819	2,510,782	732,108	1,247,691	3,800,572	5,397,326
3. Arizona.....AZ.....L.....		21,041,325	21,638,075	23,859,096	9,175,589	91,770,715	110,948,278
4. Arkansas.....AR.....L.....		12,718,509	12,608,063	2,511,504	7,651,717	76,423,655	74,548,512
5. California.....CA.....L.....		28,993	62,136	2,746,004	3,755,350	53,529,744	60,057,015
6. Colorado.....CO.....L.....		23,245,157	24,275,211	10,000,704	22,562,370	125,478,708	94,545,670
7. Connecticut.....CT.....L.....		14,204,220	13,877,222	11,187,328	16,550,465	114,025,562	124,570,188
8. Delaware.....DE.....L.....		2,550,779	2,905,090	1,441,223	1,956,027	22,738,346	24,664,757
9. District of Columbia.....DC.....L.....		7,087,222	7,330,297	3,366,227	2,095,074	60,698,809	38,332,042
10. Florida.....FL.....L.....		25,386,911	22,933,339	15,652,368	11,592,989	189,094,465	190,657,787
11. Georgia.....GA.....L.....		24,119,232	22,294,656	9,695,544	7,676,372	69,218,836	63,335,301
12. Hawaii.....HI.....L.....		1,791,150	1,853,374	789,692	1,334,970	15,130,529	17,399,652
13. Idaho.....ID.....L.....		2,792,248	2,692,336	1,051,655	1,381,660	10,199,356	11,017,950
14. Illinois.....IL.....L.....		40,564,176	43,173,555	16,595,745	21,186,118	164,404,078	160,819,494
15. Indiana.....IN.....L.....		25,737,792	25,095,361	9,626,100	3,885,981	52,987,635	46,804,072
16. Iowa.....IA.....L.....		5,995,611	6,103,784	3,715,047	6,475,129	41,940,652	43,560,389
17. Kansas.....KS.....L.....		12,411,863	14,181,725	3,128,718	4,706,163	61,110,280	64,269,043
18. Kentucky.....KY.....L.....		9,846,145	9,003,708	6,146,028	4,272,361	73,834,578	73,056,249
19. Louisiana.....LA.....L.....		15,263,211	14,204,655	7,852,394	5,311,287	62,858,455	69,502,433
20. Maine.....ME.....L.....		2,263,792	1,832,414	1,928,872	781,176	14,217,405	14,380,624
21. Maryland.....MD.....L.....		26,532,276	26,956,076	11,140,904	12,661,430	87,936,973	80,729,601
22. Massachusetts.....MA.....L.....		55,327,727	52,723,146	29,081,998	19,443,174	288,630,686	265,477,370
23. Michigan.....MI.....L.....		34,662,108	38,586,243	18,858,858	9,873,437	142,201,882	115,247,660
24. Minnesota.....MN.....L.....		19,862,936	19,642,255	10,888,441	6,277,210	63,205,475	73,986,590
25. Mississippi.....MS.....L.....		13,264,144	14,050,794	3,943,397	4,206,236	56,083,818	56,987,321
26. Missouri.....MO.....L.....		16,758,176	17,357,734	6,253,130	5,105,550	66,704,639	66,988,977
27. Montana.....MT.....L.....		2,434,369	2,547,755	3,292,276	3,099,664	8,989,691	7,781,720
28. Nebraska.....NE.....L.....		9,209,728	7,946,832	4,368,045	5,103,869	61,117,241	64,674,337
29. Nevada.....NV.....L.....		12,087,253	13,640,033	1,488,993	2,804,837	24,413,501	24,585,055
30. New Hampshire.....NH.....L.....		4,836,592	6,245,651	1,118,803	1,890,447	36,394,880	38,280,238
31. New Jersey.....NJ.....L.....		53,393,966	52,367,480	20,644,828	20,433,038	316,056,511	318,269,905
32. New Mexico.....NM.....L.....		6,020,063	5,402,688	3,860,780	2,068,963	23,564,309	24,113,938
33. New York.....NY.....L.....		134,205,683	119,508,744	40,461,181	36,589,850	499,313,095	494,549,186
34. North Carolina.....NC.....L.....		22,625,347	24,110,521	13,763,938	12,381,299	98,438,758	92,398,182
35. North Dakota.....ND.....L.....		2,354,068	2,616,678	467,690	228,348	5,023,227	3,797,201
36. Ohio.....OH.....L.....		20,626,599	19,082,816	8,566,299	3,349,466	58,291,131	54,054,775
37. Oklahoma.....OK.....L.....		14,451,217	15,572,858	4,849,762	4,623,454	29,379,395	34,895,987
38. Oregon.....OR.....L.....		7,762,820	6,931,084	2,524,935	1,967,929	24,577,424	19,916,254
39. Pennsylvania.....PA.....L.....		49,162,589	51,894,890	13,720,277	360,185,440	194,677,791	199,936,555
40. Rhode Island.....RI.....L.....		3,586,263	3,837,952	2,053,063	2,961,977	14,039,293	13,946,549
41. South Carolina.....SC.....L.....		10,298,156	9,861,686	4,380,870	2,904,264	38,124,690	38,621,966
42. South Dakota.....SD.....L.....		3,914,879	2,846,657	461,571	1,120,277	16,584,652	17,124,869
43. Tennessee.....TN.....L.....		26,164,225	24,484,380	10,016,369	7,116,883	173,155,239	162,468,489
44. Texas.....TX.....L.....		57,096,657	56,376,266	21,649,814	25,093,696	337,322,196	337,096,435
45. Utah.....UT.....L.....		4,280,759	4,486,620	765,225	997,838	11,808,919	12,200,349
46. Vermont.....VT.....L.....		2,121,570	3,015,426	1,245,717	1,179,166	18,723,989	19,322,308
47. Virginia.....VA.....L.....		18,519,445	18,737,501	6,160,374	7,620,848	109,966,785	110,870,084
48. Washington.....WA.....L.....		11,967,076	12,508,129	5,580,101	5,517,850	25,608,420	29,489,999
49. West Virginia.....WV.....L.....		3,578,449	4,141,489	1,647,778	3,931,472	28,404,040	29,006,545
50. Wisconsin.....WI.....L.....		17,683,161	19,242,122	5,167,969	2,577,004	51,491,432	51,330,581
51. Wyoming.....WY.....L.....		1,781,074	1,754,192	383,279	199,859	2,306,509	2,787,588
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		15,846	8,876	0	0	0	0
54. Puerto Rico.....PR.....L.....		181,625	211,367	74,908	118,210	795,842	144,870
55. US Virgin Islands.....VI.....L.....		0	0	0	0	439,286	220,001
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CAN.....N.....		0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....		11,509	6,460	(55,952)	733,921	2,200,838	2,376,000
59. Totals.....(a).....54.....		929,494,638	919,784,826	398,899,371	719,430,416	4,273,665,188	4,201,162,119

DETAILS OF WRITE-INS

58001. ZZZ Other Alien.....XXX.....		11,509	6,460	(55,952)	12,315	606,781	645,286
58002. MEX Mexico.....XXX.....		0	0	0	721,606	1,593,924	1,728,394
58003. SGP Singapore.....XXX.....		0	0	0	0	133	289
58998. Summary of remaining write-ins for Line 58 from overflow page....XXX.....		0	0	0	0	0	2,031
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		11,509	6,460	(55,952)	733,921	2,200,838	2,376,000

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

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

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Windamere III, LLC	Minnesota	41-2007089
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... Camperdown Corporation	Delaware	41-1762781
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... Aprilgrange Limited	United Kingdom	
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... F&G U.K. Underwriters Limited	United Kingdom	
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... Travelers Underwriting Agency Limited	United Kingdom	
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... Travelers Syndicate Management Limited	United Kingdom	
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... .. Travelers Asia Pte. Ltd.	Singapore	
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... St. Paul Surety Europe Limited	United Kingdom	
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... Travelers Corporate Trustee Ltd.	United Kingdom	
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... Travelers London Limited	United Kingdom	
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... Travelers Management Limited	United Kingdom	
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... .. Travelers Professional Risks Limited	United Kingdom	
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers (Bermuda) Limited *	Bermuda	AA-3194119
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. USF&G Capital I	Delaware	52-1953822	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. USF&G Capital III	Delaware	52-2044075	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. 350 Market Street, LLC	Delaware	41-0406690	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. Travelers Special Services Limited	United Kingdom		... .. Travelers MGA, Inc.	Texas	75-2676034
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. 8527512 Canada Inc. (77.52%)	Canada	
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. Travelers Insurance Company of Canada *	Canada	AA-1560039
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. Travelers Brazil Holding, LLC	Delaware	47-2215437
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers Brazil Acquisition LLC	Delaware	47-2215437
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil	
... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270	... .. J. Malucelli Resseguradora S.A. *	Brazil	AA-2230021
... .. Fog City Fund, LLC (98.915%)	Minnesota	41-1985480	... .. J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil	
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. J. Malucelli Seguradora S.A. *	Brazil	AA-2230002
... .. Upper Lake Growth Capital, LLC (99.215%)	Minnesota	41-1927945	... .. J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil	
... .. Vesbridge Partners, LP (71.415%)	Minnesota	20-1222630	... .. J. Malucelli Latam S.A. (49.5%)	Brazil	
... .. Windamere II, LLC	Minnesota	41-1963936	... .. JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036

Q11

Notes:

* Denotes affiliated insurer

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

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

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

Notes:

* Denotes affiliated insurer

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Q12

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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.....	RE.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arch Street North LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25615.....	06-0291290..	.....	.....	.....	The Charter Oak Fire Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Real Estate, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10647.....	59-3372141..	.....	.....	.....	First Floridian Auto and Home Insurance Company.....	FL.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	42811.....	56-1371361..	.....	.....	.....	Gulf Underwriters Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	22233.....	75-6013697..	.....	.....	.....	Select Insurance Company.....	TX.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1120023..	.....	.....	.....	Travelers Casualty and Surety Company of Europe Limited.....	GBR.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Crystal Brook, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Durham Holding, LLC.....	DE.....	DS.....	Crystal Brook, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Sutton Holdco, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Cadet Limited, LLC.....	DE.....	DS.....	Sutton Holdco, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arrowhead Company, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Eastern Asset, LLC.....	DE.....	DS.....	Arrowhead Company, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1769846..	.....	.....	.....	Jupiter Holdings, Inc.....	MN.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	43117.....	86-0703220..	.....	.....	.....	American Equity Insurance Company.....	AZ.....	DS.....	Jupiter Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10819.....	86-0868106..	.....	.....	.....	American Equity Specialty Insurance Company.....	CT.....	DS.....	American Equity Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24015.....	41-6009967..	.....	.....	.....	Northland Insurance Company.....	CT.....	DS.....	Jupiter Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27987.....	41-0983992..	.....	.....	.....	Northfield Insurance Company.....	IA.....	DS.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24031.....	94-6051964..	.....	.....	.....	Northland Casualty Company.....	CT.....	DS.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Indemnity U.K. Investments LLC.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	TPC U.K. Investments LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25623.....	06-0303275..	.....	.....	.....	The Phoenix Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25666.....	58-6020487..	.....	.....	.....	The Travelers Indemnity Company of America.....	CT.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25682.....	06-0336212..	.....	.....	.....	The Travelers Indemnity Company of Connecticut.....	CT.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25674.....	36-2719165..	.....	.....	.....	Travelers Property Casualty Company of America.....	CT.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	13-2743602..	.....	.....	.....	American Marine Management Services, Inc.....	NY.....	OTH.....	Travelers Property Casualty Company of America.....	O/B.....	47.500	The Travelers Companies, Inc.....	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	06-1501229..	.....	.....	.....	Constitution State Services LLC.....	DE.....	DS.....	The Phoenix Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0303275..	.....	.....	.....	Phoenix UK Investments LLC.....	DE.....	DS.....	The Phoenix Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	12850.....	04-3175569..	.....	.....	.....	The Premier Insurance Company of Massachusetts.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....

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.....	DS.....	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.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	40282.....	95-3634110..	.....	.....	.....	Travelers Commercial Casualty Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	62-1657094..	.....	.....	.....	Travelers Distribution Alliance, Inc.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers TLD, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Tiercel, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Redstart, LLC.....	DE.....	DS.....	Tiercel, LLC.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27998.....	35-1838079..	.....	.....	.....	The Travelers Home and Marine Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41262.....	76-0002592..	.....	.....	.....	The Travelers Lloyds Insurance Company.....	TX.....	DS.....	The Travelers Indemnity Company.....	O/M/A.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Marine, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	...100.000	The Travelers Companies, Inc.....	.....N.....	.....

Aster Explanation

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

Q12.4

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.....	70,368,858	46,900,035	66.649	21.378
2. Allied lines.....	98,611,621	78,528,165	79.634	66.098
3. Farmowners multiple peril.....	12,548,611	6,251,791	49.821	48.999
4. Homeowners multiple peril.....	15,090,757	5,519,824	36.578	40.374
5. Commercial multiple peril.....	134,007,683	64,276,748	47.965	63.898
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	1,612	2,919,199	181,069.261	(4,566.827)
9. Inland marine.....	5,998,657	1,279,532	21.330	273.297
10. Financial guaranty.....	60	0	0.000	0.000
11.1. Medical professional liability - occurrence.....	0	1,717	0.000	0.000
11.2. Medical professional liability - claims-made.....	8,327	4,683	56.239	0.000
12. Earthquake.....	18,015,757	63,327	0.352	0.657
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.....	176,567	8,687	4.920	7.925
16. Workers' compensation.....	202,143,531	140,526,699	69.518	63.493
17.1. Other liability-occurrence.....	165,095,552	45,044,207	27.284	59.405
17.2. Other liability-claims made.....	9,696,057	3,572,144	36.841	106.026
17.3. Excess workers' compensation.....	0	2,124,589	0.000	0.000
18.1. Products liability-occurrence.....	8,163,422	(3,594,561)	(44.033)	(12.722)
18.2. Products liability-claims made.....	0	31,072	0.000	(16,674.805)
19.1, 19.2. Private passenger auto liability.....	4,828,455	3,255,737	67.428	73.677
19.3, 19.4. Commercial auto liability.....	108,673,036	63,542,962	58.472	48.303
21. Auto physical damage.....	32,259,897	19,405,740	60.154	49.552
22. Aircraft (all perils).....	0	(5,233)	0.000	0.000
23. Fidelity.....	90,186	144,260	159.959	(68.445)
24. Surety.....	128,344	(303,502)	(236.475)	35.652
26. Burglary and theft.....	5,893	(3,078)	(52.233)	19.155
27. Boiler and machinery.....	8,935,270	1,417,485	15.864	(2.025)
28. Credit.....	0	0	0.000	0.000
29. International.....	0	(1,767)	0.000	0.000
30. Warranty.....	0	0	0.000	0.000
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.000	0.000
35. Totals.....	894,848,157	480,910,462	53.742	55.921
DETAILS OF WRITE-INS				
3401.....	0	0	0.000	0.000
3402.....	0	0	0.000	0.000
3403.....	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	41,154,113	70,772,529	71,172,312
2. Allied lines.....	51,297,390	97,253,089	88,164,075
3. Farmowners multiple peril.....	6,973,510	12,662,920	13,868,329
4. Homeowners multiple peril.....	7,786,312	13,575,263	14,347,709
5. Commercial multiple peril.....	65,327,317	135,715,077	132,059,319
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	652	1,565	1,810
9. Inland marine.....	3,141,680	6,368,340	6,164,175
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	8,327	0
12. Earthquake.....	8,585,531	16,337,784	20,005,037
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.....	91,528,827	214,362,582	220,533,618
17.1. Other liability-occurrence.....	79,546,945	175,002,983	173,305,991
17.2. Other liability-claims made.....	2,802,513	8,158,042	7,833,387
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	3,342,735	8,671,255	8,491,636
18.2. Products liability-claims made.....	0	0	(290)
19.1, 19.2. Private passenger auto liability.....	2,186,156	4,447,798	5,830,144
19.3, 19.4. Commercial auto liability.....	55,599,222	121,505,402	115,472,215
21. Auto physical damage.....	16,152,741	36,197,137	34,108,319
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	4,363	85,507	9,846
24. Surety.....	69,330	91,211	39,883
26. Burglary and theft.....	2,052	4,718	4,677
27. Boiler and machinery.....	4,087,712	8,273,109	8,372,634
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	439,589,100	929,494,638	919,784,826
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2017 Loss and LAE Payments on Claims Reported as of Prior Year-End	2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2017 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2014 + Prior.....	2,458,280	2,837,775	5,296,055	384,838	39,824	424,662	2,235,619	24,623	2,580,561	4,840,802	162,178	(192,768)	(30,590)
2. 2015.....	461,762	704,403	1,166,164	163,750	9,311	173,061	388,670	13,106	587,400	989,176	90,658	(94,586)	(3,928)
3. Subtotals 2015 + Prior.....	2,920,042	3,542,178	6,462,219	548,588	49,135	597,723	2,624,289	37,729	3,167,961	5,829,978	252,836	(287,354)	(34,518)
4. 2016.....	647,954	1,312,535	1,960,489	345,354	68,376	413,730	538,707	39,319	943,236	1,521,262	236,107	(261,604)	(25,497)
5. Subtotals 2016 + Prior.....	3,567,996	4,854,712	8,422,708	893,942	117,511	1,011,453	3,162,996	77,047	4,111,197	7,351,240	488,943	(548,957)	(60,015)
6. 2017.....	XXX	XXX	XXX	XXX	571,504	571,504	XXX	337,705	881,068	1,218,773	XXX	XXX	XXX
7. Totals.....	3,567,996	4,854,712	8,422,708	893,942	689,015	1,582,957	3,162,996	414,752	4,992,266	8,570,013	488,943	(548,957)	(60,015)
8. Prior Year-End's Surplus As Regards Policyholders	7,003,467												
											Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....13.704 %	2. ....(11.308)%	3. ....(0.713)%
													Col. 13, Line 7 Line 8
													4. ....(0.857)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Equities and deposits in pools and associations.....	42,777,211	0	42,777,211	46,726,581
2505. Service contract receivable.....	17,337,583	0	17,337,583	20,253,977
2506. Amounts receivable under high deductible policies.....	14,011,518	1,399,540	12,611,978	13,423,097
2507. State surcharges receivable.....	11,391,819	0	11,391,819	10,572,637
2508. Due from unaffiliated companies.....	6,270,502	0	6,270,502	12,786,168
2509. Other assets tri-party/tax credit bonds.....	4,919,275	0	4,919,275	6,108,171
2510. Performance guarantees receivable.....	47	0	47	(45,000)
2511. Other assets nonadmitted.....	837,882,939	837,882,939	0	0
2512. Miscellaneous ledger balances.....	14,140,542	14,140,542	0	0
2513. Other assets deferred gain/loss.....	(4,674)	0	(4,674)	(5,427)
2514. Assumed reinsurance receivable and payable.....	(29,752)	0	(29,752)	(105,418)
2597. Summary of remaining write-ins for Line 25.....	948,697,011	853,423,021	95,273,989	109,714,785

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Other statutory provisions.....	130,263	130,263
2505. Federal excise tax-reinsurance contracts.....	616	187,351
2506. Undistributed salaries.....	(79,021)	(416,871)
2507. Retroactive reinsurance reserve ceded.....	(14,701,479)	(15,639,225)
2597. Summary of remaining write-ins for Line 25.....	(14,649,621)	(15,738,482)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Fines and penalties of regulatory authorities.....	(21,534)	(210,884)	(664,988)
1405. Other expense.....	(36,952)	0	0
1406. Retroactive reinsurance gain/loss.....	(493,697)	(509,517)	(838,244)
1497. Summary of remaining write-ins for Line 14.....	(552,183)	(720,401)	(1,503,232)

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. AUS Australia.....	XXX	0	0	0	0	0	2,031
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	0	0	0	0	0	2,031

THE TRAVELERS INDEMNITY COMPANY SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	342,636,750	337,740,789
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	2,173,960
2.2 Additional investment made after acquisition.....	14,220,175	14,460,555
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	11,377
5. Deduct amounts received on disposals.....	0	26,963
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other-than-temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	6,400,789	11,722,968
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	350,456,136	342,636,750
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	350,456,136	342,636,750

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,058,735,034	1,029,176,403
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	17,155,786
2.2 Additional investment made after acquisition.....	45,437,287	115,933,504
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	25,878,987	23,050,312
6. Total gain (loss) on disposals.....	(116,152)	(16,221)
7. Deduct amounts received on disposals.....	30,439,979	105,329,730
8. Deduct amortization of premium and depreciation.....	2,748,692	3,926,642
9. Total foreign exchange change in book/adjusted carrying value.....	366,106	498,933
10. Deduct current year's other-than-temporary impairment recognized.....	9,675,850	17,807,310
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,087,436,741	1,058,735,034
12. Deduct total nonadmitted amounts.....	204,713,227	199,288,218
13. Statement value at end of current period (Line 11 minus Line 12).....	882,723,515	859,446,817

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	15,663,532,659	15,316,030,516
2. Cost of bonds and stocks acquired.....	1,880,725,899	2,919,165,180
3. Accrual of discount.....	4,907,713	10,438,201
4. Unrealized valuation increase (decrease).....	129,274,310	(37,798,106)
5. Total gain (loss) on disposals.....	2,852,064	21,901,112
6. Deduct consideration for bonds and stocks disposed of.....	1,284,648,340	2,489,428,273
7. Deduct amortization of premium.....	35,042,491	72,578,898
8. Total foreign exchange change in book/adjusted carrying value.....	734	(2,182)
9. Deduct current year's other-than-temporary impairment recognized.....	1,725,235	4,194,890
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	16,359,877,314	15,663,532,659
11. Deduct total nonadmitted amounts.....	1,647,894	3,094,118
12. Statement value at end of current period (Line 10 minus Line 11).....	16,358,229,420	15,660,438,541

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	11,052,217,235	17,428,653,750	17,532,453,940	(13,417,202)	11,052,217,235	10,934,999,843		10,970,579,343
2. NAIC 2 (a).....	1,909,687,011	106,212,014	80,444,271	1,188,505	1,909,687,011	1,936,643,260		1,840,397,616
3. NAIC 3 (a).....	250,482,614	6,226,940	30,269,493	(864,543)	250,482,614	225,575,518		280,089,238
4. NAIC 4 (a).....	122,046,800	1,010,000	9,288,870	(1,324,590)	122,046,800	112,443,341		126,134,800
5. NAIC 5 (a).....	9,737,781	0	2,222,000	589,481	9,737,781	8,105,263		7,863,474
6. NAIC 6 (a).....	1,966,983	0	261,218	135,108	1,966,983	1,840,873		3,177,343
7. Total Bonds.....	13,346,138,425	17,542,102,705	17,654,939,793	(13,693,240)	13,346,138,425	13,219,608,097	0	13,228,241,814
PREFERRED STOCK								
8. NAIC 1.....	1,196,266	0	0	560	1,196,266	1,196,826		1,188,922
9. NAIC 2.....	5,876,220	0	0	296,255	5,876,220	6,172,475		5,936,750
10. NAIC 3.....	18,536,971	0	0	0	18,536,971	18,536,971		18,536,971
11. NAIC 4.....	0	0	0	0	0	0		0
12. NAIC 5.....	0	0	0	0	0	0		0
13. NAIC 6.....	201,586	0	0	0	201,586	201,586		0
14. Total Preferred Stock.....	25,811,043	0	0	296,815	25,811,043	26,107,858	0	25,662,643
15. Total Bonds and Preferred Stock.....	13,371,949,468	17,542,102,705	17,654,939,793	(13,396,425)	13,371,949,468	13,245,715,955	0	13,253,904,457

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 \$.....575,170,411; 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.....	561,209,411	XXX	561,209,411	57,756	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,110,108,505	944,995,187
2. Cost of short-term investments acquired.....	33,734,424,829	68,646,881,590
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	34,283,320,616	68,481,755,740
7. Deduct amortization of premium.....	3,308	12,532
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	561,209,411	1,110,108,505
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	561,209,411	1,110,108,505

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

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

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

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

**Sch. DB - Verification
NONE**

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	44,400,000	0
2. Cost of cash equivalents acquired.....	150,594,000	142,300,000
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	181,033,000	97,900,000
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	13,961,000	44,400,000
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	13,961,000	44,400,000

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								
RE# 11050 Norcross Data Center.....	Norcross.....	GA...	03/31/2002....	Various.....	.....0	.....0	.....0	.....3,899,056
RE# 11112 & RE# 11118 700 Main Street.....	Hartford.....	CT...	03/31/2002....	Various.....	.....0	.....0	.....0	.....8,438,285
RE#10500 & RE# 10600 50 Prospect Street (Plaza Building).....	Hartford.....	CT...	03/31/2002....	Various.....	.....0	.....0	.....0	.....8,138
300 Windsor Street.....	Hartford.....	CT...	03/31/2002....	Various.....	.....0	.....0	.....0	.....1,874,696
0199999. Totals.....					.....0	.....0	.....0	.....14,220,175
0399999. Totals.....					.....0	.....0	.....0	.....14,220,175

QE01

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 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.							
NONE																		

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												
	MC Credit Fund I LP.....	New York.....	NY.....	MC Credit Partners.....		08/14/2013.....	.....0	.....0	.....1,806,259	.....0	.....10,652,187	.....3.060
1399999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....											.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Altaris Health Partners III, L.P.....	New York.....	NY.....	Altaris Capital Partners.....		05/16/2013.....	.....3	.....0	.....1,846,336	.....0	.....7,238,204	.....2.600
	Blackstone Capital Partners VI L.P.....	New York.....	NY.....	Blackstone Group.....		06/30/2010.....	.....3	.....0	.....9,549	.....0	.....3,336,677	.....0.120
	Consonance Private Equity, L.P.....	New York.....	NY.....	Consonance Capital Partners.....		01/18/2013.....	.....3	.....0	.....86,183	.....0	.....9,796,832	.....3.490
	Eureka III, L.P.....	Philadelphia.....	PA.....	Eureka Growth Capital.....		02/28/2014.....	.....3	.....0	.....1,134,857	.....0	.....5,123,935	.....4.800
	HCI Equity Partners IV, L.P.....	Washington.....	DC.....	HCI Equity Partners.....		09/30/2013.....	.....3	.....0	.....(5,479)	.....0	.....6,942,417	.....4.990
	Kelso Investment Associates VIII, L.P.....	New York.....	NY.....	Kelso & Company.....		06/21/2007.....	.....3	.....0	.....105,317	.....0	.....3,830,985	.....0.470
	Providence Equity Partners IV L.P.....	Providence.....	RI.....	Providence Equity Partners.....		11/27/2000.....	.....3	.....0	.....762	.....0	.....321,581	.....0.110
	Sentinel Capital Partners V, L.P.....	New York.....	NY.....	Sentinel Capital Partners.....		07/18/2013.....	.....3	.....0	.....1,950,376	.....0	.....7,657,318	.....1.740
	Trident V, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		09/22/2010.....	.....3	.....0	.....1,269,848	.....0	.....198,097	.....0.880
	Trident VI, L.P.....	Greenwich.....	CT.....	Stone Point Capital LLC.....		12/20/2013.....	.....3	.....0	.....1,495,921	.....0	.....6,555,158	.....0.800
1599999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....											.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Blackstone Real Estate Debt Strategies II, L.P.....	New York.....	NY.....	Blackstone Group.....		04/09/2013.....	.....0	.....0	.....1,229,368	.....0	.....12,380,746	.....0.770
	Blackstone Real Estate Partners VIII L.P., a Delaware limited partnership.....	New York.....	NY.....	Blackstone Group.....		03/27/2015.....	.....0	.....0	.....1,387,716	.....0	.....15,638,919	.....0.150
	Encore Housing Opportunity II, LP.....	Boca Raton.....	FL.....	Encore Housing Opportunity Fund II General Partner, LLC.....		03/21/2013.....	.....0	.....0	.....156,486	.....0	.....0	.....3.120
	HighBrook Income Property Fund II, LP.....	Wilmington.....	DE.....	HighBrook Income Property Fund.....		05/16/2014.....	.....0	.....0	.....587,656	.....0	.....1,957,743	.....3.240
	Miller Global VII, LLC.....	New York.....	NY.....	Miller Global.....		12/31/2013.....	.....0	.....0	.....(1,138,189)	.....0	.....3,336,114	.....5.780
	Rialto Real Estate Fund II, LP.....	Miami.....	FL.....	Rialto Partners.....		07/31/2013.....	.....0	.....0	.....541	.....0	.....0	.....1.470
	Savanna Real Estate Fund III, L.P.....	New York.....	NY.....	Savanna III GP, LLC.....		09/05/2013.....	.....0	.....0	.....1,600,000	.....0	.....4,800,000	.....4.550
1799999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....											.....XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Blue Water Energy Fund I-A, L.P.....	London.....	GBR.....	Blue Water Energy.....		09/07/2012.....	.....0	.....0	.....3,277,838	.....0	.....2,642,287	.....3.080
	GF Capital Private Equity Fund II-A, L.P.....	New York.....	NY.....	GF Capital.....		04/09/2014.....	.....0	.....0	.....183,345	.....0	.....8,933,736	.....5.130
	J.P. Morgan Global Maritime Investment Fund LP.....	Chicago.....	IL.....	JP Morgan Asset Management.....		06/09/2010.....	.....0	.....0	.....736,870	.....0	.....891,216	.....3.200
	Level Equity Growth Partners II, L.P.....	New York.....	NY.....	Level Equity Management LLC.....		11/14/2013.....	.....0	.....0	.....297,657	.....0	.....4,160,693	.....4.480
	Newport Global Opportunities Fund I-A LP.....	Woodlands.....	TX.....	Newport Global Advisors.....		01/08/2016.....	.....0	.....0	.....1,299,283	.....0	.....857,403	.....3.940
	Solamere Capital Fund II, LP.....	Boston.....	MA.....	Solamere Capital.....		02/07/2014.....	.....0	.....0	.....453,600	.....0	.....3,553,986	.....1.800
	Solamere Capital Fund II-A, LP.....	Boston.....	MA.....	Solamere Capital.....		02/07/2014.....	.....0	.....0	.....855,400	.....0	.....6,567,328	.....7.220
	Transportation Recovery Fund L.P.....	New York.....	NY.....	W.L. Ross.....		08/23/2013.....	.....0	.....0	.....2,599,191	.....0	.....0	.....4.430
2199999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....											.....XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Stratford Capital Fund 21.....	Peabody.....	MA.....	Stratford Capital Group.....		12/23/2016.....	.....0	.....0	.....184,200	.....0	.....3,885,299	.....4.197
	WNC Institutional Tax Credit Fund 38.....	Irvine.....	CA.....	WNC.....		08/22/2013.....	.....0	.....0	.....87,122	.....0	.....412,616	.....4.980
3399999.	Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....											.....XXX.....
Any Other Class of Asset - Unaffiliated												
	NC Solar Fund VIII.....	Charlotte.....	NC.....	Doubletime Capital.....		12/07/2016.....	.....0	.....0	.....27,658	.....0	.....158,355	.....5.760
4299999.	Total - Any Other Class of Asset - Unaffiliated.....											.....XXX.....
4499999.	Subtotal - Unaffiliated.....											.....XXX.....
4699999.	Totals.....											.....XXX.....

QE03

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	MC Credit Fund I LP.....	New York.....	NY..	Distribution.....	08/14/2013	06/30/2017	1,331,042	0	0	0	0	0	0	1,331,042	1,331,042	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							1,331,042	0	0	0	0	0	0	1,331,042	1,331,042	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	ACI Capital America Fund, L.P.....	New York.....	NY..	Distribution.....	11/12/1999	05/25/2017	444	0	0	0	0	0	0	444	444	0	0	0	0
	Carlyle Europe Partners IV, L.P.....	London.....	GBR	Distribution.....	08/27/2013	05/30/2017	432,751	0	0	0	0	0	0	432,751	432,751	0	0	0	0
	Carmel Global Software Fund L.P.....	New York.....	NY..	Distribution.....	05/05/2000	05/02/2017	256,109	0	0	0	0	0	0	256,109	256,109	0	0	0	0
	Consonance Private Equity, L.P.....	New York.....	NY..	Distribution.....	01/18/2013	05/08/2017	927,433	0	0	0	0	0	0	927,433	927,433	0	0	0	0
	Cortec Group Fund IV, L.P.....	New York.....	NY..	Distribution.....	04/20/2006	05/16/2017	2,007,250	0	0	0	0	0	0	2,007,250	2,007,250	0	0	0	0
	Financial Technology Ventures II (Q), L.P.....	San Francisco.....	CA..	Distribution.....	09/12/2001	06/29/2017	72,062	0	0	0	0	0	0	72,062	72,062	0	0	0	0
	HCI Equity Partners IV, L.P.....	Washington.....	DC..	Distribution.....	09/30/2013	05/19/2017	(5,479)	0	0	0	0	0	0	(5,479)	(5,479)	0	0	0	0
	Kelso Investment Associates VIII, L.P.....	New York.....	NY..	Distribution.....	06/21/2007	06/16/2017	1,279,842	0	0	0	0	0	0	1,279,842	1,279,842	0	0	0	0
	OZ Asia Domestic Partners, L.P.....	New York.....	NY..	Distribution.....	03/01/2006	05/15/2017	25,584	0	0	0	0	0	0	25,584	25,584	0	0	0	0
	Providence Equity Partners IV L.P.....	Providence.....	RI..	Distribution.....	11/27/2000	04/26/2017	24,188	0	0	0	0	0	0	24,188	24,188	0	0	0	0
	Trident V, L.P.....	Greenwich.....	CT..	Distribution.....	09/22/2010	06/26/2017	(92,333)	0	0	0	0	0	0	(92,333)	(92,333)	0	0	0	0
	Trident VI, L.P.....	Greenwich.....	CT..	Distribution.....	12/20/2013	06/05/2017	(844,476)	0	0	0	0	0	0	(844,476)	(844,476)	0	0	0	0
	US Venture Partners VIII, L.P.....	Menlo Park.....	CA..	Distribution.....	05/07/2001	06/30/2017	66,408	0	0	0	0	0	0	66,408	66,408	0	0	0	0
	Vestar Capital Partners IV, L.P.....	New York.....	NY..	Distribution.....	12/15/1999	05/30/2017	20,356	0	0	0	0	0	0	20,356	20,356	0	0	0	0
	Warburg Pincus Private Equity VIII, L.P.....	New York.....	NY..	Distribution.....	08/07/2001	06/09/2017	512,864	0	0	0	0	0	0	512,864	512,864	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							4,683,004	0	0	0	0	0	0	4,683,004	4,683,004	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Blackstone Real Estate Debt Strategies II, L.P.....	New York.....	NY..	Distribution.....	04/09/2013	06/08/2017	583,269	0	0	0	0	0	0	583,269	583,269	0	0	0	0
	Blackstone Real Estate Partners V L.P.....	New York.....	NY..	Distribution.....	04/24/2006	05/19/2017	1,076,110	0	0	0	0	0	0	1,076,110	1,076,110	0	0	0	0
	Blackstone Real Estate Partners VIII L.P., a Delaware limited partnership	New York.....	NY..	Distribution.....	03/27/2015	06/26/2017	104,899	0	0	0	0	0	0	104,899	104,899	0	0	0	0
	Cerberus Institutional Real Estate Partners III, L.P.....	New York.....	NY..	Distribution.....	04/24/2013	06/22/2017	484,080	0	0	0	0	0	0	484,080	484,080	0	0	0	0
	Colony Investors VIII, L.P.....	Santa Monica.....	CA..	Distribution.....	01/01/2010	06/19/2017	388,440	0	0	0	0	0	0	388,440	388,440	0	0	0	0
	Miller Global VII, LLC.....	New York.....	NY..	Distribution.....	12/31/2013	06/30/2017	(1,180,531)	0	0	0	0	0	0	(1,180,531)	(1,180,531)	0	0	0	0
	Prime Finance Partners III, LP.....	San Francisco.....	CA..	Distribution.....	10/17/2012	06/22/2017	571,859	0	0	0	0	0	0	571,859	571,859	0	0	0	0
	RCG Longview Debt Fund V,L.P.....	New York.....	NY..	Distribution.....	04/08/2013	05/17/2017	3,123,769	0	0	0	0	0	0	3,123,769	3,123,769	0	0	0	0
	Rialto Real Estate Fund II, LP.....	Miami.....	FL..	Distribution.....	07/31/2013	06/30/2017	299,099	0	0	0	0	0	0	299,099	299,099	0	0	0	0
	Rubenstein Properties Fund II.....	Philadelphia.....	PA..	Distribution.....	02/25/2014	06/30/2017	355,098	0	0	0	0	0	0	355,098	355,098	0	0	0	0
	Silverpeak Legacy Partners III, L.P.....	New York.....	NY..	Distribution.....	01/01/2010	04/07/2017	23,690	0	0	0	0	0	0	23,690	23,690	0	0	0	0
	Sterling American Property V L.P.....	New York.....	NY..	Distribution.....	01/01/2010	06/21/2017	65,809	0	0	0	0	0	0	65,809	65,809	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							5,895,591	0	0	0	0	0	0	5,895,591	5,895,591	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Avenue Asia Special Situations Fund IV, L.P.....	New York.....	NY..	Distribution.....	06/21/2006	06/30/2017	964,877	0	0	0	0	0	0	964,877	964,877	0	0	0	0
	Blackrock HPB Multi-Manager LLC.....	New York.....	NY..	Distribution.....	02/01/2009	04/06/2017	883	0	0	0	0	0	0	883	883	0	0	0	0
	Cerberus Institutional Partners, L.P. (Series Four).....	New York.....	NY..	Distribution.....	11/09/2006	06/26/2017	85,092	0	0	0	0	0	0	85,092	85,092	0	0	0	0
	Newport Global Opportunities Fund I-A LP.....	Woodlands.....	TX..	Distribution.....	01/08/2016	06/30/2017	5,067,260	0	0	0	0	0	0	5,067,260	5,067,260	0	0	0	0
	OZ Domestic Partners, L.P.....	New York.....	NY..	Distribution.....	12/31/2009	05/16/2017	30,992	0	0	0	0	0	0	30,992	30,992	0	0	0	0
	Secondary Opportunities Fund III, LP.....	London.....	GBR	Distribution.....	10/20/2014	06/09/2017	200,776	0	0	0	0	0	0	200,776	200,776	0	0	0	0
	Solamere Capital Fund II, LP.....	Boston.....	MA..	Distribution.....	02/07/2014	06/09/2017	194,556	0	0	0	0	0	0	194,556	194,556	0	0	0	0

QE03.1

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
	Solamere Capital Fund II-A, LP.....	Boston.....	MA.	Distribution.....	02/07/2014	06/09/2017	.....627,705	.....0	.....0	.....0	.....0	.....0	.....0	.....627,705	.....627,705	.....0	.....0	.....0	.....0
	Wayzata Opportunities Fund III, L.P.....	Wayzata.....	MN.	Distribution.....	05/17/2013	06/19/2017	.....582,139	.....0	.....0	.....0	.....0	.....0	.....0	.....582,139	.....582,139	.....0	.....0	.....0	.....0
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....						7,754,279000007,754,2797,754,27900000
4499999	Subtotal - Unaffiliated.....						19,663,9160000019,663,91619,663,91600000
4699999	Totals.....						19,663,9160000019,663,91619,663,91600000

QE03.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
38375B	SF 0 GNR 2012-H11 BA CMO 2.000 2062 05.....		06/20/2017.....	PAR WRITE-UP.....		57,417	57,417	0	1
38375B	RQ 7 GNR 2012-H12 HA CMO 2.000 2062 03.....		06/20/2017.....	PAR WRITE-UP.....		38,956	38,956	0	1
38375B	TF 9 GNR 2012-H14 GA 2.000 2062 06.....		06/20/2017.....	PAR WRITE-UP.....		61,405	61,405	0	1
38375B	TA 0 GNR 2012-H16 HA 2.000 2062 07.....		06/20/2017.....	PAR WRITE-UP.....		77,853	77,853	0	1
38375B	K8 4 GNR 2013-H04 BA CMO 1.650 2063 02.....		06/20/2017.....	PAR WRITE-UP.....		36,350	36,350	0	1
38376R	GW 0 GNR 2015-H22 HA 2.550 2036 11.....		06/20/2017.....	PAR WRITE-UP.....		122,126	122,126	0	1
38376R	LX 2 GNR 2015-H29 HA 2.500 2065 09.....		06/20/2017.....	PAR WRITE-UP.....		64,504	64,504	0	1
38376R	VM 5 GNR 2016-H13 JA 2.000 2066 06.....		06/28/2017.....	KGS-ALPHA CAPITAL MARKETS.....		9,733,249	10,165,273	16,377	1
38376R	ZJ 8 GNR 2016-H19 FC 1.230 2066 08.....		04/20/2017.....	PAR WRITE-UP.....		13,685	13,685	0	1
38376R	ZJ 8 GNR 2016-H19 FC 1.382 2066 08.....		05/20/2017.....	PAR WRITE-UP.....		13,929	13,929	0	1
38376R	ZJ 8 GNR 2016-H19 FC 1.392 2066 08.....		06/20/2017.....	PAR WRITE-UP.....		15,337	15,337	0	1
38376R	YG 5 GNR 2016-H20 FN 1.580 2066 09.....		04/20/2017.....	PAR WRITE-UP.....		25,417	25,417	0	1
38376R	YG 5 GNR 2016-H20 FN 1.732 2066 09.....		05/20/2017.....	PAR WRITE-UP.....		26,205	26,205	0	1
38376R	YG 5 GNR 2016-H20 FN 1.742 2066 09.....		06/20/2017.....	PAR WRITE-UP.....		28,622	28,622	0	1
38376R	G7 5 GNR 2016-H24 DA 2.500 2066 09.....		06/20/2017.....	PAR WRITE-UP.....		134,241	134,241	67	1
83162C	YN 7 SBAP 2017-20D 1 2.840 2037 04.....		05/04/2017.....	VARIOUS.....		21,335,770	21,325,000	15,602	1
83162C	YR 8 SBAP 2017-20F 1 2.810 2037 06.....		06/08/2017.....	VARIOUS.....		17,000,000	17,000,000	0	1
0599999	Total - Bonds - U.S. Government.....					48,785,065	49,206,319	32,046	.XXX
Bonds - U.S. Political Subdivisions of States									
011338	VB 3 ALAMO HEIGHTS ISD GO S20 2.500 2031 02.....		06/28/2017.....	BAS-MERRILL LYNCH.....		466,020	500,000	0	1FE
041826	2X 5 ARLINGTON ISD GEN OBLIG 4.000 2032 02.....		06/09/2017.....	RAYMOND JAMES & ASSOC.....		2,200,080	2,000,000	0	1FE
161069	T7 4 CHARLOTTEVILLE GEN OBLI 3.000 2035 12.....		06/15/2017.....	J P MORGAN CHASE SECURITIES INC.....		674,472	685,000	0	1FE
166393	6Z 6 CHESTERFIELD CO GENERAL 3.000 2034 01.....		06/16/2017.....	CITIGROUP GLOBAL MARKETS.....		4,041,527	4,110,000	0	1FE
248775	4E 5 DENTON CO GENERAL OBLIGA 3.125 2035 07.....		06/16/2017.....	CITIGROUP GLOBAL MARKETS.....		2,719,433	2,755,000	0	1FE
262579	RN 7 DUPAGE & COOK CO (HINSDA 3.500 2036 01.....		06/27/2017.....	CITIGROUP GLOBAL MARKETS.....		5,070,000	5,070,000	0	1FE
357172	YD 1 FREMONT UHSD GENERAL OBL 4.000 2035 08.....		06/21/2017.....	MORGAN STANLEY.....		1,328,519	1,220,000	0	1FE
419722	U9 2 HAWAII CO GENERAL OBLIGA 5.000 2035 09.....		06/21/2017.....	BAS-MERRILL LYNCH.....		1,189,570	1,000,000	0	1FE
472538	KJ 5 JEFFERSON SCHOOL DIST GO 4.000 2035 03.....		06/21/2017.....	STIFEL NICOLAUS & CO INC.....		2,951,603	2,750,000	0	1FE
495260	F4 8 KING CO SD #414 LAKE WAS 4.000 2035 12.....		06/08/2017.....	SUNTRUST.....		1,078,910	1,000,000	1,333	1FE
499512	8U 8 KNOX CO GENERAL OBLIGATI 3.250 2037 06.....		04/20/2017.....	J P MORGAN CHASE SECURITIES INC.....		6,264,510	6,320,000	0	1FE
675635	MH 6 OCONOMOWOC AREA SCH DIST 3.250 2032 04.....		04/26/2017.....	PIPER JAFFRAY.....		2,310,000	2,310,000	0	1FE
720390	ZS 5 PIERCE CO SCH #003 PUYAL 5.000 2036 12.....		04/07/2017.....	J P MORGAN CHASE SECURITIES INC.....		13,188,982	11,325,000	0	1FE
763261	W5 9 RICHARDSON ISD GEN OBLIG 5.000 2039 02.....		05/03/2017.....	RAYMOND JAMES & ASSOC.....		5,682,950	5,000,000	0	1FE
802498	RA 5 SANTA MONICA-MALIBU USD 5.000 2034 07.....		06/07/2017.....	STIFEL NICOLAUS & CO INC.....		386,344	315,000	0	1FE
802498	RE 7 SANTA MONICA-MALIBU USD 4.000 2038 07.....		06/07/2017.....	STIFEL NICOLAUS & CO INC.....		487,499	450,000	0	1FE
810454	AS 7 SCOTTSDALE GENERAL OBLIG 3.400 2034 07.....		05/04/2017.....	STIFEL NICOLAUS & CO INC.....		755,000	755,000	0	1FE
852427	MC 4 STAFFORD GENERAL OBLIGAT 3.000 2034 08.....		05/24/2017.....	MORGAN STANLEY.....		594,426	600,000	0	1FE
852427	MF 7 STAFFORD GENERAL OBLIGAT 3.250 2037 08.....		05/24/2017.....	MORGAN STANLEY.....		600,000	600,000	0	1FE
879709	4V 2 TEMPE GENERAL OBLIGATION 3.375 2032 07.....		05/24/2017.....	RBC CAPITAL MARKETS.....		917,334	900,000	0	1FE
938650	QZ 4 WASHINGTON CO GEN OBLIG 3.125 2037 06.....		06/19/2017.....	MORGAN STANLEY.....		1,130,680	1,150,000	0	1FE
938650	RQ 3 WASHINGTON CO GEN OBLIG 2.875 2032 06.....		06/19/2017.....	MORGAN STANLEY.....		887,598	900,000	0	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					54,925,456	51,715,000	1,333	.XXX
Bonds - U.S. Special Revenue and Special Assessment									
120532	KZ 8 BUNCOMBE CO METRO SEWER 3.000 2033 07.....		06/22/2017.....	WELLS FARGO SECURITIES.....		2,155,000	2,155,000	0	1FE
13049E	AA 3 CALIFORNIA MUNI FIN AUTH .740 2029 12.....		06/19/2017.....	BAS-MERRILL LYNCH.....		25,805,000	25,805,000	8,597	1FE
172311	NY 4 CINCINNATI WATER SYS REV 3.250 2036 12.....		06/14/2017.....	BAS-MERRILL LYNCH.....		7,919,361	7,965,000	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)
24916P GJ 0	DENVER CITY & CO WTR COM 3.375 2035 09.....			05/12/2017.....	BAS-MERRILL LYNCH.....		4,384,991	4,430,000	0	1FE
270777 AC 9	E BATON ROUGE INDL DEV A .960 2035 08.....			06/07/2017.....	BAS-MERRILL LYNCH.....		61,800,000	61,800,000	7,856	1FE
40222P AN 2	GULF COAST WASTE DISP AU .970 2025 09.....			06/09/2017.....	BAS-MERRILL LYNCH.....		24,800,000	24,800,000	3,655	1FE
45203H YZ 9	ILLINOIS FIN AUTH (NORTH .890 2034 12.....			06/22/2017.....	BAS-MERRILL LYNCH.....		70,750,000	70,750,000	39,077	1FE
575829 DR 4	MASSACHUSETTS CLEAN WATE 5.000 2037 02.....			04/05/2017.....	BAS-MERRILL LYNCH.....		8,889,838	7,765,000	0	1FE
58616P AV 0	MEMPHIS GAS SYS REV S201 4.000 2036 12.....			06/08/2017.....	SUNTRUST.....		1,631,835	1,500,000	2,000	1FE
60416H 3Q 5	MINNESOTA HIGHER ED(CARL 3.750 2038 03.....			04/28/2017.....	WELLS FARGO SECURITIES.....		2,110,000	2,110,000	0	1FE
622634 FR 9	MOUNT PLEASANT WATER & S 5.000 2036 06.....			04/27/2017.....	WELLS FARGO SECURITIES.....		1,154,656	985,000	0	1FE
646066 P3 8	NEW JERSEY EDL FACS (PRI 5.000 2033 07.....			06/28/2017.....	MORGAN STANLEY.....		7,042,923	5,740,000	68,561	1FE
645791 8N 7	NEW JERSEY ENVR INFRA TR 3.250 2034 09.....			05/11/2017.....	CITIGROUP GLOBAL MARKETS.....		1,424,323	1,430,000	0	1FE
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
771902 GY 3	ROCHESTER HLTH CARE FAC .920 2047 11.....			06/07/2017.....	BAS-MERRILL LYNCH.....		36,400,000	36,400,000	566	1FE
89657P HK 2	TRINITY RIVER AUTH TARRA 5.000 2032 02.....			06/22/2017.....	J P MORGAN CHASE SECURITIES INC.....		1,022,321	850,000	0	1FE
977123 R6 7	WISCONSIN TRANSPORTATION 5.000 2036 07.....			05/03/2017.....	J P MORGAN CHASE SECURITIES INC.....		2,278,120	2,000,000	0	1FE
3138Y9 M4 7	FNMA PASS THRU #AX7578 3.000 2045 01.....			05/03/2017.....	ROBERT W BAIRD & CO.....		3,543,008	3,540,795	2,951	1
3199999 Total - Bonds - U.S. Special Revenue and Special Assessments.....							268,504,975	265,025,795	133,264	XXX

Bonds - Industrial and Miscellaneous

QE04.1

00507V AL 3	ACTIVISION BLIZZARD 2.600 2022 06.....			05/30/2017.....	WELLS FARGO & CO.....		1,003,330	1,000,000	433	2FE
00507V AM 1	ACTIVISION BLIZZARD 3.400 2027 06.....			05/23/2017.....	BAS-MERRILL LYNCH.....		993,670	1,000,000	0	2FE
00817Y AQ 1	AETNA INC 3.500 2024 11.....			05/24/2017.....	RBC CAPITAL MARKETS.....		1,033,060	1,000,000	1,458	2FE
012725 AC 1	ALBEMARLE CORP 4.150 2024 12.....			06/12/2017.....	U S BANCORP.....		88,109	83,000	134	2FE
02361D AL 4	AMEREN ILLINOIS 2.700 2022 09.....			04/03/2017.....	FTN FINANCIAL.....		503,240	500,000	1,313	1FE
0258M0 EK 1	AMERICAN EXPRESS CREDIT 1.875 2019 05.....			04/27/2017.....	GOLDMAN SACHS & CO.....		999,590	1,000,000	0	1FE
037833 CR 9	APPLE INC 3.200 2027 05.....			05/04/2017.....	J P MORGAN CHASE SECURITIES INC.....		1,000,000	1,000,000	0	1FE
038222 AL 9	APPLIED MATERIALS 3.300 2027 04.....			03/29/2017.....	CITIGROUP GLOBAL MARKETS.....		0	0	275	1FE
049560 AN 5	ATMOS ENERGY CORP 3.000 2027 06.....			06/06/2017.....	WELLS FARGO SECURITIES.....		2,998,560	3,000,000	83	1FE
052769 AE 6	AUTODESK INC 3.500 2027 06.....			06/05/2017.....	CITIGROUP GLOBAL MARKETS.....		993,720	1,000,000	0	2FE
053332 AV 4	AUTOZONE INC 3.750 2027 06.....			04/06/2017.....	J P MORGAN CHASE SECURITIES INC.....		999,950	1,000,000	0	2FE
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.....		3,000,000	3,000,000	0	2FE
06406R AD 9	BANK OF NEW YORK MELLON 3.250 2027 05.....			05/09/2017.....	GOLDMAN SACHS & CO.....		999,580	1,000,000	0	1FE
075887 BV 0	BECTON DICKINSON 3.363 2024 06.....			06/14/2017.....	GOLDMAN SACHS & CO.....		2,019,440	2,000,000	2,429	2FE
075887 BW 8	BECTON DICKINSON 3.700 2027 06.....			05/23/2017.....	VARIOUS.....		2,001,740	2,000,000	0	2FE
090572 AP 3	BIO-RAD LABORATORIES INC 4.875 2020 12.....			06/13/2017.....	MORGAN STANLEY.....		1,078,470	1,000,000	135	2FE
09247X AN 1	BLACKROCK INC 3.200 2027 03.....			04/06/2017.....	MORGAN STANLEY.....		1,005,170	1,000,000	1,156	1FE
101137 AR 8	BOSTON SCIENTIFIC 3.850 2025 05.....			06/27/2017.....	SEAPORT GROUP.....		1,041,220	1,000,000	4,813	2FE
10922N AA 1	BRIGHTHOUSE FINANCIAL IN 3.700 2027 06.....			06/15/2017.....	J P MORGAN CHASE SECURITIES INC.....		1,998,340	2,000,000	0	2FE
14149Y BJ 6	CARDINAL HEALTH 3.410 2027 06.....			06/02/2017.....	VARIOUS.....		4,005,320	4,000,000	0	2FE
124857 AT 0	CBS CORP 3.375 2028 02.....			06/26/2017.....	BAS-MERRILL LYNCH.....		990,270	1,000,000	0	2FE
161175 BE 3	CHARTER COMM OPT (144A) 3.750 2028 02.....			06/27/2017.....	BAS-MERRILL LYNCH.....		991,660	1,000,000	0	2FE
171798 AD 3	CIMAREX ENERGY CO 3.900 2027 05.....			04/04/2017.....	VARIOUS.....		1,997,770	2,000,000	0	2FE
17275R BJ 0	CISCO SYSTEMS INC 1.850 2021 09.....			03/29/2017.....	WELLS FARGO SECURITIES.....		0	0	1,336	1FE
17325F AE 8	CITIBANK NA 2.100 2020 06.....			06/06/2017.....	CITIGROUP GLOBAL MARKETS.....		999,570	1,000,000	0	1FE
172967 LG 4	CITIGROUP INC 2.750 2022 04.....			04/18/2017.....	CITIGROUP GLOBAL MARKETS.....		1,998,600	2,000,000	0	2FE
17401Q AL 5	CITIZENS BANK NA 2.650 2022 05.....			05/22/2017.....	MORGAN STANLEY.....		999,070	1,000,000	0	2FE
189754 AB 0	COACH INC 3.000 2022 07.....			06/06/2017.....	BAS-MERRILL LYNCH.....		995,050	1,000,000	0	2FE

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)
189754 AC 8	COACH INC 4.125 2027 07		06/07/2017	J P MORGAN CHASE SECURITIES INC		1,005,710	1,000,000	0	2FE
20030N BY 6	COMCAST CORP 3.300 2027 02		04/21/2017	BAS-MERRILL LYNCH		1,011,730	1,000,000	9,717	1FE
207597 EJ 0	CONNECTICUT LIGHT AND PO 3.200 2027 03		06/20/2017	WELLS FARGO SECURITIES		2,361,410	2,300,000	21,058	1FE
20826F AG 1	CONOCOPHILLIPS 3.350 2025 05		04/04/2017	JEFFERIES & CO INC		705,312	699,000	9,237	1FE
20826F AQ 9	CONOCOPHILLIPS 4.950 2026 03		05/24/2017	VARIOUS		3,355,410	3,000,000	17,738	1FE
208251 AE 8	CONOCOPHILLIPS HLDG CO 6.950 2029 04		06/06/2017	CREDIT SUISSE FIRST BOSTON		3,938,950	3,000,000	22,781	2FE
21036P AS 7	CONSTELLATION BRANDS INC 3.500 2027 05		05/02/2017	BAS-MERRILL LYNCH		997,660	1,000,000	0	2FE
22160K AM 7	COSTCO WHOLESALE CORP 3.000 2027 05		05/09/2017	CITIGROUP GLOBAL MARKETS		3,965,480	4,000,000	0	1FE
224044 CG 0	COX COMMUNICATIONS INC (3.350 2026 09		04/28/2017	VARIOUS		1,958,120	2,000,000	6,886	2FE
12636Y AA 0	CRH AMERICA INC (144A) 3.400 2027 05	C	05/24/2017	VARIOUS		5,515,053	5,535,000	3,967	2FE
126408 HH 9	CSX CORP 3.250 2027 06		04/26/2017	UBS AG		1,997,560	2,000,000	0	2FE
256677 AE 5	DOLLAR GENERAL 3.875 2027 04		04/05/2017	MORGAN STANLEY		2,012,200	2,000,000	0	2FE
23331A BH 1	DR HORTON 5.750 2023 08		06/15/2017	BARCLAYS CAPITAL INC		1,618,873	1,415,000	28,251	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
263901 AC 4	DUKE ENERGY INDIANA 3.750 2020 07		05/26/2017	KEYBANC CAPITAL MARK		527,140	500,000	7,083	1FE
532457 BP 2	ELI LILLY 3.100 2027 05		05/31/2017	VARIOUS		1,958,844	1,945,000	2,116	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		1,999,020	2,000,000	0	1FE
26884A AZ 6	ERP OPERATING LP 4.625 2021 12		05/25/2017	RAYMOND JAMES & ASSOC		775,296	715,000	15,248	2FE
313747 AS 6	FEDERAL REALTY INVESTMEN 3.000 2022 08		03/29/2017	MUFG SECURITIES AMERICAS INC		0	0	2,232	1FE
336158 AK 6	FIRST REPUBLIC BANK 2.500 2022 06		05/31/2017	VARIOUS		3,001,880	3,000,000	0	2FE
337738 AN 8	FISERV INC 2.700 2020 06		04/10/2017	WELLS FARGO SECURITIES		937,441	925,000	9,158	2FE
34964C AB 2	FORTUNE BRANDS HOME & SE 3.000 2020 06		06/15/2017	U S BANCORP		50,927	50,000	21	2FE
361448 AQ 6	GATX CORP 3.900 2023 03		04/21/2017	VARIOUS		2,173,284	2,078,000	5,853	2FE
38141G WL 4	GOLDMAN SACHS GROUP 3.691 2028 06		05/31/2017	GOLDMAN SACHS & CO		1,000,000	1,000,000	0	1FE
40139L AD 5	GUARDIAN LIFE GLOBAL FUN 2.500 2022 05		05/03/2017	DEUTSCHE BANC		998,740	1,000,000	0	1FE
406216 BG 5	HALLIBURTON COMPANY 3.800 2025 11		04/04/2017	WELLS FARGO SECURITIES		1,020,630	1,000,000	14,989	2FE
41283L AQ 8	HARLEY-DAVIDSON FINANCIA 2.550 2022 06		06/06/2017	J P MORGAN CHASE SECURITIES INC		998,410	1,000,000	0	1FE
428291 AN 8	HEXCEL CORP 3.950 2027 02		04/24/2017	GOLDMAN SACHS & CO		1,022,780	1,000,000	7,790	2FE
42824C AN 9	HP ENTERPRISE CO 4.400 2022 10		05/01/2017	VARIOUS		1,265,880	1,200,000	21,885	2FE
46289R AA 3	IRON MOUNTAIN US HLDNGS 5.375 2026 06		03/29/2017	GOLDMAN SACHS & CO		0	0	18,215	3FE
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
526107 AD 9	LENNOX INTERNATIONAL INC 3.000 2023 11		05/25/2017	ROBERT W BAIRD & CO		1,001,260	1,000,000	1,333	2FE
548661 DP 9	LOWE'S COS INC 3.100 2027 05		04/19/2017	BAS-MERRILL LYNCH		2,995,380	3,000,000	0	1FE
55279H AL 4	MANUFACTURERS & TRADERS 2.500 2022 05		05/30/2017	VARIOUS		1,976,905	1,975,000	948	1FE
573284 AN 6	MARTIN MARIETTA MATERIAL 4.250 2024 07		05/02/2017	WELLS FARGO SECURITIES		2,095,840	2,000,000	29,042	2FE
573284 AQ 9	MARTIN MARIETTA MATERIAL 3.450 2027 06		05/26/2017	VARIOUS		1,597,180	1,600,000	518	2FE
574599 BJ 4	MASCO CORP 4.450 2025 04		05/30/2017	BARCLAYS CAPITAL INC		1,071,440	1,000,000	7,540	2FE
574599 BL 9	MASCO CORP 4.375 2026 04		04/12/2017	JEFFERIES & CO INC		1,059,940	1,000,000	2,066	2FE
574599 BN 5	MASCO CORP 3.500 2027 11		06/13/2017	VARIOUS		1,999,440	2,000,000	0	3FE
57629W CD 0	MASSMUTUAL GLOBAL FUNDIN 2.500 2022 04		04/10/2017	MORGAN STANLEY		995,530	1,000,000	0	1FE
57772K AD 3	MAXIM INTEGRATED PRODUCT 3.450 2027 06		06/08/2017	STIFEL NICOLAUS & CO INC		2,004,660	2,000,000	0	2FE
59217G BY 4	MET LIFE GLOBAL FUNDING 3.450 2026 12		04/04/2017	J P MORGAN CHASE SECURITIES INC		2,027,320	2,000,000	20,700	1FE
59217G CD 9	MET LIFE GLOBAL FUNDING 2.650 2022 04		04/03/2017	CREDIT SUISSE FIRST BOSTON		999,630	1,000,000	0	1FE
610202 BR 3	MONONGAHELA POWER (144A) 3.550 2027 05		05/09/2017	J P MORGAN CHASE SECURITIES INC		999,580	1,000,000	0	2FE
61744Y AH 1	MORGAN STANLEY 2.750 2022 05		05/16/2017	MORGAN STANLEY		498,955	500,000	0	1FE

QE04.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
637432 NN 1	NATIONAL RURAL UTILITIES 3.050 2027 04		04/18/2017	J P MORGAN CHASE SECURITIES INC		1,995,900	2,000,000	0	1FE
64952W CS 0	NEW YORK LIFE GLOBAL FUN 2.300 2022 06		06/05/2017	GOLDMAN SACHS & CO		998,030	1,000,000	0	1FE
65473Q BE 2	NISOURCE FINANCE CORP 3.490 2027 05		05/11/2017	J P MORGAN CHASE SECURITIES INC		1,999,680	2,000,000	0	2FE
655844 BT 4	NORFOLK SOUTHERN CORP 3.150 2027 06		05/22/2017	WELLS FARGO SECURITIES		998,470	1,000,000	0	2FE
666807 BK 7	NORTHROP GRUMMAN 3.200 2027 02		05/18/2017	U S BANCORP		1,013,830	1,000,000	15,289	2FE
67021C AK 3	NSTAR ELECTRIC CO 3.250 2025 11		04/04/2017	U S BANCORP		1,007,080	1,000,000	12,819	1FE
67021C AM 9	NSTAR ELECTRIC CO 3.200 2027 05		05/10/2017	BAS-MERRILL LYNCH		999,240	1,000,000	0	1FE
713448 DT 2	PEPSICO INC 2.250 2022 05		04/27/2017	J P MORGAN CHASE SECURITIES INC		997,980	1,000,000	0	1FE
693475 AT 2	PNC FINANCIAL SERVICES 3.150 2027 05		05/16/2017	J P MORGAN CHASE SECURITIES INC		1,995,920	2,000,000	0	1FE
693506 BH 9	PPG INDUSTRIES 2.300 2019 11		06/20/2017	VARIOUS		902,012	895,000	2,157	1FE
747525 AU 7	QUALCOMM INC 3.250 2027 05		05/23/2017	GOLDMAN SACHS & CO		4,983,630	5,000,000	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		2,994,090	3,000,000	0	1FE
773903 AF 6	ROCKWELL AUTOMATION 2.050 2020 03		06/30/2017	CANTOR FITZGERALD		100,077	100,000	0	1FE
773903 AG 4	ROCKWELL AUTOMATION 2.875 2025 03		06/12/2017	KEYBANC CAPITAL MARK		551,100	550,000	4,568	1FE
774341 AK 7	ROCKWELL COLLINS 3.500 2027 03		04/28/2017	J P MORGAN CHASE SECURITIES INC		1,013,750	1,000,000	2,236	2FE
811065 AG 6	SCRIPPS NETWORKS 3.950 2025 06		03/31/2017	U S BANCORP		0	0	21,242	2FE
824348 AW 6	SHERWIN-WILLIAMS CO 3.450 2027 06		05/03/2017	VARIOUS		2,992,220	3,000,000	0	2FE
824348 AY 2	SHERWIN-WILLIAMS CO (144 7.250 2019 06		06/01/2017	EXCHANGED		2,194,040	2,000,000	67,264	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		06/07/2017	MIZUHO INTERNATIONAL PLC		1,053,710	1,000,000	16,129	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
84265V AF 2	SOUTHERN COPPER CORP 3.500 2022 11	C	03/31/2017	BARCLAYS CAPITAL INC		0	0	4,288	2FE
855244 AD 1	STARBUCKS CORP 3.850 2023 10		04/17/2017	CREDIT SUISSE FIRST BOSTON		1,085,090	1,000,000	2,032	1FE
857477 AZ 6	STATE STREET CORP 2.653 2023 05		05/10/2017	MORGAN STANLEY		1,000,000	1,000,000	0	1FE
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		06/19/2017	GOLDMAN SACHS & CO		994,630	1,000,000	0	2FE
87233Q AC 2	TC PIPELINES LP 3.900 2027 05		05/22/2017	MUFG SECURITIES AMERICAS INC		1,000,000	1,000,000	0	2FE
87236Y AF 5	TD AMERITRADE 3.300 2027 04		04/24/2017	WELLS FARGO SECURITIES		1,995,840	2,000,000	0	1FE
882508 BB 9	TEXAS INSTRUMENTS INC 2.625 2024 05		05/01/2017	VARIOUS		1,988,480	2,000,000	0	1FE
88732J BA 5	TIME WARNER CABLE 4.000 2021 09		04/05/2017	VARIOUS		1,305,311	1,253,000	5,430	2FE
88731E AF 7	TIME WARNER ENTERTAINMEN 8.375 2023 03		03/29/2017	MORGAN STANLEY		0	0	8,375	2FE
893574 AH 6	TRANSCONTINENTAL GAS PIP 7.850 2026 02		06/06/2017	J P MORGAN CHASE SECURITIES INC		2,633,900	2,000,000	55,822	2FE
902494 BC 6	TYSON FOODS INC 3.550 2027 06		05/24/2017	VARIOUS		2,995,660	3,000,000	0	2FE
904764 AY 3	UNILEVER CAPITAL 2.900 2027 05	C	05/02/2017	MORGAN STANLEY		984,610	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
91159H HN 3	US BANCORP 2.375 2026 07		04/18/2017	J P MORGAN CHASE SECURITIES INC		952,460	1,000,000	5,872	1FE
91159H HR 4	US BANCORP 3.150 2027 04		04/24/2017	U S BANCORP		1,998,800	2,000,000	0	1FE
92826C AD 4	VISA INC 3.150 2025 12		05/18/2017	BAS-MERRILL LYNCH		1,229,520	1,200,000	16,695	1FE
929160 AT 6	VULCAN MATERIALS 3.900 2027 04		06/12/2017	GOLDMAN SACHS & CO		1,035,400	1,000,000	9,858	2FE
95000U 2A 0	WELLS FARGO 3.584 2028 05		05/15/2017	WELLS FARGO SECURITIES		1,000,000	1,000,000	0	1FE
95040Q AC 8	WELLTOWER INC 4.250 2026 04		06/01/2017	KEYBANC CAPITAL MARK		215,506	205,000	1,573	2FE
583334 AE 7	WESTROCK MWV LLC 7.375 2019 09		04/07/2017	MORGAN STANLEY		2,243,871	2,006,000	16,849	2FE
983130 AX 3	WYNN LAS VEGAS (144A) 5.250 2027 05		05/05/2017	DEUTSCHE BANC		1,010,000	1,000,000	0	4FE
136385 AW 1	CANADIAN NATURAL RESOURC 2.950 2023 01	B	05/23/2017	J P MORGAN CHASE SECURITIES INC		2,995,590	3,000,000	0	2FE
71644E AE 2	PETRO CANADA 7.875 2026 06	D	05/02/2017	FTN FINANCIAL		64,700	50,000	1,531	1FE
867224 AA 5	SUNCOR ENERGY 3.600 2024 12		05/03/2017	SCOTIA CAPITAL		3,599,475	3,490,000	54,793	1FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
92660F AG 9	VIDEOTRON LTD (144A) 5.375 2024 06	B	04/03/2017	BAS-MERRILL LYNCH		2,087,500	2,000,000	33,146	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	VARIOUS		3,001,820	3,000,000	.88	1FE
05253J AS 0	AUSTRALIA & NEW ZEALAND 2.625 2022 05	D	05/15/2017	CITIGROUP GLOBAL MARKETS		999,440	1,000,000	.0	1FE
D06216 FG 1	BASF SE 2.500 2022 01	D	04/12/2017	RBC CAPITAL MARKETS		2,011,100	2,000,000	12,361	1FE
40049J AV 9	GRUPO TELEVISIA SAB 6.625 2025 03	D	03/29/2017	BARCLAYS CAPITAL INC		.0	.0	2,760	2FE
423012 AF 0	HEINEKEN NV (144A) 3.500 2028 01	D	04/07/2017	VARIOUS		2,092,641	2,072,000	2,098	2FE
D3207M EK 4	HENKEL AG & CO KGAA 1.500 2019 09	D	06/01/2017	RBC CAPITAL MARKETS		3,560,564	3,578,000	38,983	1FE
44962L AA 5	IHS MARKIT LTD (144A) 5.000 2022 11	D	05/17/2017	RBC CAPITAL MARKETS		2,140,000	2,000,000	5,833	3FE
478375 AG 3	JOHNSON CONTROLS INTERNA 3.625 2024 07	D	06/21/2017	CANTOR FITZGERALD		2,091,060	2,000,000	35,042	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
65557C AX 1	NORDEA BANK AB (144A) 2.125 2020 05	D	05/23/2017	GOLDMAN SACHS & CO		999,160	1,000,000	.0	1FE
75625Q AE 9	RECKITT BENCKISER TSY (1 3.000 2027 06	D	06/22/2017	VARIOUS		4,986,460	5,000,000	.83	1FE
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		1,996,640	2,000,000	.0	2FE
89153V AL 3	TOTAL CAPITAL INTERNATIO 3.750 2024 04	D	04/28/2017	CREDIT AGRICOLE CIB		1,797,193	1,710,000	4,097	1FE
961214 DQ 3	WESTPAC BANKING CORP 2.500 2022 06	D	06/21/2017	BAS-MERRILL LYNCH		998,370	1,000,000	.0	1FE
12594X AA 2	CSMC 2017-HL1 A1 3.500 2047 06		06/26/2017	CREDIT SUISSE FIRST BOSTON		9,178,594	9,000,000	24,500	1FE
12594X AC 8	CSMC 2017-HL1 A3 3.500 2047 06		06/26/2017	CREDIT SUISSE FIRST BOSTON		6,137,813	6,000,000	16,333	1FE
46648H AC 7	JPMMT 2017-2 A3 3.500 2047 05		05/22/2017	J P MORGAN CHASE SECURITIES INC		3,569,585	3,500,000	10,235	1FE
46648H AE 3	JPMMT 2017-2 A5 3.500 2047 05		05/22/2017	J P MORGAN CHASE SECURITIES INC		3,585,313	3,500,000	10,208	1FE
81745X AA 5	SEMT 2017-4 A1 (144A) 3.500 2047 07		06/07/2017	WELLS FARGO SECURITIES		10,226,563	10,000,000	27,222	1FE
81745X AD 9	SEMT 2017-4 A4 (144A) 3.500 2047 07		06/07/2017	WELLS FARGO SECURITIES		4,110,000	4,000,000	10,889	1FE
06541W AT 9	BANK 2017-BNK5 A2 2.987 2060 06		06/16/2017	MORGAN STANLEY		2,574,999	2,500,000	5,808	1FE
12595B AB 7	CSAIL 2017-C8 A2 2.985 2050 06		06/21/2017	CREDIT SUISSE FIRST BOSTON		5,149,999	5,000,000	11,610	1FE
23312J AB 9	DBJPM 2017-C6 A2 2.917 2050 06		06/14/2017	DEUTSCHE BANC		5,149,987	5,000,000	11,344	1FE
36192P AF 3	GSMS 2012-GCJ9 A2 1.762 2045 11		04/25/2017	GOLDMAN SACHS & CO		9,244,760	9,240,428	12,211	1FE
61767C AR 9	MSBAM 2017-C33 A2 3.140 2050 05		05/04/2017	MORGAN STANLEY		10,299,657	10,000,000	8,722	1FE
95001M AB 6	WFCM 17-C38 A2 3.043 2050 07		06/27/2017	WELLS FARGO SECURITIES		5,149,925	5,000,000	.0	1FE
02006V AC 5	ALLYA 2014-3 A3 1.280 2019 08		06/06/2017	BMO CAPITAL MARKETS		579,804	579,985	495	1FE
34530K AC 7	FORDO 2014-B A4 1.420 2019 08		06/20/2017	GOLDMAN SACHS & CO		7,946,241	7,945,000	2,507	1FE
65477M AD 0	NAROT 2013-C A4 1.300 2020 06		06/19/2017	LLOYDS BANK		17,240,152	17,248,237	4,360	1FE
89231R AD 6	TAOT 2014-B A4 1.310 2019 09		05/25/2017	BAS-MERRILL LYNCH		4,032,777	4,033,407	2,348	1FE
87227F AC 4	TCFAT 2015-2A A3 (144A) 2.060 2020 04		05/22/2017	SOCIETY GENERALE AMERICAS		8,601,117	8,579,668	4,909	1FE
92887J AB 9	VFET 2016-1A A2 (144A) 1.440 2018 10		06/19/2017	BAS-MERRILL LYNCH		3,794,077	3,793,568	3,016	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					326,692,331	321,058,293	991,649	XXX
8399997	Total - Bonds - Part 3					698,907,827	687,005,407	1,158,292	XXX
8399999	Total - Bonds					698,907,827	687,005,407	1,158,292	XXX
Common Stocks - Industrial and Miscellaneous									
68234X 10 2	ONCOMED PHARMACEUTICALS INC		05/11/2017	DIST FROM PARTNERSHIP		9,391,000	34,803	XXX	.0
9099999	Total - Common Stocks - Industrial and Miscellaneous						34,803	XXX	.0
9799997	Total - Common Stocks - Part 3						34,803	XXX	.0
9799999	Total - Common Stocks						34,803	XXX	.0
9899999	Total - Preferred and Common Stocks						34,803	XXX	.0
9999999	Total - Bonds, Preferred and Common Stocks					698,942,630	687,005,407	1,158,292	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36225C C9 5	G2 (ARM) #80095 2.125		06/20/2017	PAID ON PRINCIPAL		509	509	515	508	0	1	0	1	0	509	0	0	0	4	07/20/2027	1
36198V KR 7	GN A18404 (PROJECT LOA 3.310)		06/15/2017	PAID ON PRINCIPAL		159,335	159,335	167,999	167,160	0	(7,825)	0	(7,825)	0	159,335	0	0	0	2,198	05/15/2030	1
38379K VJ 4	GNR 2015-101 AB (PROJE 2.400)		06/16/2017	PAID ON PRINCIPAL		1,223,301	1,223,301	1,223,588	1,223,345	0	(44)	0	(44)	0	1,223,301	0	0	0	9,986	07/16/2048	1
38379K GA 0	GNR 2015-32 AG (PROJEC 2.300)		06/16/2017	PAID ON PRINCIPAL		39,204	39,204	38,790	38,807	0	397	0	397	0	39,204	0	0	0	376	02/16/2049	1
38379U PD 2	GNR 2016-50 A (PROJECT 2.300)		06/16/2017	PAID ON PRINCIPAL		21,392	21,392	21,453	21,441	0	(48)	0	(48)	0	21,392	0	0	0	206	07/16/2052	1
38379U SP 2	GNR 2016-64 CA (PROJEC 2.300)		06/16/2017	PAID ON PRINCIPAL		405,422	405,422	406,055	405,958	0	(536)	0	(536)	0	405,422	0	0	0	4,611	03/16/2045	1
38379U 7A 8	GNR 2017-30 AB (PROJEC 2.400)		06/16/2017	PAID ON PRINCIPAL		43,059	43,059	42,344	42,344	0	715	0	715	0	43,059	0	0	0	259	03/16/2051	1
83162C TY 9	SBAP 2011-20D 1 4.050		04/01/2017	PAID ON PRINCIPAL		240,790	240,790	240,790	241,353	0	(563)	0	(563)	0	240,790	0	0	0	5,459	04/01/2031	1
83162C UU 5	SBAP 2012-20E 1 2.380		05/01/2017	PAID ON PRINCIPAL		501,183	501,183	501,183	501,552	0	(369)	0	(369)	0	501,183	0	0	0	6,306	05/01/2032	1
83162C UV 3	SBAP 2012-20F 1 2.420		06/01/2017	PAID ON PRINCIPAL		129,246	129,246	129,246	129,210	0	36	0	36	0	129,246	0	0	0	1,649	06/01/2032	1
83162C XA 6	SBAP 2015-20E 1 2.770		05/01/2017	PAID ON PRINCIPAL		306,625	306,625	306,470	306,533	0	93	0	93	0	306,625	0	0	0	4,343	05/01/2035	1
83162C XB 4	SBAP 2015-20F 1 2.980		06/01/2017	PAID ON PRINCIPAL		118,594	118,594	119,965	119,875	0	(1,281)	0	(1,281)	0	118,594	0	0	0	1,778	06/01/2035	1
83162C XK 4	SBAP 2015-20K 1 2.700		05/01/2017	PAID ON PRINCIPAL		165,795	165,795	165,795	165,824	0	(29)	0	(29)	0	165,795	0	0	0	2,285	11/01/2035	1
83162C YE 7	SBAP 2016-20L 1 2.810		06/01/2017	PAID ON PRINCIPAL		200,318	200,318	200,318	200,316	0	2	0	2	0	200,318	0	0	0	2,613	12/01/2036	1
0599999	Total - Bonds - U.S. Government					11,633,421	11,633,421	11,620,123	11,633,572	0	(152)	0	(152)	0	11,633,421	0	0	0	138,443	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
13062T G4 0	CALIFORNIA GENERAL OBL 5.000		05/19/2017	REDEEMED		1,515,000	1,515,000	1,576,494	1,515,755	0	(755)	0	(755)	0	1,515,000	0	0	0	53,975	08/01/2020	1FE
13063A BX 1	CALIFORNIA GENERAL OBL 5.000		06/01/2017	REDEEMED		10,000,000	10,000,000	10,502,600	10,025,035	0	(25,035)	0	(25,035)	0	10,000,000	0	0	0	250,000	06/01/2020	1FE
20772G WW 4	CONNECTICUT GENERAL OB 4.500		05/01/2017	REDEEMED		4,000,000	4,000,000	4,047,235	4,001,543	0	(1,543)	0	(1,543)	0	4,000,000	0	0	0	90,000	05/01/2026	1FE
452151 P8 0	ILLINOIS GENERAL OBLIG 5.000		06/01/2017	MATURED		2,000,000	2,000,000	2,110,460	2,005,502	0	(5,502)	0	(5,502)	0	2,000,000	0	0	0	50,000	06/01/2017	1FE
56052A VQ 6	MAINE GENERAL OBLIGATI 5.000		06/01/2017	MATURED		3,000,000	3,000,000	3,179,820	3,051,584	0	(51,584)	0	(51,584)	0	3,000,000	0	0	0	75,000	06/01/2017	1FE
882721 NS 8	TEXAS TRANSN COMMN MOB 5.000		04/01/2017	REDEEMED		9,950,000	9,950,000	10,609,588	9,968,900	0	(18,900)	0	(18,900)	0	9,950,000	0	0	0	248,750	04/01/2024	1FE
882721 NT 6	TEXAS TRANSN COMMN MOB 5.000		04/01/2017	REDEEMED		10,000,000	10,000,000	10,560,100	10,108,677	0	(108,677)	0	(108,677)	0	10,000,000	0	0	0	250,000	04/01/2025	1FE
939741 TB 0	WASHINGTON GENERAL OBL 5.500		05/01/2017	REDEEMED		5,055,000	5,055,000	5,297,846	5,056,686	0	(1,686)	0	(1,686)	0	5,055,000	0	0	0	139,013	05/01/2018	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					45,520,000	45,520,000	47,884,142	45,733,682	0	(213,682)	0	(213,682)	0	45,520,000	0	0	0	1,156,738	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
074347 WN 1	BEAUFORT CO GENERAL OB 4.000		06/06/2017	WELLS FARGO SECURITIES		686,664	635,000	748,049	681,151	0	(6,258)	0	(6,258)	0	674,893	0	11,771	11,771	19,614	03/01/2020	1FE
139884 AR 1	CAPITAL CITY ECON DEV 5.000		06/15/2017	REDEEMED		425,000	425,000	425,000	424,966	0	34	0	34	0	425,000	0	0	0	10,625	06/15/2025	1FE
379700 KQ 9	GLOUCESTER CO UTILS SE 5.000		05/09/2017	REDEEMED		1,340,000	1,340,000	1,448,245	1,340,000	0	0	0	0	0	1,340,000	0	0	0	57,322	01/01/2018	1FE
379700 KR 7	GLOUCESTER CO UTILS SE 5.000		05/09/2017	REDEEMED		1,410,000	1,410,000	1,515,651	1,410,000	0	0	0	0	0	1,410,000	0	0	0	60,317	01/01/2019	1FE
379700 KS 5	GLOUCESTER CO UTILS SE 5.000		05/09/2017	REDEEMED		1,480,000	1,480,000	1,585,968	1,480,000	0	0	0	0	0	1,480,000	0	0	0	63,311	01/01/2020	1FE
379700 KT 3	GLOUCESTER CO UTILS SE 5.000		05/09/2017	REDEEMED		3,495,000	3,495,000	3,710,607	3,495,388	0	(388)	0	(388)	0	3,495,000	0	0	0	149,508	01/01/2024	1FE
387460 JV 1	GRANITE SCHOOL DISTRIC 5.000		06/01/2017	MATURED		2,000,000	2,000,000	2,125,640	2,036,011	0	(36,011)	0	(36,011)	0	2,000,000	0	0	0	50,000	06/01/2017	1FE
542411 DK 6	LONG BEACH CCD GO S200 5.000		05/01/2017	REDEEMED		5,065,000	5,065,000	5,375,231	5,077,569	0	(12,569)	0	(12,569)	0	5,065,000	0	0	0	126,625	05/01/2026	1FE
542411 DL 4	LONG BEACH CCD GO S200 5.000		05/01/2017	REDEEMED		5,530,000	5,530,000	5,855,385	5,543,172	0	(13,172)	0	(13,172)	0	5,530,000	0	0	0	138,250	05/01/2027	1FE
587845 FX 1	MERCER CO GO IMPT AUTH 5.000		04/01/2017	MATURED		2,580,000	2,580,000	2,967,722	2,593,932	0	(13,932)	0	(13,932)	0	2,580,000	0	0	0	64,500	04/01/2017	1FE
59163P GD 9	METRO COUNCIL GENERAL 4.500		06/01/2017	REDEEMED		6,825,000	6,825,000	7,202,286	6,933,136	0	(108,136)	0	(108,136)	0	6,825,000	0	0	0	153,563	06/01/2023	1FE
59163P GE 7	METRO COUNCIL GENERAL 4.500		06/01/2017	REDEEMED		7,130,000	7,130,000	7,275,452	7,136,833	0	(6,833)	0	(6,833)	0	7,130,000	0	0	0	160,425	06/01/2024	1FE
59163P GF 4	METRO COUNCIL GENERAL 4.500		06/01/2017	REDEEMED		7,455,000	7,455,000	7,594,707	7,461,531	0	(6,531)	0	(6,531)	0	7,455,000	0	0	0	167,738	06/01/2025	1FE
59163P GG 2	METRO COUNCIL GENERAL 4.500		06/01/2017	REDEEMED		7,790,000	7,790,000	7,929,597	7,796,504	0	(6,504)	0	(6,504)	0	7,790,000	0	0	0	175,275	06/01/2026	1FE
613340 S7 4	MONTGOMERY CO GENERAL .710		06/01/2017	REDEEMED		1,345,000	1,345,000	1,345,000	1,345,000	0	0	0	0	0	1,345,000	0	0	0	2,340	06/01/2026	1FE
613340 H3 5	MONTGOMERY CO GENERAL 5.000		05/01/2017	REDEEMED		12,500,000	12,500,000	13,263,125	12,685,440	0	(185,440)	0	(185,440)	0	12,500,000	0	0	0	312,500	05/01/2026	1FE

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		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)	
64966J B4 7	NEW YORK CITY GO S2012 .890	04/03/2017	CITIGROUP GLOBAL MARKETS	50,000,000	50,000,000	50,000,000	50,000,000	50,000,000	0	0	0	0	0	50,000,000	0	0	0	0	40,643	04/01/2042	1FE	
939307 EQ 3	WASHINGTON CO SD#1J S2 5.000	06/15/2017	REDEEMED	13,780,000	13,780,000	14,856,080	13,836,761	13,780,000	0	(56,761)	0	(56,761)	0	13,780,000	0	0	0	0	344,500	06/15/2022	1FE	
939307 ER 1	WASHINGTON CO SD#1J S2 5.000	06/15/2017	REDEEMED	5,000,000	5,000,000	5,390,450	5,020,595	5,000,000	0	(20,595)	0	(20,595)	0	5,000,000	0	0	0	0	125,000	06/15/2023	1FE	
939307 ES 9	WASHINGTON CO SD#1J S2 5.000	06/15/2017	REDEEMED	10,690,000	10,690,000	11,505,968	10,733,071	10,690,000	0	(43,071)	0	(43,071)	0	10,690,000	0	0	0	0	267,250	06/15/2024	1FE	
939307 FB 5	WASHINGTON CO SD#1J S2 5.000	06/15/2017	REDEEMED	5,000,000	5,000,000	5,372,900	5,019,695	5,000,000	0	(19,695)	0	(19,695)	0	5,000,000	0	0	0	0	125,000	06/15/2025	1FE	
937440 CD 5	WASHINGTON CO SD#88J G 4.500	06/15/2017	REDEEMED	1,000,000	1,000,000	1,012,420	1,000,855	1,000,000	0	(855)	0	(855)	0	1,000,000	0	0	0	0	22,500	06/15/2030	1FE	
967244 JZ 8	WICHITA GENERAL OBLIGA 3.500	04/01/2017	MATURED	2,015,000	2,015,000	2,082,220	2,028,049	2,015,000	0	(13,049)	0	(13,049)	0	2,015,000	0	0	0	0	35,263	04/01/2017	1FE	
969871 E8 1	WILLIAMSON CO GENERAL 5.000	04/01/2017	REDEEMED	1,963,500	1,925,000	2,132,169	1,968,237	1,963,500	0	(4,737)	0	(4,737)	0	1,963,500	0	0	0	0	48,125	04/01/2021	1FE	
2499999 Total - Bonds - U.S. Political Subdivisions of States						156,505,164	156,415,000	162,719,872	157,047,896	0	(554,503)	0	(554,503)	0	156,493,393	0	11,771	11,771	2,720,193	XXX	XXX	
Bonds - U.S. Special Revenue and Special Assessment																						
139883 AA 0	CAPITAL CITY ECONOMIC 5.000	06/29/2017	REDEEMED	147,357	147,357	147,357	147,357	147,357	0	(0)	0	(0)	0	147,357	0	0	0	0	2,472	12/01/2027	1	
291147 CE 4	EMERY CO POLL CONTROL .850	04/03/2017	WELLS FARGO SECURITIES	26,985,000	26,985,000	26,985,000	26,985,000	26,985,000	0	0	0	0	0	26,985,000	0	0	0	0	21,307	11/01/2024	1FE	
303891 ZK 4	FAIRFAX CO WATER AUTH 5.000	04/01/2017	REDEEMED	1,215,000	1,215,000	1,282,882	1,216,960	1,215,000	0	(1,960)	0	(1,960)	0	1,215,000	0	0	0	0	30,375	04/01/2019	1	
303891 ZM 0	FAIRFAX CO WATER AUTH 5.000	04/01/2017	REDEEMED	1,495,000	1,495,000	1,623,256	1,498,666	1,495,000	0	(3,666)	0	(3,666)	0	1,495,000	0	0	0	0	37,375	04/01/2021	1	
303891 ZV 0	FAIRFAX CO WATER AUTH 5.000	04/01/2017	REDEEMED	7,510,000	7,510,000	7,929,584	7,522,117	7,510,000	0	(12,117)	0	(12,117)	0	7,510,000	0	0	0	0	187,750	04/01/2019	1FE	
303891 ZX 6	FAIRFAX CO WATER AUTH 5.000	04/01/2017	REDEEMED	9,220,000	9,220,000	10,010,984	9,242,607	9,220,000	0	(22,607)	0	(22,607)	0	9,220,000	0	0	0	0	230,500	04/01/2021	1FE	
442378 CV 5	HOUSTON HIGHER ED RICE 5.000	05/15/2017	REDEEMED	4,295,000	4,295,000	4,555,234	4,363,722	4,295,000	0	(68,722)	0	(68,722)	0	4,295,000	0	0	0	0	107,375	05/15/2026	1FE	
442378 CW 3	HOUSTON HIGHER ED RICE 5.000	05/15/2017	REDEEMED	4,510,000	4,510,000	4,783,261	4,582,162	4,510,000	0	(72,162)	0	(72,162)	0	4,510,000	0	0	0	0	112,750	05/15/2027	1FE	
644614 FP 9	NEW HAMPSHIRE H&E (DAR .740)	06/01/2017	REDEEMED	4,990,000	4,990,000	4,990,000	4,989,553	4,990,000	0	.447	0	.447	0	4,990,000	0	0	0	0	14,781	06/01/2023	1FE	
64986A 5T 4	NEW YORK ENV FAC CLEAN 5.000	05/15/2017	REDEEMED	1,470,000	1,470,000	1,586,821	1,470,000	1,470,000	0	0	0	0	0	1,470,000	0	0	0	0	30,625	06/15/2018	1FE	
68607V QQ 1	OREGON DEPT ADMIN LOTT 5.000	04/01/2017	REDEEMED	8,785,000	8,785,000	9,150,192	8,795,298	8,785,000	0	(10,298)	0	(10,298)	0	8,785,000	0	0	0	0	219,625	04/01/2021	1FE	
68607V QR 9	OREGON DEPT ADMIN LOTT 5.000	04/01/2017	REDEEMED	7,700,000	7,700,000	8,131,277	7,783,682	7,700,000	0	(83,682)	0	(83,682)	0	7,700,000	0	0	0	0	192,500	04/01/2022	1FE	
727818 FD 3	PLATTE RIVER PWR AUTH 4.500	06/01/2017	MATURED	5,000,000	5,000,000	5,271,150	5,077,739	5,000,000	0	(77,739)	0	(77,739)	0	5,000,000	0	0	0	0	112,500	06/01/2017	1FE	
79642B 2M 4	SAN ANTONIO WATER REV 5.000	05/15/2017	REDEEMED	2,750,000	2,750,000	2,938,320	2,758,098	2,750,000	0	(8,098)	0	(8,098)	0	2,750,000	0	0	0	0	68,750	05/15/2022	1FE	
79642B 2N 2	SAN ANTONIO WATER REV 5.000	05/15/2017	REDEEMED	3,600,000	3,600,000	3,840,372	3,610,334	3,600,000	0	(10,334)	0	(10,334)	0	3,600,000	0	0	0	0	90,000	05/15/2023	1FE	
79642B 2P 7	SAN ANTONIO WATER REV 5.000	05/15/2017	REDEEMED	3,785,000	3,785,000	4,031,214	3,795,585	3,785,000	0	(10,585)	0	(10,585)	0	3,785,000	0	0	0	0	94,625	05/15/2024	1FE	
79642B 2Q 5	SAN ANTONIO WATER REV 5.000	05/15/2017	REDEEMED	3,980,000	3,980,000	4,232,093	3,990,836	3,980,000	0	(10,836)	0	(10,836)	0	3,980,000	0	0	0	0	99,500	05/15/2025	1FE	
79642B 2Y 8	SAN ANTONIO WATER REV 5.000	05/15/2017	REDEEMED	1,360,000	1,360,000	1,453,133	1,364,005	1,360,000	0	(4,005)	0	(4,005)	0	1,360,000	0	0	0	0	34,000	05/15/2022	1FE	
79642B 2Z 5	SAN ANTONIO WATER REV 5.000	05/15/2017	REDEEMED	1,775,000	1,775,000	1,893,517	1,780,095	1,775,000	0	(5,095)	0	(5,095)	0	1,775,000	0	0	0	0	44,375	05/15/2023	1FE	
79642B 3A 5	SAN ANTONIO WATER REV 5.000	05/15/2017	REDEEMED	1,865,000	1,865,000	1,986,318	1,870,216	1,865,000	0	(5,216)	0	(5,216)	0	1,865,000	0	0	0	0	46,625	05/15/2024	1FE	
79642B 3B 7	SAN ANTONIO WATER REV 5.000	05/15/2017	REDEEMED	1,960,000	1,960,000	2,084,146	1,965,336	1,960,000	0	(5,336)	0	(5,336)	0	1,960,000	0	0	0	0	49,000	05/15/2025	1FE	
80168F JV 9	SANTA CLARA WATER DIST 5.000	04/06/2017	REDEEMED	7,990,000	7,990,000	8,531,003	7,994,999	7,990,000	0	(4,999)	0	(4,999)	0	7,990,000	0	0	0	0	271,882	02/01/2024	1FE	
80168F JW 7	SANTA CLARA WATER DIST 5.000	04/06/2017	REDEEMED	8,810,000	8,810,000	9,377,012	8,815,213	8,810,000	0	(5,213)	0	(5,213)	0	8,810,000	0	0	0	0	299,785	02/01/2026	1FE	
80168F JX 5	SANTA CLARA WATER DIST 5.000	04/06/2017	REDEEMED	1,200,000	1,200,000	1,273,236	1,200,669	1,200,000	0	(669)	0	(669)	0	1,200,000	0	0	0	0	40,833	02/01/2027	1FE	
88283L ER 3	TEXAS TRANSN COMMN FIR 5.000	04/01/2017	REDEEMED	15,000,000	15,000,000	15,644,250	15,023,826	15,000,000	0	(23,826)	0	(23,826)	0	15,000,000	0	0	0	0	375,000	04/01/2026	1FE	
3128JM N7 8	FH (3/1 ARM) #1B2313 2.985	06/15/2017	PAID ON PRINCIPAL	5,599	5,599	5,599	5,578	5,599	0	.21	0	.21	0	5,599	0	0	0	0	.68	08/15/2035	1	
3128JM QF 7	FH (3/1 ARM) #1B2353 3.082	06/15/2017	PAID ON PRINCIPAL	23,320	23,320	23,173	23,234	23,320	0	.86	0	.86	0	23,320	0	0	0	0	.293	09/15/2035	1	
3128JM SB 4	FH (3/1 ARM) #1B2413 3.066	06/15/2017	PAID ON PRINCIPAL	29,190	29,190	29,121	29,080	29,190	0	.110	0	.110	0	29,190	0	0	0	0	.374	10/01/2035	1	
3128MJ ZF 0	FHLMC GOLD PASS THROG 3.000	06/15/2017	PAID ON PRINCIPAL	65,796	65,796	65,431	65,431	65,796	0	.365	0	.365	0	65,796	0	0	0	0	.838	12/01/2046	1	
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500	06/15/2017	PAID ON PRINCIPAL	.784	.784	.768	.771	.784	0	.13	0	.13	0	.784	0	0	0	0	.18	06/15/2033	1	
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500	06/15/2017	PAID ON PRINCIPAL	3,466	3,466	3,393	3,392	3,466	0	.74	0	.74	0	3,466	0	0	0	0	.95	07/15/2033	1	

QE05 2

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31296J	4V	5	FHLMC GOLD PASSTHRU	5.500	06/15/2017	PAID ON PRINCIPAL	1,194	1,194	1,169	1,180	.0	.14	.0	.14	.0	1,194	.0	.0	.0	.27	07/15/2033	1
31296K	BK	8	FHLMC GOLD PASSTHRU	5.500	06/15/2017	PAID ON PRINCIPAL	.581	.581	.569	.571	.0	.10	.0	.10	.0	.581	.0	.0	.0	.13	07/15/2033	1
31296K	NR	0	FHLMC GOLD PASSTHRU	5.500	06/15/2017	PAID ON PRINCIPAL	8,183	8,183	8,011	8,029	.0	.154	.0	.154	.0	8,183	.0	.0	.0	.159	07/15/2033	1
31296K	QD	8	FHLMC GOLD PASSTHRU	5.500	06/15/2017	PAID ON PRINCIPAL	3,089	3,089	3,024	3,035	.0	.54	.0	.54	.0	3,089	.0	.0	.0	.71	07/15/2033	1
31296K	TN	3	FHLMC GOLD PASSTHRU	5.500	06/15/2017	PAID ON PRINCIPAL	36,207	36,207	35,447	35,529	.0	.677	.0	.677	.0	36,207	.0	.0	.0	.867	07/15/2033	1
31296K	4R	1	FHLMC GOLD PASSTHRU	5.000	06/15/2017	PAID ON PRINCIPAL	36,052	36,052	35,827	35,881	.0	.171	.0	.171	.0	36,052	.0	.0	.0	.805	08/15/2033	1
31296L	KZ	3	FHLMC GOLD PASSTHRU	5.500	06/15/2017	PAID ON PRINCIPAL	.672	.672	.658	.663	.0	.9	.0	.9	.0	.672	.0	.0	.0	.15	08/15/2033	1
31296L	QV	6	FHLMC GOLD PASSTHRU	5.500	06/15/2017	PAID ON PRINCIPAL	89,467	89,467	87,590	87,443	.0	2,024	.0	2,024	.0	89,467	.0	.0	.0	2,453	08/15/2033	1
31296L	WL	1	FHLMC GOLD PASSTHRU	5.500	06/15/2017	PAID ON PRINCIPAL	.119	.119	.116	.116	.0	.2	.0	.2	.0	.119	.0	.0	.0	.3	08/15/2033	1
31296L	ZL	8	FHLMC GOLD PASSTHRU	5.500	06/15/2017	PAID ON PRINCIPAL	.346	.346	.339	.341	.0	.5	.0	.5	.0	.346	.0	.0	.0	.8	08/15/2033	1
31296M	6K	0	FHLMC GOLD PASSTHRU	5.000	06/15/2017	PAID ON PRINCIPAL	57,338	57,338	56,980	57,042	.0	.296	.0	.296	.0	57,338	.0	.0	.0	1,041	09/15/2033	1
31296N	EJ	2	FHLMC GOLD PASSTHRU	5.000	06/15/2017	PAID ON PRINCIPAL	5,544	5,544	5,509	5,517	.0	.27	.0	.27	.0	5,544	.0	.0	.0	.115	09/15/2033	1
312966	KL	7	FHLMC GOLD PASSTHRU	4.000	06/15/2017	PAID ON PRINCIPAL	1,486	1,486	1,430	1,464	.0	.22	.0	.22	.0	1,486	.0	.0	.0	.25	05/15/2019	1
312966	SM	7	FHLMC GOLD PASSTHRU	4.000	06/15/2017	PAID ON PRINCIPAL	5,643	5,643	5,344	5,567	.0	.76	.0	.76	.0	5,643	.0	.0	.0	.94	05/15/2019	1
312966	TP	9	FHLMC GOLD PASSTHRU	4.000	06/15/2017	PAID ON PRINCIPAL	66,999	66,999	63,451	66,164	.0	.835	.0	.835	.0	66,999	.0	.0	.0	1,114	05/15/2019	1
312966	TQ	7	FHLMC GOLD PASSTHRU	4.000	06/15/2017	PAID ON PRINCIPAL	60,134	60,134	56,949	59,353	.0	.780	.0	.780	.0	60,134	.0	.0	.0	1,025	05/15/2019	1
312967	HM	7	FHLMC GOLD PASSTHRU	4.000	06/15/2017	PAID ON PRINCIPAL	7,211	7,211	6,829	7,123	.0	.88	.0	.88	.0	7,211	.0	.0	.0	.119	05/15/2019	1
312967	KD	3	FHLMC GOLD PASSTHRU	4.000	06/15/2017	PAID ON PRINCIPAL	34,010	34,010	32,209	33,618	.0	.393	.0	.393	.0	34,010	.0	.0	.0	.576	05/15/2019	1
312967	PC	0	FHLMC GOLD PASSTHRU	4.000	06/15/2017	PAID ON PRINCIPAL	22,407	22,407	21,220	22,129	.0	.278	.0	.278	.0	22,407	.0	.0	.0	.381	05/15/2019	1
31292G	6T	8	FHLMC GOLD PASSTHRU	7.500	06/15/2017	PAID ON PRINCIPAL	.721	.721	.759	.814	.0	(.93)	.0	(.93)	.0	.721	.0	.0	.0	.21	11/15/2029	1
31292H	G5	7	FHLMC GOLD PASSTHRU	7.000	06/15/2017	PAID ON PRINCIPAL	.850	.850	.992	.961	.0	(.111)	.0	(.111)	.0	.850	.0	.0	.0	.21	01/15/2031	1
31292H	XK	5	FHLMC GOLD PASSTHRU	5.500	06/15/2017	PAID ON PRINCIPAL	11,995	11,995	11,744	11,783	.0	.213	.0	.213	.0	11,995	.0	.0	.0	.267	07/15/2033	1
31293E	N4	8	FHLMC GOLD PASSTHRU	6.000	06/15/2017	PAID ON PRINCIPAL	.766	.766	.722	.722	.0	.44	.0	.44	.0	.766	.0	.0	.0	.19	12/15/2028	1
31298W	JP	1	FHLMC GOLD PASSTHRU	7.000	06/15/2017	PAID ON PRINCIPAL	.112	.112	.118	.132	.0	(.20)	.0	(.20)	.0	.112	.0	.0	.0	.3	10/15/2031	1
31287M	UB	4	FHLMC GOLD PASSTHRU	5.500	06/15/2017	PAID ON PRINCIPAL	.141	.141	.136	.136	.0	.5	.0	.5	.0	.141	.0	.0	.0	.3	01/15/2032	1
31287P	E9	0	FHLMC GOLD PASSTHRU	7.000	06/15/2017	PAID ON PRINCIPAL	.105	.105	.110	.119	.0	(.14)	.0	(.14)	.0	.105	.0	.0	.0	.3	02/15/2032	1
31287Q	FF	3	FHLMC GOLD PASSTHRU	7.000	06/15/2017	PAID ON PRINCIPAL	.111	.111	.117	.126	.0	(.14)	.0	(.14)	.0	.111	.0	.0	.0	.3	03/15/2032	1
31287T	DJ	1	FHLMC GOLD PASSTHRU	7.000	06/15/2017	PAID ON PRINCIPAL	1,029	1,029	1,085	1,149	.0	(.120)	.0	(.120)	.0	1,029	.0	.0	.0	.30	05/15/2032	1
31287T	SE	6	FHLMC GOLD PASSTHRU	7.000	06/15/2017	PAID ON PRINCIPAL	17,170	17,170	18,071	18,689	.0	(1,519)	.0	(1,519)	.0	17,170	.0	.0	.0	.599	06/15/2032	1
31287V	GQ	7	FHLMC GOLD PASSTHRU	7.000	06/15/2017	PAID ON PRINCIPAL	.696	.696	.734	.807	.0	(.111)	.0	(.111)	.0	.696	.0	.0	.0	.20	07/15/2032	1
31288D	AJ	8	FHLMC GOLD PASSTHRU	5.500	06/15/2017	PAID ON PRINCIPAL	.407	.407	.398	.399	.0	.8	.0	.8	.0	.407	.0	.0	.0	.9	12/15/2032	1
31288J	WV	4	FHLMC GOLD PASSTHRU	5.500	06/15/2017	PAID ON PRINCIPAL	.315	.315	.316	.316	.0	(.1)	.0	(.1)	.0	.315	.0	.0	.0	.7	04/15/2033	1
31288J	YL	4	FHLMC GOLD PASSTHRU	5.500	06/15/2017	PAID ON PRINCIPAL	.204	.204	.204	.204	.0	(.0)	.0	(.0)	.0	.204	.0	.0	.0	.5	02/15/2033	1
31335H	Z7	1	FHLMC GOLD PASSTHRU	5.500	06/15/2017	PAID ON PRINCIPAL	23,963	23,963	24,472	24,218	.0	(.255)	.0	(.255)	.0	23,963	.0	.0	.0	.553	12/15/2023	1
31294M	GB	1	FHLMC GOLD PASSTHRU	3.500	06/15/2017	PAID ON PRINCIPAL	193,116	193,116	193,453	193,480	.0	(.365)	.0	(.365)	.0	193,116	.0	.0	.0	2,949	05/15/2026	1
3128GU	6N	7	FHLMC GOLD PASSTHRU	5.000	06/15/2017	PAID ON PRINCIPAL	1,191	1,191	1,197	1,190	.0	.1	.0	.1	.0	1,191	.0	.0	.0	.28	08/15/2017	1
31283H	LC	7	FHLMC GOLD PASSTHRU	7.000	06/15/2017	PAID ON PRINCIPAL	3,603	3,603	3,792	3,973	.0	(.370)	.0	(.370)	.0	3,603	.0	.0	.0	.87	10/15/2029	1
31283H	N4	3	FHLMC GOLD PASSTHRU	7.000	06/15/2017	PAID ON PRINCIPAL	1,839	1,839	1,949	2,089	.0	(.249)	.0	(.249)	.0	1,839	.0	.0	.0	.53	09/15/2031	1
31283H	WY	7	FHLMC GOLD PASSTHRU	5.500	06/15/2017	PAID ON PRINCIPAL	9,967	9,967	9,792	9,812	.0	.155	.0	.155	.0	9,967	.0	.0	.0	.229	06/15/2033	1
3128LX	DE	7	FHLMC GOLD PASSTHRU	4.000	06/15/2017	PAID ON PRINCIPAL	125,885	125,885	111,801	115,097	.0	10,788	.0	10,788	.0	125,885	.0	.0	.0	2,116	05/15/2034	1
3128MJ	FH	8	FHLMC GOLD PASSTHRU	5.500	06/15/2017	PAID ON PRINCIPAL	44,323	44,323	43,668	43,672	.0	.651	.0	.651	.0	44,323	.0	.0	.0	.908	12/15/2036	1
3128MJ	S6	8	FHLMC GOLD PASSTHRU	3.000	06/15/2017	PAID ON PRINCIPAL	190,902	190,902	183,005	183,920	.0	6,983	.0	6,983	.0	190,902	.0	.0	.0	2,429	08/15/2043	1

QE05.3

SCHEDULE D - PART 4

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

QE05.4

1	2		3	4	5	6	7	8	9	10	11-15					16	17	18	19	20	21	22
											Change in 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.
CUSIP Identification	Description		For	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value					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)	
31335A	2P	2	FHLMC GOLD PASSTHRU	3.000	06/15/2017	PAID ON PRINCIPAL	25,721	25,721	25,488	25,489	0	232	0	232	25,721	0	0	0	319	10/01/2046	1	
3128PT	3L	7	FHLMC GOLD PASSTHRU	3.500	06/15/2017	PAID ON PRINCIPAL	125,488	125,488	124,861	124,995	0	493	0	493	125,488	0	0	0	1,978	02/15/2026	1	
3132KE	EH	4	FHLMC GOLD PASSTHRU	2.500	06/15/2017	PAID ON PRINCIPAL	356,594	356,594	358,878	358,307	0	(1,713)	0	(1,713)	356,594	0	0	0	3,424	06/15/2028	1	
3133TQ	ZU	4	FHR 2274 KC CMO	6.500	06/15/2017	PAID ON PRINCIPAL	29,752	29,752	29,688	29,677	0	75	0	75	29,752	0	0	0	826	01/15/2031	1	
31339N	AG	1	FHR 2400 MK CMO	6.500	06/15/2017	PAID ON PRINCIPAL	144,604	144,604	142,615	143,391	0	1,212	0	1,212	144,604	0	0	0	3,364	01/15/2032	1	
31339N	F2	7	FHR 2413 MH CMO	6.500	06/15/2017	PAID ON PRINCIPAL	199,506	199,506	196,763	197,719	0	1,787	0	1,787	199,506	0	0	0	5,682	02/15/2032	1	
31339D	GP	7	FHR 2422 CH CMO	6.500	06/15/2017	PAID ON PRINCIPAL	11,423	11,423	11,188	11,329	0	94	0	94	11,423	0	0	0	307	02/15/2032	1	
31393F	LT	1	FHR 2527 BM CMO	5.500	06/15/2017	PAID ON PRINCIPAL	19,817	19,817	20,485	19,778	0	38	0	38	19,817	0	0	0	469	11/15/2017	1	
31394R	YV	5	FHR 2769 CY CMO	5.000	06/15/2017	PAID ON PRINCIPAL	259,212	259,212	258,077	258,540	0	671	0	671	259,212	0	0	0	5,398	03/15/2024	1	
3132HT	K8	8	FHS 300 300 CMO	3.000	06/15/2017	PAID ON PRINCIPAL	286,177	286,177	284,344	284,344	0	1,833	0	1,833	286,177	0	0	0	1,530	01/15/2043	1	
31406G	5S	4	FN (10/1 ARM #810057	3.190	06/25/2017	PAID ON PRINCIPAL	318,271	318,271	321,206	317,754	0	518	0	518	318,271	0	0	0	4,054	03/01/2035	1	
31406L	MX	3	FN (10/1 ARM #813174	3.394	06/25/2017	PAID ON PRINCIPAL	169,729	169,729	171,214	169,409	0	320	0	320	169,729	0	0	0	2,496	02/01/2035	1	
31406M	BP	0	FN (10/1 ARM #813746	3.662	06/25/2017	PAID ON PRINCIPAL	2,235	2,235	2,196	2,222	0	13	0	13	2,235	0	0	0	32	03/01/2035	1	
31407B	VG	1	FN (10/1 ARM #826015	3.240	06/25/2017	PAID ON PRINCIPAL	277,807	277,807	277,967	276,980	0	827	0	827	277,807	0	0	0	2,754	07/01/2035	1	
31407B	2G	3	FN (10/1 ARM #826175	3.095	06/25/2017	PAID ON PRINCIPAL	82,012	82,012	82,269	81,848	0	165	0	165	82,012	0	0	0	1,208	07/01/2035	1	
31407C	HK	6	FN (10/1 ARM #826534	3.052	06/25/2017	PAID ON PRINCIPAL	18,850	18,850	18,879	18,809	0	42	0	42	18,850	0	0	0	229	07/25/2035	1	
31407E	MK	6	FN (10/1 ARM #828462	3.090	06/25/2017	PAID ON PRINCIPAL	3,264	3,264	3,235	3,248	0	17	0	17	3,264	0	0	0	42	07/01/2035	1	
31407J	XF	4	FN (10/1 ARM #832378	2.903	06/25/2017	PAID ON PRINCIPAL	256,984	256,984	252,936	255,175	0	1,809	0	1,809	256,984	0	0	0	3,088	08/01/2035	1	
31402R	NZ	8	FN (3/1 ARM) #735808	2.981	06/25/2017	PAID ON PRINCIPAL	16,432	16,432	16,358	16,363	0	69	0	69	16,432	0	0	0	38	08/01/2035	1	
31406M	6S	0	FN (3/1 ARM) #814581	3.343	06/25/2017	PAID ON PRINCIPAL	6,152	6,152	6,122	6,124	0	28	0	28	6,152	0	0	0	76	04/01/2035	1	
31406W	LD	4	FN (3/1 ARM) #822124	3.390	06/25/2017	PAID ON PRINCIPAL	8,081	8,081	8,044	8,043	0	38	0	38	8,081	0	0	0	96	06/01/2035	1	
31407C	D8	7	FN (3/1 ARM) #826427	3.052	06/25/2017	PAID ON PRINCIPAL	227,009	227,009	225,431	225,264	0	1,745	0	1,745	227,009	0	0	0	3,008	07/25/2035	1	
31407F	ML	1	FN (3/1 ARM) #829363	2.899	06/25/2017	PAID ON PRINCIPAL	237,324	237,324	236,268	236,858	0	467	0	467	237,324	0	0	0	3,453	10/01/2035	1	
31403K	3F	8	FN (5/1 ARM) #751498	2.838	06/25/2017	PAID ON PRINCIPAL	3,261	3,261	3,239	3,254	0	8	0	8	3,261	0	0	0	39	11/01/2033	1	
31403V	G4	5	FN (5/1 ARM) #759019	3.192	06/25/2017	PAID ON PRINCIPAL	2,847	2,847	2,822	2,837	0	10	0	10	2,847	0	0	0	38	01/01/2034	1	
31405R	UD	6	FN (7/1 ARM) #797180	2.883	06/25/2017	PAID ON PRINCIPAL	6,714	6,714	6,708	6,680	0	33	0	33	6,714	0	0	0	81	12/01/2034	1	
31392B	6U	5	FNGT 2002-T4 A2 CMO	7.000	06/25/2017	PAID ON PRINCIPAL	8,702	8,702	9,000	8,670	0	33	0	33	8,702	0	0	0	223	12/25/2041	1	
3138AE	LY	7	FNMA PASS TH #A11242	3.500	06/25/2017	PAID ON PRINCIPAL	86,189	86,189	85,940	85,950	0	239	0	239	86,189	0	0	0	1,197	04/25/2026	1	
3138Y9	M4	7	FNMA PASS TH #AX7578	3.000	06/25/2017	PAID ON PRINCIPAL	30,056	30,056	30,074	30,074	0	(19)	0	(19)	30,056	0	0	0	75	01/01/2045	1	
31371H	FM	5	FNMA PASS TH #252272	6.000	06/25/2017	PAID ON PRINCIPAL	21,163	21,163	20,968	20,953	0	210	0	210	21,163	0	0	0	529	01/25/2029	1	
31371H	KR	8	FNMA PASS TH #252404	6.000	06/25/2017	PAID ON PRINCIPAL	474	474	467	467	0	7	0	7	474	0	0	0	13	03/25/2029	1	
31371K	NY	3	FNMA PASS TH #254307	6.000	05/25/2017	VARIOUS	422	422	440	422	0	0	0	0	422	0	0	0	9	05/25/2017	1	
31371K	3A	7	FNMA PASS TH #254693	5.500	06/25/2017	PAID ON PRINCIPAL	16,560	16,560	16,529	16,526	0	34	0	34	16,560	0	0	0	382	04/25/2033	1	
31371L	DM	8	FNMA PASS TH #254908	5.000	06/25/2017	PAID ON PRINCIPAL	132,393	132,393	133,075	132,517	0	(125)	0	(125)	132,393	0	0	0	2,744	09/25/2023	1	
31371L	DQ	9	FNMA PASS TH #254911	5.000	06/25/2017	PAID ON PRINCIPAL	22,603	22,603	22,564	22,546	0	57	0	57	22,603	0	0	0	474	10/25/2023	1	
31371L	EZ	8	FNMA PASS TH #254952	4.500	06/25/2017	PAID ON PRINCIPAL	18,581	18,581	18,621	18,542	0	39	0	39	18,581	0	0	0	348	11/25/2018	1	
31371L	E3	9	FNMA PASS TH #254954	4.500	06/25/2017	PAID ON PRINCIPAL	81,579	81,579	79,145	80,343	0	1,237	0	1,237	81,579	0	0	0	1,540	10/25/2023	1	
31371L	FY	0	FNMA PASS TH #254983	5.500	06/25/2017	PAID ON PRINCIPAL	857	857	855	855	0	2	0	2	857	0	0	0	20	12/25/2033	1	
31376K	B2	1	FNMA PASS TH #357457	5.500	06/25/2017	PAID ON PRINCIPAL	640,678	640,678	639,478	639,259	0	1,419	0	1,419	640,678	0	0	0	13,490	11/25/2033	1	
31378R	S5	9	FNMA PASS TH #406540	6.500	06/25/2017	PAID ON PRINCIPAL	262	262	263	263	0	(1)	0	(1)	262	0	0	0	7	12/25/2027	1	
31385J	M8	8	FNMA PASS TH #545883	5.500	06/25/2017	PAID ON PRINCIPAL	120	120	123	120	0	0	0	0	120	0	0	0	3	09/25/2017	1	

SCHEDULE D - PART 4

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

QE055

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	11-15 Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
										11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
31385J	NQ 7	FNMA PASS TH #545899	5.500	06/25/2017	PAID ON PRINCIPAL	380	380	389	379	0	0	0	0	0	380	0	0	0	8	09/25/2017	1
31385W	2N 8	FNMA PASS TH #555281	6.000	06/25/2017	PAID ON PRINCIPAL	6,250	6,250	6,416	6,485	0	(235)	0	(235)	0	6,250	0	0	0	163	03/25/2033	1
31385X	F9 3	FNMA PASS TH #555592	5.500	06/25/2017	PAID ON PRINCIPAL	11,086	11,086	11,065	11,064	0	22	0	22	0	11,086	0	0	0	252	07/25/2033	1
31387R	DC 9	FNMA PASS TH #591499	6.500	06/25/2017	PAID ON PRINCIPAL	9,479	9,479	9,376	9,368	0	111	0	111	0	9,479	0	0	0	270	09/25/2031	1
31390J	SN 2	FNMA PASS TH #647725	6.000	05/25/2017	VARIOUS	629	629	656	629	0	0	0	0	0	629	0	0	0	13	05/25/2017	1
31400E	Q3 7	FNMA PASS TH #685474	4.500	06/25/2017	PAID ON PRINCIPAL	14,853	14,853	14,791	14,807	0	47	0	47	0	14,853	0	0	0	278	04/25/2018	1
31400S	ER 6	FNMA PASS TH #695944	5.000	06/25/2017	PAID ON PRINCIPAL	73,270	73,270	75,274	73,382	0	(111)	0	(111)	0	73,270	0	0	0	1,521	05/25/2018	1
31400V	2K 7	FNMA PASS TH #699278	4.500	06/25/2017	PAID ON PRINCIPAL	9,149	9,149	9,095	9,118	0	31	0	31	0	9,149	0	0	0	171	04/25/2018	1
31401W	AP 4	FNMA PASS TH #720114	5.500	06/25/2017	PAID ON PRINCIPAL	3,191	3,191	3,186	3,185	0	7	0	7	0	3,191	0	0	0	73	07/25/2033	1
31401X	UH 8	FNMA PASS TH #721584	5.500	06/25/2017	PAID ON PRINCIPAL	4,859	4,859	4,850	4,852	0	7	0	7	0	4,859	0	0	0	111	07/25/2033	1
31401Y	FH 3	FNMA PASS TH #722068	5.500	06/25/2017	PAID ON PRINCIPAL	3,735	3,735	3,728	3,728	0	8	0	8	0	3,735	0	0	0	86	07/25/2033	1
31401Y	KZ 7	FNMA PASS TH #722212	4.500	06/25/2017	PAID ON PRINCIPAL	612	612	552	573	0	40	0	40	0	612	0	0	0	12	07/25/2033	1
31401Y	LS 2	FNMA PASS TH #722237	5.500	06/25/2017	PAID ON PRINCIPAL	6,818	6,818	6,806	6,803	0	15	0	15	0	6,818	0	0	0	161	07/25/2033	1
31402B	FR 0	FNMA PASS TH #723876	5.500	06/25/2017	PAID ON PRINCIPAL	10,158	10,158	10,139	10,142	0	17	0	17	0	10,158	0	0	0	195	07/25/2033	1
31402D	C4 0	FNMA PASS TH #725591	5.000	06/25/2017	PAID ON PRINCIPAL	33,853	33,853	32,525	32,754	0	1,099	0	1,099	0	33,853	0	0	0	701	07/25/2034	1
31402G	PK 3	FNMA PASS TH #728626	4.500	06/25/2017	PAID ON PRINCIPAL	618	618	558	575	0	43	0	43	0	618	0	0	0	11	08/25/2033	1
31402H	VV 0	FNMA PASS TH #729728	5.500	06/25/2017	PAID ON PRINCIPAL	4,009	4,009	4,002	4,001	0	9	0	9	0	4,009	0	0	0	92	07/25/2033	1
31402J	RE 9	FNMA PASS TH #730485	4.500	06/25/2017	PAID ON PRINCIPAL	997	997	913	931	0	66	0	66	0	997	0	0	0	19	08/25/2033	1
31402J	4W 4	FNMA PASS TH #730837	5.500	06/25/2017	PAID ON PRINCIPAL	2,918	2,918	2,912	2,912	0	6	0	6	0	2,918	0	0	0	67	07/25/2033	1
31402Q	GH 8	FNMA PASS TH #734700	4.000	06/25/2017	PAID ON PRINCIPAL	24,668	24,668	23,866	24,491	0	177	0	177	0	24,668	0	0	0	396	09/25/2018	1
31402R	U6 4	FNMA PASS TH #736005	4.000	06/25/2017	PAID ON PRINCIPAL	5,544	5,544	5,364	5,503	0	41	0	41	0	5,544	0	0	0	93	08/25/2018	1
31402V	UR 9	FNMA PASS TH #739592	5.500	06/25/2017	PAID ON PRINCIPAL	218	218	218	218	0	0	0	0	0	218	0	0	0	5	09/25/2033	1
31402W	NN 4	FNMA PASS TH #740297	5.500	06/25/2017	PAID ON PRINCIPAL	157,342	157,342	157,046	157,000	0	342	0	342	0	157,342	0	0	0	3,416	10/25/2033	1
31402W	3P 1	FNMA PASS TH #740706	4.500	06/25/2017	PAID ON PRINCIPAL	47,580	47,580	47,301	47,418	0	162	0	162	0	47,580	0	0	0	817	09/25/2018	1
31402W	3W 6	FNMA PASS TH #740713	4.500	06/25/2017	PAID ON PRINCIPAL	1,179	1,179	1,172	1,174	0	4	0	4	0	1,179	0	0	0	22	08/25/2018	1
31402W	4N 5	FNMA PASS TH #740729	4.500	06/25/2017	PAID ON PRINCIPAL	17,879	17,879	17,775	17,816	0	63	0	63	0	17,879	0	0	0	335	11/25/2018	1
31403A	2X 2	FNMA PASS TH #743390	4.500	06/25/2017	PAID ON PRINCIPAL	9,004	9,004	9,024	8,986	0	18	0	18	0	9,004	0	0	0	167	11/25/2018	1
31403B	NN 9	FNMA PASS TH #743897	4.500	06/25/2017	PAID ON PRINCIPAL	18,215	18,215	18,108	18,151	0	64	0	64	0	18,215	0	0	0	339	11/25/2018	1
31403C	WE 7	FNMA PASS TH #745045	4.500	06/25/2017	PAID ON PRINCIPAL	146,572	146,572	137,319	139,258	0	7,313	0	7,313	0	146,572	0	0	0	2,447	12/25/2034	1
31403L	D5 7	FNMA PASS TH #751724	4.500	06/25/2017	PAID ON PRINCIPAL	26,812	26,812	26,655	26,718	0	94	0	94	0	26,812	0	0	0	487	11/25/2018	1
31403R	CK 2	FNMA PASS TH #755274	4.500	06/25/2017	PAID ON PRINCIPAL	13,506	13,506	13,536	13,479	0	27	0	27	0	13,506	0	0	0	250	12/25/2018	1
31404J	MA 0	FNMA PASS TH #769953	5.000	06/25/2017	PAID ON PRINCIPAL	344	344	344	344	0	0	0	0	0	344	0	0	0	7	03/25/2034	1
31404Y	YE 6	FNMA PASS TH #782909	5.000	06/25/2017	PAID ON PRINCIPAL	18,191	18,191	17,466	17,580	0	611	0	611	0	18,191	0	0	0	379	06/25/2034	1
31406V	2P 0	FNMA PASS TH #821682	5.000	06/25/2017	PAID ON PRINCIPAL	80,153	80,153	79,426	79,497	0	656	0	656	0	80,153	0	0	0	1,624	06/25/2035	1
31410F	V3 6	FNMA PASS TH #888134	5.000	06/25/2017	PAID ON PRINCIPAL	225,306	225,306	217,440	217,183	0	8,123	0	8,123	0	225,306	0	0	0	4,702	02/25/2037	1
31410K	PV 0	FNMA PASS TH #889736	5.000	06/25/2017	PAID ON PRINCIPAL	83,121	83,121	78,199	78,171	0	4,950	0	4,950	0	83,121	0	0	0	1,648	12/25/2033	1
31359H	WH 3	FNR 1994-79 Z CMO	7.000	06/25/2017	PAID ON PRINCIPAL	11,692	11,692	12,005	11,956	0	(264)	0	(264)	0	11,692	0	0	0	330	04/25/2024	1
31393T	Z8 2	FNR 2003-106 C CMO	4.500	06/25/2017	PAID ON PRINCIPAL	122,965	122,965	116,432	120,694	0	2,271	0	2,271	0	122,965	0	0	0	2,356	11/25/2023	1
31393U	TY 9	FNR 2003-134 ZA CMO	5.000	06/25/2017	PAID ON PRINCIPAL	1,507,517	1,507,517	1,366,423	1,477,041	0	30,475	0	30,475	0	1,507,517	0	0	0	31,242	12/25/2023	1
31393U	Z6 3	FNR 2004-1 DY CMO	4.500	06/25/2017	PAID ON PRINCIPAL	250,854	250,854	234,157	245,373	0	5,481	0	5,481	0	250,854	0	0	0	4,655	02/25/2024	1
31393X	PG 6	FNR 2004-16 LB CMO	4.500	06/25/2017	PAID ON PRINCIPAL	285,855	285,855	269,776	280,935	0	4,920	0	4,920	0	285,855	0	0	0	5,306	04/25/2024	1
3136A8	4G 2	FNR 2012-112 DA	3.000	06/25/2017	PAID ON PRINCIPAL	646,057	646,057	641,767	641,775	0	4,282	0	4,282	0	646,057	0	0	0	7,695	10/25/2042	1

THE TRAVELERS INDEMNITY COMPANY

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For Foreign Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
3136AK	YZ 0 FNR 2014-59 AC CMO 3.000	06/25/2017	PAID ON PRINCIPAL		311,585	311,585	315,577	314,671	.0	(3,086)	.0	(3,086)	.0	311,585	.0	.0	.0	3,897	10/25/2040	1.....	
3136AQ	5Y 2 FNR 2016-9 D CMO 3.000	06/25/2017	PAID ON PRINCIPAL		318,039	318,039	315,151	315,151	.0	2,888	.0	2,888	.0	318,039	.0	.0	.0	3,205	03/25/2046	1.....	
31393R	GG 9 FSPC T-56 A5 CMO 5.231	06/25/2017	PAID ON PRINCIPAL		185,700	185,700	180,535	181,888	.0	3,812	.0	3,812	.0	185,700	.0	.0	.0	4,050	05/25/2043	1.....	
3137G1	AA 5 FWLS 2015-SC01 1A 3.500	06/25/2017	PAID ON PRINCIPAL		330,799	330,799	336,278	336,618	.0	(5,819)	.0	(5,819)	.0	330,799	.0	.0	.0	4,734	05/25/2045	1.....	
3137G1	AL 1 FWLS 2015-SC02 2A CMO 3.500	06/25/2017	PAID ON PRINCIPAL		472,995	472,995	478,981	479,199	.0	(6,204)	.0	(6,204)	.0	472,995	.0	.0	.0	6,720	09/25/2045	1.....	
3137G1	AV 9 FWLS 2016-SC01 1A CMO 3.000	06/25/2017	PAID ON PRINCIPAL		118,109	118,109	120,029	120,056	.0	(1,947)	.0	(1,947)	.0	118,109	.0	.0	.0	1,653	07/25/2046	1.....	
3137G1	AW 7 FWLS 2016-SC01 2A CMO 3.500	06/25/2017	PAID ON PRINCIPAL		208,518	208,518	214,122	214,432	.0	(5,914)	.0	(5,914)	.0	208,518	.0	.0	.0	3,082	07/25/2046	1.....	
3137G1	BK 2 FWLS 2017-SC01 1A 3.000	06/25/2017	PAID ON PRINCIPAL		240,142	240,142	231,850	231,850	.0	8,292	.0	8,292	.0	240,142	.0	.0	.0	1,284	12/25/2046	1.....	
3137G1	BL 0 FWLS 2017-SC01 2A 3.500	06/25/2017	PAID ON PRINCIPAL		651,583	651,583	649,496	649,496	.0	2,087	.0	2,087	.0	651,583	.0	.0	.0	3,428	12/25/2046	1.....	
3138NJ	AA 6 FN FN0000 3.584	06/25/2017	PAID ON PRINCIPAL		171,763	171,763	165,376	168,451	.0	3,312	.0	3,312	.0	171,763	.0	.0	.0	3,541	09/25/2020	1.....	
319999	Total - Bonds - U.S. Special Revenue and Special Assessments					149,654,184	149,654,184	155,730,643	149,996,333	.0	(342,148)	.0	(342,148)	.0	149,654,184	.0	.0	.0	3,009,024	XXX	XXX
Bonds - Industrial and Miscellaneous																					
QE056	00817Y	AK 4 AETNA INC 1.750	05/15/2017	MATURED		1,000,000	1,000,000	993,400	999,474	.0	526	.0	526	.0	1,000,000	.0	.0	.0	8,750	05/15/2017	2FE.....
	038222	AD 7 APPLIED MATERIALS 7.125	05/04/2017	MAKE WHOLE CALL		2,053,684	2,000,000	2,463,480	2,084,609	.0	(36,499)	.0	(36,499)	.0	2,048,110	.0	5,574	5,574	78,771	10/15/2017	1FE.....
	013817	AP 6 ARCONIC INC 5.720	04/17/2017	TENDERED		201,167	187,000	187,000	187,000	.0	.0	.0	.0	187,000	.0	14,167	14,167	7,042	02/23/2019	3FE.....	
	00206R	BF 8 AT&T INC 1.700	06/01/2017	MATURED		7,000,000	7,000,000	6,986,420	6,998,741	.0	1,259	.0	1,259	.0	7,000,000	.0	.0	.0	59,500	06/01/2017	2FE.....
	049560	AH 8 ATMOS ENERGY CORP 6.350	06/15/2017	MATURED		1,000,000	1,000,000	1,131,530	1,022,658	.0	(22,658)	.0	(22,658)	.0	1,000,000	.0	.0	.0	31,750	06/15/2017	1FE.....
	06050T	KW 1 BANK OF AMERICA 6.100	06/15/2017	MATURED		1,000,000	1,000,000	1,017,290	1,000,990	.0	(990)	.0	(990)	.0	1,000,000	.0	.0	.0	30,500	06/15/2017	1FE.....
	075887	AU 3 BECTON DICKINSON 5.000	06/19/2017	MAKE WHOLE CALL		1,596,062	1,502,000	1,519,476	1,506,933	.0	(932)	.0	(932)	.0	1,506,000	.0	90,061	90,061	44,643	05/15/2019	2FE.....
	90357#	AW 6 BNSF RAILWAY CO SER A 5.510	04/01/2017	REDEEMED		64,671	64,671	64,671	64,669	.0	1	.0	1	.0	64,671	.0	.0	.0	1,782	04/01/2024	1.....
	90357#	AX 4 BNSF RAILWAY CO SER B 5.510	04/01/2017	REDEEMED		97,358	97,358	97,358	97,356	.0	2	.0	2	.0	97,358	.0	.0	.0	2,682	04/01/2024	1.....
	90357#	AY 2 BNSF RAILWAY CO SER C 5.510	04/01/2017	REDEEMED		54,128	54,128	54,128	54,133	.0	(5)	.0	(5)	.0	54,128	.0	.0	.0	1,491	04/01/2024	1.....
	90357#	AZ 9 BNSF RAILWAY CO SER D 5.510	04/01/2017	REDEEMED		11,990	11,990	11,990	11,990	.0	.0	.0	.0	11,990	.0	.0	.0	330	04/01/2024	1.....	
	90357#	BA 3 BNSF RAILWAY CO SER E 5.510	04/01/2017	REDEEMED		3,406	3,406	3,406	3,406	.0	.0	.0	.0	3,406	.0	.0	.0	.0	94	04/01/2024	1.....
	90357#	BB 1 BNSF RAILWAY CO SER F 5.510	04/01/2017	REDEEMED		7,379	7,379	7,379	7,379	.0	.0	.0	.0	7,379	.0	.0	.0	.0	203	04/01/2024	1.....
	05567Y	AA 7 BNSF 2005-4 TRUST 4.967	04/01/2017	REDEEMED		226,653	226,653	227,952	227,431	.0	(778)	.0	(778)	.0	226,653	.0	.0	.0	5,629	04/01/2023	1FE.....
	110394	AE 3 BRISTOW GROUP INC 6.250	05/30/2017	VARIOUS		1,270,000	2,000,000	2,147,500	1,730,800	347,625	(8,573)	.0	339,051	.0	2,069,851	.0	(799,851)	(799,851)	78,819	10/15/2022	4FE.....
	14149Y	AU 2 CARDINAL HEALTH 1.900	06/15/2017	MATURED		2,000,000	2,000,000	1,996,620	1,999,669	.0	331	.0	331	.0	2,000,000	.0	.0	.0	19,000	06/15/2017	2FE.....
	14912L	5E 7 CATERPILLAR FINANCIAL 1.625	06/01/2017	MATURED		1,000,000	1,000,000	998,370	999,850	.0	150	.0	150	.0	1,000,000	.0	.0	.0	8,125	06/01/2017	1FE.....
	165167	CQ 8 CHESAPEAKE ENERGY CORP 8.000	06/07/2017	TENDERED		244,200	222,000	222,000	222,000	.0	.0	.0	.0	222,000	.0	22,200	22,200	8,485	12/15/2022	5FE.....	
	12543D	AR 1 CHS/COMMUNITY HEALTH S 5.125	04/03/2017	REDEEMED		51,653	51,000	51,000	50,426	574	.0	.0	.0	51,000	.0	.0	653	653	1,655	08/15/2018	3FE.....
	171798	AB 7 CIMAREX ENERGY 5.875	05/12/2017	REDEEMED		5,444,391	5,289,000	5,394,780	5,338,527	.0	(4,707)	.0	(4,707)	.0	5,333,821	.0	110,570	110,570	164,859	05/01/2022	2FE.....
	17275R	AH 5 CISCO SYSTEMS 4.450	03/29/2017	WELLS FARGO SECURITIES		.0	.0	.0	.0	.0	1	.0	1	.0	.0	.0	(1)	(1)	63,783	01/15/2020	1FE.....
	19416Q	DU 1 COLGATE-PALMOLIVE 2.625	05/01/2017	MATURED		2,500,000	2,500,000	2,489,000	2,499,242	.0	758	.0	758	.0	2,500,000	.0	.0	.0	32,813	05/01/2017	1FE.....
	20825C	AR 5 CONOCOPHILLIPS 5.750	06/21/2017	MAKE WHOLE CALL		2,795,953	2,630,000	2,845,374	2,693,608	.0	(14,092)	.0	(14,092)	.0	2,679,516	.0	116,437	116,437	134,422	02/01/2019	2FE.....
	20825C	AU 8 CONOCOPHILLIPS 6.000	06/21/2017	MAKE WHOLE CALL		4,417,480	4,000,000	4,359,650	4,146,940	.0	(22,208)	.0	(22,208)	.0	4,124,733	.0	292,747	292,747	224,000	01/15/2020	2FE.....
	12626P	AJ 2 CRH AMERICA INC 8.125	05/08/2017	TENDERED		438,282	408,000	491,163	445,268	.0	(8,655)	.0	(8,655)	.0	436,614	.0	1,668	1,668	27,257	07/15/2018	2FE.....
	22764L	AD 5 CROSSTEX ENERGY 7.125	06/01/2017	REDEEMED		1,710,861	1,652,000	1,875,020	1,743,330	.0	(32,469)	.0	(32,469)	.0	1,710,861	.0	.0	.0	58,853	06/01/2022	2FE.....
	126650	BP 4 CVS LEASE PASS THRU CE 6.036	06/10/2017	REDEEMED		20,586	20,586	20,586	20,586	.0	(0)	.0	(0)	.0	20,586	.0	.0	.0	518	12/10/2028	2FE.....
	126650	BQ 2 CVS LEASE PASS THRU CE 6.943	06/10/2017	REDEEMED		15,540	15,540	17,910	17,340	.0	(1,800)	.0	(1,800)	.0	15,540	.0	.0	.0	450	01/10/2030	2FE.....
	126650	BS 8 CVS LEASE PASS THRU CE 7.507	06/10/2017	REDEEMED		39,396	39,396	39,396	39,396	.0	(0)	.0	(0)	.0	39,396	.0	.0	.0	1,233	01/10/2032	2FE.....
	126650	BV 1 CVS LEASE PASS THRU CE 5.773	06/10/2017	REDEEMED		55,662	55,662	57,713	57,478	.0	(1,816)	.0	(1,816)	.0	55,662	.0	.0	.0	1,340	01/10/2033	2FE.....

SCHEDULE D - PART 4

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

QE05.7

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)
126650	BY 5		06/10/2017	REDEEMED		47,701	47,701	49,032	48,947	0	(1,246)	0	(1,246)	0	47,701	0	0	0	1,179	01/10/2034	2FE
233851	AP 9		04/10/2017	MATURED		2,500,000	2,500,000	2,499,650	2,499,891	0	109	0	109	0	2,500,000	0	0	0	30,000	04/10/2017	1FE
256677	AC 9		04/05/2017	MORGAN STANLEY		1,284,305	1,281,000	1,277,631	1,278,719	0	125	0	125	0	1,278,844	0	5,461	5,461	20,238	04/15/2023	2FE
26441Y	AQ 0		06/03/2017	MAKE WHOLE CALL		1,031,735	1,000,000	996,400	999,498	0	129	0	129	0	999,627	0	32,108	32,108	57,417	01/15/2018	2FE
29335*	AA 3		05/15/2017	TAX CREDIT - STATE		11,703	11,703	11,703	11,724	0	(21)	0	(21)	0	11,703	0	0	0	410	03/01/2019	1
29736R	AB 6		05/15/2017	MATURED		1,000,000	1,000,000	998,450	999,783	0	217	0	217	0	1,000,000	0	0	0	27,750	05/15/2017	1FE
31942D	AB 3		05/18/2017	CREDIT SUISSE FIRST BOSTO		2,108,000	2,000,000	2,065,000	2,044,042	0	(4,529)	0	(4,529)	0	2,039,513	0	68,487	68,487	85,500	04/01/2021	3FE
35906A	AT 5		05/03/2017	CITIGROUP GLOBAL MARKETS		538,750	500,000	500,000	500,000	0	0	0	0	0	500,000	0	38,750	38,750	28,720	09/15/2020	4FE
36155W	AH 9		04/06/2017	VARIOUS		3,116,250	3,000,000	3,080,000	3,051,088	0	(5,625)	0	(5,625)	0	3,045,463	0	70,787	70,787	73,125	06/01/2021	4FE
373334	GE 5		06/01/2017	MATURED		3,000,000	3,000,000	2,993,520	2,999,326	0	674	0	674	0	3,000,000	0	0	0	85,500	06/01/2017	1FE
382550	BC 4		05/15/2017	REDEEMED		2,070,000	2,000,000	2,138,750	2,085,860	0	(15,860)	0	(15,860)	0	2,070,000	0	0	0	70,000	05/15/2022	3FE
39121J	A* 1		06/30/2017	REDEEMED		813,953	813,953	813,953	813,954	0	(0)	0	(0)	0	813,953	0	0	0	23,645	07/01/2021	1
46284P	AQ 7		03/29/2017	GOLDMAN SACHS & CO		0	0	0	0	0	(28)	0	(28)	0	0	(28)	28	28	28,720	08/15/2023	3FE
464592	AQ 7		05/31/2017	REDEEMED		2,573,450	2,500,000	2,555,000	2,524,367	0	13,222	0	13,222	0	2,537,588	0	35,862	35,862	102,405	03/15/2021	4FE
24422E	QF 9		04/13/2017	MATURED		1,000,000	1,000,000	994,390	999,608	0	392	0	392	0	1,000,000	0	0	0	27,500	04/13/2017	1FE
487836	BH 0		05/17/2017	MATURED		3,000,000	3,000,000	2,983,740	2,998,672	0	1,328	0	1,328	0	3,000,000	0	0	0	26,250	05/17/2017	2FE
50076Q	AY 2		06/05/2017	MATURED		2,000,000	2,000,000	1,996,340	1,999,638	0	362	0	362	0	2,000,000	0	0	0	22,500	06/05/2017	2FE
524908	CM 0		04/06/2017	PAID ON PRINCIPAL		13,136	13,136	1,642	0	647	12,489	0	13,136	0	13,136	0	0	0	0	08/15/2010	6*
52517P	D5 7		04/06/2017	PAID ON PRINCIPAL		13,161	13,161	1,250	0	648	12,513	0	13,161	0	13,161	0	0	0	0	01/14/2011	6*
52517P	G9 6		04/06/2017	PAID ON PRINCIPAL		26,685	26,685	3,336	0	1,313	25,372	0	26,685	0	26,685	0	0	0	0	04/25/2011	6*
52517P	R6 0		04/06/2017	PAID ON PRINCIPAL		13,125	13,125	1,641	0	646	12,479	0	13,125	0	13,125	0	0	0	0	02/06/2012	6*
52517P	SC 6		04/06/2017	PAID ON PRINCIPAL		65,939	65,939	8,242	0	3,226	62,712	0	65,939	0	65,939	0	0	0	0	01/18/2012	6*
52517P	VV 0		04/06/2017	PAID ON PRINCIPAL		26,735	26,735	3,342	1,316	0	25,419	0	25,419	0	26,735	0	0	0	0	03/13/2014	6
526107	AC 1		05/15/2017	MATURED		3,000,000	3,000,000	2,997,660	2,999,520	0	480	0	480	0	3,000,000	0	0	0	73,500	05/15/2017	2FE
52736R	BD 3		05/01/2017	REDEEMED		2,792,826	2,700,000	2,734,750	2,716,561	0	(1,312)	0	(1,312)	0	2,715,249	0	77,577	77,577	92,813	05/01/2022	3FE
571903	AG 8		06/15/2017	MATURED		2,000,000	2,000,000	1,990,020	1,999,237	0	763	0	763	0	2,000,000	0	0	0	63,750	06/15/2017	2FE
57629W	BQ 2		04/05/2017	MATURED		3,500,000	3,500,000	3,484,775	3,499,073	0	927	0	927	0	3,500,000	0	0	0	35,000	04/05/2017	1FE
63615#	AD 3		04/15/2017	REDEEMED		180,585	180,585	180,585	180,582	0	3	0	3	0	180,585	0	0	0	5,056	03/31/2024	1FE
63615#	AG 6		04/15/2017	REDEEMED		108,351	108,351	108,351	108,349	0	2	0	2	0	108,351	0	0	0	3,034	03/31/2024	1
63743H	EM 0		04/24/2017	MATURED		2,622,000	2,622,000	2,624,438	2,622,751	0	(751)	0	(751)	0	2,622,000	0	0	0	12,455	04/24/2017	1FE
651229	AG 1		04/13/2017	MAKE WHOLE CALL		1,045,910	1,000,000	1,139,400	1,029,266	0	(6,255)	0	(6,255)	0	1,023,011	0	22,899	22,899	30,903	04/15/2018	2FE
655664	AK 6		04/06/2017	MAKE WHOLE CALL		3,110,340	3,000,000	3,165,130	3,029,200	0	(7,567)	0	(7,567)	0	3,021,633	0	88,707	88,707	135,938	01/15/2018	2FE
655844	AE 8		05/15/2017	MATURED		3,000,000	3,000,000	3,674,535	3,032,875	0	(32,875)	0	(32,875)	0	3,000,000	0	0	0	115,500	05/15/2017	2FE
667748	AP 2		04/15/2017	MATURED		1,000,000	1,000,000	996,550	999,656	0	345	0	345	0	1,000,000	0	0	0	29,750	04/15/2017	2FE
709629	AJ 8		05/25/2017	TENDERED		3,287,790	3,000,000	3,328,110	3,177,157	0	(16,141)	0	(16,141)	0	3,161,017	0	126,773	126,773	79,853	05/15/2021	2FE
709629	AL 3		05/25/2017	TENDERED		4,104,480	4,000,000	3,978,960	3,987,005	0	835	0	835	0	3,987,840	0	116,640	116,640	87,580	09/15/2022	2FE
71343P	AB 7		05/15/2017	MATURED		3,000,000	3,000,000	2,975,563	2,998,635	0	1,365	0	1,365	0	3,000,000	0	0	0	75,000	05/15/2017	1FE
74153Q	AG 7		05/30/2017	BNP PARIBAS		2,207,500	2,000,000	1,992,820	1,997,553	0	384	0	384	0	1,997,937	0	209,563	209,563	78,861	06/15/2019	3FE
74913G	AT 2		05/04/2017	MAKE WHOLE CALL		4,959,513	4,940,000	4,078,625	4,876,143	0	51,140	0	51,140	0	4,927,283	0	32,230	32,230	136,468	06/01/2017	3FE
755111	AJ 0		05/12/2017	MAKE WHOLE CALL		3,112,148	2,975,000	3,471,736	3,059,559	0	(25,117)	0	(25,117)	0	3,034,442	0	77,706	77,706	132,202	03/15/2018	1FE
76009N	AH 3		06/20/2017	RBC CAPITAL MARKETS		1,880,000	2,000,000	2,000,000	1,830,000	170,000	0	0	170,000	0	2,000,000	0	(120,000)	(120,000)	80,236	11/15/2020	5FE

THE TRAVELERS INDEMNITY COMPANY

SCHEDULE D - PART 4

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

QE05 8

1	2	3	4	5	6	7	8	9	10	11-15					16	17	18	19	20	21	22
										Change in Book/Adjusted Carrying Value												11	12	13	14	15
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
76169# AE 3	REYES HOLDINGS LLC 7.050		04/30/2017	MATURED		1,000,000	1,000,000	1,000,000	999,750	0	250	0	250	0	1,000,000	0	0	0	35,250	04/30/2017	3
78355H JR 1	RYDER SYSTEM INC 3.500		06/01/2017	MATURED		1,000,000	1,000,000	998,220	999,822	0	178	0	178	0	1,000,000	0	0	0	17,500	06/01/2017	2FE
79604Y AB 5	SAMSUNG ELECTRONICS AM 1.750	C	04/10/2017	MATURED		3,000,000	3,000,000	2,990,780	2,999,411	0	590	0	590	0	3,000,000	0	0	0	26,250	04/10/2017	1FE
827048 AP 4	SILGAN HOLDINGS 5.000		04/03/2017	MAKE WHOLE CALL		2,230,538	2,203,000	2,209,609	2,204,852	0	(346)	0	(346)	0	2,204,506	0	26,032	26,032	55,687	04/01/2020	3FE
828807 CD 7	SIMON PROPERTY GROUP 5.650		06/26/2017	MAKE WHOLE CALL		1,100,359	1,000,000	996,210	998,549	0	197	0	197	0	998,746	0	101,612	101,612	51,007	02/01/2020	1FE
845467 AE 9	SOUTHWESTERN ENERGY 7.500		05/30/2017	MAKE WHOLE CALL		5,084,182	4,890,000	4,536,163	4,827,957	0	22,451	0	22,451	0	4,850,408	0	233,774	233,774	304,606	02/01/2018	3FE
847788 AT 3	SPEEDWAY MOTORSPORTS I 5.125		06/09/2017	VARIOUS		2,947,600	2,880,000	2,941,975	2,887,200	37,740	(4,632)	0	33,108	0	2,920,308	0	27,292	27,292	128,330	02/01/2023	3FE
87264A AK 1	T-MOBILE USA INC 6.250		04/01/2017	REDEEMED		2,062,500	2,000,000	2,100,000	2,063,427	0	(927)	0	(927)	0	2,062,500	0	0	0	62,500	04/01/2021	3FE
87612B AK 8	TARGA RESOURCES PARTNE 6.375		06/26/2017	REDEEMED		1,135,068	1,100,000	1,134,875	1,118,279	0	4,251	0	4,251	0	1,122,531	0	12,538	12,538	63,307	08/01/2022	3FE
88732J AH 1	TIME WARNER CABLE 5.850		04/10/2017	MAKE WHOLE CALL		7,019,614	7,000,000	6,918,750	6,995,029	0	3,693	0	3,693	0	6,998,722	0	20,892	20,892	180,863	05/01/2017	2FE
89233P 6D 3	TOYOTA MOTOR CREDIT 1.750	C	05/22/2017	MATURED		3,000,000	3,000,000	2,989,020	2,999,061	0	939	0	939	0	3,000,000	0	0	0	26,250	05/22/2017	1FE
90520E AE 1	UNION BANK NA 2.125	C	06/16/2017	MATURED		3,000,000	3,000,000	2,990,970	2,999,102	0	898	0	898	0	3,000,000	0	0	0	31,875	06/16/2017	1FE
90782J AA 1	UNION PACIFIC PASS THR 2.695		05/12/2017	REDEEMED		343,346	343,346	343,346	343,340	0	6	0	6	0	343,346	0	0	0	4,627	05/12/2017	1FE
90782L AA 6	UNION PACIFIC RAILROAD 2.495		05/09/2017	REDEEMED		69,027	69,027	69,027	69,026	0	1	0	1	0	69,027	0	0	0	861	11/09/2029	1FE
913017 BU 2	UNITED TECHNOLOGIES CO 1.800		06/01/2017	MATURED		4,000,000	4,000,000	3,996,560	3,999,657	0	343	0	343	0	4,000,000	0	0	0	36,000	06/01/2017	1FE
91324P AW 2	UNITEDHEALTH GROUP INC 6.000		06/15/2017	MATURED		749,000	749,000	857,653	758,030	0	(9,030)	0	(9,030)	0	749,000	0	0	0	22,470	06/15/2017	1FE
91159H HD 5	US BANCORP 1.650		04/15/2017	REDEEMED		2,000,000	2,000,000	1,996,260	1,999,685	0	231	0	231	0	1,999,916	0	84	84	13,750	05/15/2017	1FE
920355 AF 1	VALSPAR CORP 7.250		06/01/2017	EXCHANGED		2,194,040	2,000,000	1,991,480	1,997,198	0	445	0	445	0	1,997,643	0	196,397	196,397	69,264	06/15/2019	2FE
920355 AH 7	VALSPAR CORP 3.300		06/01/2017	EXCHANGED		982,530	1,000,000	997,450	997,870	0	85	0	85	0	997,955	0	(15,425)	(15,425)	28,592	02/01/2025	2FE
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 AL 8	VERIZON COMMUNICATIONS 5.500		04/24/2017	MAKE WHOLE CALL		1,033,230	1,000,000	1,073,810	1,012,223	0	(3,390)	0	(3,390)	0	1,008,833	0	24,397	24,397	38,042	02/15/2018	2FE
92343V AM 6	VERIZON COMMUNICATIONS 6.100		04/24/2017	MAKE WHOLE CALL		1,044,850	1,000,000	994,790	999,032	0	293	0	293	0	999,325	0	45,525	45,525	32,025	04/15/2018	2FE
92343V AX 2	VERIZON COMMUNICATIONS 4.600		03/30/2017	U S BANCORP		0	0	0	0	0	3	0	3	0	3	0	(3)	(3)	23,383	04/01/2021	2FE
92343V BC 7	VERIZON COMMUNICATIONS 3.500		06/20/2017	RBC CAPITAL MARKETS		1,038,910	1,000,000	1,068,320	1,037,377	0	(3,485)	0	(3,485)	0	1,033,891	0	5,019	5,019	22,556	11/01/2021	2FE
931427 AM 0	WALGREENS BOOTS ALLIAN 1.750		06/05/2017	MAKE WHOLE CALL		1,010,000	1,000,000	999,630	999,730	0	84	0	84	0	999,814	0	10,186	10,186	8,993	05/30/2018	2FE
931427 AN 8	WALGREENS BOOTS ALLIAN 2.600		06/05/2017	MAKE WHOLE CALL		1,010,000	1,000,000	999,440	999,491	0	56	0	56	0	999,546	0	10,454	10,454	13,289	06/01/2021	2FE
931427 AP 3	WALGREENS BOOTS ALLIAN 3.100		06/05/2017	MAKE WHOLE CALL		2,020,000	2,000,000	1,994,500	1,994,889	0	336	0	336	0	1,995,225	0	24,775	24,775	31,689	06/01/2023	2FE
94974B FD 7	WELLS FARGO 2.100		05/08/2017	MATURED		3,000,000	3,000,000	2,997,600	2,999,753	0	247	0	247	0	3,000,000	0	0	0	31,500	05/08/2017	1FE
92936P AB 6	WMI HOLDINGS CORP 13.000		06/30/2017	REDEEMED		47	47	37	0	37	0	0	37	0	47	0	10	10	4	03/19/2030	6*
983024 AM 2	WYETH 5.450		04/01/2017	MATURED		1,000,000	1,000,000	997,930	999,749	0	251	0	251	0	1,000,000	0	0	0	27,250	04/01/2017	1FE
983130 AU 9	WYNN LAS VEGAS (144A) 4.250		05/05/2017	DEUTSCHE BANC		1,000,000	1,000,000	905,000	932,883	0	3,198	0	3,198	0	936,081	0	63,919	63,919	18,889	05/30/2023	4FE
86722T AA 0	SUNCOR INC 6.100		04/26/2017	MAKE WHOLE CALL		2,101,380	2,000,000	2,322,470	2,070,095	0	(15,529)	0	(15,529)	0	2,054,566	0	46,814	46,814	49,139	06/01/2018	2FE
92658T AQ 1	VIDEOTRON LTD 5.000	B	04/03/2017	BAS-MERRILL LYNCH		2,087,500	2,000,000	1,990,000	1,993,985	0	139	0	139	0	1,994,124	0	93,376	93,376	72,500	07/15/2022	3FE
05530Q AE 0	BAT INTL FINANCE (144A) 2.125	D	06/07/2017	MATURED		2,000,000	2,000,000	1,996,880	1,999,690	0	310	0	310	0	2,000,000	0	0	0	21,250	06/07/2017	2FE
84650W AD 8	BOLIGKREDIT (144A) 2.300	D	06/30/2017	MATURED		3,000,000	3,000,000	2,992,680	2,999,274	0	726	0	726	0	3,000,000	0	0	0	34,500	06/30/2017	1FE
05565Q BY 3	BP CAPITAL MARKETS PLC 1.846	D	05/05/2017	MATURED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	18,460	05/05/2017	1FE
24668P AB 3	DELHAIZE GROUP 6.500	D	06/15/2017	MATURED		3,825,000	3,825,000	4,000,432	3,839,591	0	(14,591)	0	(14,591)	0	3,825,000	0	0	0	124,313	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
377373 AC 9	GLAXOSMITHKLINE 1.500	D	05/08/2017	MATURED		3,000,000	3,000,000	2,989,230	2,999,174	0	826	0	826	0	3,000,000	0	0	0	22,500	05/08/2017	1FE
502441 AA 6	LMVM MOET HENNESSY LOU 1.625	D	06/29/2017	MATURED		3,000,000	3,000,000	3,008,580	3,001,154	0	(1,154)	0	(1,154)	0	3,000,000	0	0	0	24,375	06/29/2017	1FE
63253W AA 9	NATIONAL AUSTRALIA BAN 2.000	D	06/20/2017	MATURED		2,000,000	2,000,000	1,996,980	1,999,691	0	309	0	309	0	2,000,000	0	0	0	20,000	06/20/2017	1FE
767201 AH 9	RIO TINTO FINANCE 9.000	D	06/21/2017	MAKE WHOLE CALL		2,261,194	2,000,000	2,446,700	2,144,327	0	(27,953)	0	(27,953)	0	2,116,374	0	144,820	144,820	115,000	05/01/2019	1FE

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		For 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)
767201	AK	2		06/21/2017	MAKE WHOLE CALL		2,116,786	2,000,000	1,993,590	1,997,197	0	324	0	324	0	1,997,521	0	119,265	119,265	44,528	11/02/2020	1FE
86960B	AB	8	D	04/04/2017	MATURED		1,000,000	1,000,000	999,080	999,897	0	103	0	103	0	1,000,000	0	0	0	14,375	04/04/2017	1FE
87020L	AD	8	D	04/05/2017	MATURED		2,000,000	2,000,000	1,995,740	1,999,695	0	305	0	305	0	2,000,000	0	0	0	23,750	04/05/2017	1FE
89153V	AC	3	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
04542B	MS	8		06/25/2017	PAID ON PRINCIPAL		223,043	223,043	217,467	198,947	0	24,097	0	24,097	0	223,043	0	0	0	5,329	06/25/2035	1FM
00841L	AB	2		06/25/2017	PAID ON PRINCIPAL		40,997	40,997	41,263	41,238	0	(241)	0	(241)	0	40,997	0	0	0	665	11/25/2044	1FM
00841X	AG	5		06/25/2017	PAID ON PRINCIPAL		188,077	188,077	193,161	190,870	0	(2,793)	0	(2,793)	0	188,077	0	0	0	2,841	03/25/2045	1FM
00841Y	AH	1		06/25/2017	PAID ON PRINCIPAL		682,080	682,080	692,951	691,431	(0)	(9,350)	0	(9,350)	0	682,080	0	0	0	8,669	04/25/2045	1FM
00842A	AK	5		06/25/2017	PAID ON PRINCIPAL		42,999	42,999	43,267	43,182	0	(184)	0	(184)	0	42,999	0	0	0	488	06/25/2045	1FM
00842A	AD	1		06/25/2017	PAID ON PRINCIPAL		94,597	94,597	94,361	94,357	0	240	0	240	0	94,597	0	0	0	1,254	06/25/2045	1FM
00842V	AC	7		06/25/2017	PAID ON PRINCIPAL		112,623	112,623	115,720	115,819	0	(3,196)	0	(3,196)	0	112,623	0	0	0	1,717	08/25/2046	1FE
004375	CE	9		06/26/2017	PAID ON PRINCIPAL		48,483	48,483	46,605	47,475	0	1,009	0	1,009	0	48,483	0	0	0	425	01/25/2035	1FM
004375	CF	6		06/26/2017	PAID ON PRINCIPAL		329,244	329,244	280,475	295,725	0	33,519	0	33,519	0	329,244	0	0	0	2,422	01/25/2035	1FM
007036	QM	1		06/25/2017	PAID ON PRINCIPAL		155,174	155,174	141,056	119,369	0	35,805	0	35,805	0	155,174	0	0	0	1,871	11/25/2035	1FM
07386H	SW	2		06/25/2017	PAID ON PRINCIPAL		482,969	482,969	255,974	170,142	0	312,827	0	312,827	0	482,969	0	0	0	7,591	05/25/2035	1FM
05536L	AA	3		06/26/2017	PAID ON PRINCIPAL		263,331	263,331	249,836	254,234	0	9,098	0	9,098	0	263,331	0	0	0	3,819	07/26/2036	1FM
06050H	D3	9		06/25/2017	PAID ON PRINCIPAL		253	253	243	243	0	9	0	9	0	253	0	0	0	4	03/25/2033	1FM
05948X	BV	2		05/25/2017	PAID ON PRINCIPAL		24,294	24,294	23,575	23,588	0	706	0	706	0	24,294	0	0	0	326	05/25/2033	1FM
05949C	EL	6		06/25/2017	PAID ON PRINCIPAL		481,499	481,499	448,521	433,653	0	47,846	0	47,846	0	481,499	0	0	0	6,588	08/25/2035	1FM
05949C	KS	4		06/25/2017	PAID ON PRINCIPAL		35,913	35,913	34,229	25,209	0	10,704	0	10,704	0	35,913	0	0	0	497	11/25/2035	1FM
05949C	KS	4		06/25/2017	WRITTEN OFF		0	507	484	356	0	(1)	0	(1)	0	355	0	(355)	(355)	7	11/25/2035	1FM
05949C	MD	5		06/25/2017	PAID ON PRINCIPAL		374,961	374,961	373,350	373,545	0	1,415	0	1,415	0	374,961	0	0	0	9,700	11/25/2020	1FM
05949C	FG	6		06/25/2017	PAID ON PRINCIPAL		47,073	47,073	47,060	47,010	0	63	0	63	0	47,073	0	0	0	1,163	08/25/2020	1FM
05949C	JX	5		06/25/2017	PAID ON PRINCIPAL		607,718	607,718	603,508	604,873	0	2,845	0	2,845	0	607,718	0	0	0	15,012	10/25/2020	1FM
05952H	AZ	2		06/25/2017	PAID ON PRINCIPAL		129,853	129,853	120,114	93,626	0	36,228	0	36,228	0	129,853	0	0	0	3,288	03/25/2037	1FM
05952H	AZ	2		06/25/2017	WRITTEN OFF		0	11,888	10,996	8,571	0	(490)	0	(490)	0	8,081	0	(8,081)	(8,081)	333	03/25/2037	1FM
07384M	F8	0		06/25/2017	PAID ON PRINCIPAL		17,449	17,449	14,275	12,883	0	4,566	0	4,566	0	17,449	0	0	0	234	04/25/2034	1FM
07387A	FX	8		06/25/2017	PAID ON PRINCIPAL		147,331	147,331	91,345	78,003	0	69,327	0	69,327	0	147,331	0	0	0	2,055	02/25/2036	1FM
07387A	FX	8		06/25/2017	WRITTEN OFF		0	11,439	7,092	6,056	0	(77)	0	(77)	0	5,979	0	(5,979)	(5,979)	186	02/25/2036	1FM
07387A	FX	8		04/25/2017	RECOVERY OF PAR WRITE-OFF		0	(3)	(2)	(2)	0	0	0	0	0	(2)	0	2	2	0	02/25/2036	1FM
07401C	AV	5		06/25/2017	PAID ON PRINCIPAL		180,973	180,973	130,301	102,969	0	78,005	0	78,005	0	180,973	0	0	0	3,233	06/25/2047	1FM
07401C	AV	5		06/25/2017	WRITTEN OFF		0	27,444	19,760	15,615	0	(328)	0	(328)	0	15,287	0	(15,287)	(15,287)	513	06/25/2047	1FM
16162W	QJ	1		06/25/2017	PAID ON PRINCIPAL		142,266	142,266	121,914	113,671	(0)	28,596	0	28,596	0	142,266	0	0	0	1,979	01/25/2036	1FM
16162W	QJ	1		06/25/2017	WRITTEN OFF		0	3,290	2,819	2,628	0	6	0	6	0	2,634	0	(2,634)	(2,634)	48	01/25/2036	1FM
16162W	QJ	1		04/25/2017	RECOVERY OF PAR WRITE-OFF		0	(159)	(136)	(127)	0	(1)	0	(1)	0	(128)	0	128	128	0	01/25/2036	1FM
172973	Z9	3		06/25/2017	PAID ON PRINCIPAL		27,689	27,689	27,551	27,576	0	112	0	112	0	27,689	0	0	0	577	08/25/2020	1FM
17310B	AD	6		06/25/2017	PAID ON PRINCIPAL		171,685	171,685	156,642	149,251	0	22,434	0	22,434	0	171,685	0	0	0	3,834	06/25/2036	1FM
17312K	AB	8		06/25/2017	PAID ON PRINCIPAL		66,153	66,153	59,207	24,948	0	41,206	0	41,206	0	66,153	0	0	0	1,423	06/25/2037	1FM
17312K	AB	8		06/25/2017	WRITTEN OFF		0	1,832	1,640	691	0	(101)	0	(101)	0	590	0	(590)	(590)	38	06/25/2037	1FM
17312D	AA	6		06/25/2017	PAID ON PRINCIPAL		34,607	34,607	23,187	15,018	0	19,589	0	19,589	0	34,607	0	0	0	788	09/25/2037	1FM
12628K	AA	0		06/25/2017	PAID ON PRINCIPAL		19,118	19,118	13,233	5,644	0	13,474	0	13,474	0	19,118	0	0	0	269	11/25/2036	1FM

QE059

SCHEDULE D - PART 4

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

Table with 22 columns: 1-10 (CUSIP, Description, Disposal Date, Name of Purchaser, Number of Shares of Stock, Consideration, Par Value, Actual Cost, Prior Year Book/Adjusted Carrying Value), 11-15 (Change in Book/Adjusted Carrying Value: Unrealized Valuation Increase, Current Year's Amortization, Current Year's Other-Than-Temporary Impairment Recognized, Total Change in B./A.C.V., Total Foreign Exchange Change in B./A.C.V.), 16-22 (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)).

QE05.10

SCHEDULE D - PART 4

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

QE05.11

Table with 22 columns: 1-10 are CUSIP, Description, Disposal Date, Name of Purchaser, Number of Shares of Stock, Consideration, Par Value, Actual Cost, and Prior Year Book/Adjusted Carrying Value. 11-15 are sub-headers for 'Change in Book/Adjusted Carrying Value' (Unrealized Valuation Increase, Current Year's (Amortization) / Accretion, Current Year's Other-Than-Temporary Impairment Recognized, Total Change in B./A.C.V., Total Foreign Exchange Change in B./A.C.V.). 16-22 are sub-headers for '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', and 'NAIC Designation or Market Indicator (a)'.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
82280R AD 1	SCOT 2017-1 A4 3.500		06/25/2017	PAID ON PRINCIPAL		114,642	114,642	116,201	116,201	0	(1,558)	0	(1,558)	0	114,642	0	0	0	741	04/25/2044	1FE	
81745F AA 4	SEMT 2012-3 A1 CMO 3.500		06/25/2017	PAID ON PRINCIPAL		422,067	422,067	433,937	421,242	9,133	(8,308)	0	824	0	422,067	0	0	0	6,503	07/25/2042	1FM	
81744V AA 0	SEMT 2012-4 A1 CMO 3.500		06/25/2017	PAID ON PRINCIPAL		136,354	136,354	142,383	137,775	3,470	(4,891)	0	(1,421)	0	136,354	0	0	0	1,932	09/25/2042	1FM	
81745A AB 3	SEMT 2013-5 A2 CMO (14 3.000		06/25/2017	PAID ON PRINCIPAL		148,720	148,720	147,278	147,436	(0)	1,284	0	1,284	0	148,720	0	0	0	1,946	05/25/2043	1FM	
81745B AB 1	SEMT 2013-6 A2 CMO 3.000		06/25/2017	PAID ON PRINCIPAL		224,108	224,108	227,768	226,931	0	(2,823)	0	(2,823)	0	224,108	0	0	0	2,867	05/25/2043	1FM	
81745C AB 9	SEMT 2013-7 A2 CMO 3.000		06/25/2017	PAID ON PRINCIPAL		232,909	232,909	227,709	229,020	0	3,888	0	3,888	0	232,909	0	0	0	2,594	06/25/2043	1FM	
81745N AR 0	SEMT 2014-1 2A5 CMO (1 4.000		06/25/2017	PAID ON PRINCIPAL		471,563	471,563	477,678	473,644	0	(2,081)	0	(2,081)	0	471,563	0	0	0	9,092	04/25/2044	1FM	
81745L AF 0	SEMT 2014-4 A6 CMO 3.500		06/25/2017	PAID ON PRINCIPAL		106,444	106,444	107,159	107,078	0	(634)	0	(634)	0	106,444	0	0	0	1,578	11/25/2044	1FM	
81746L AA 0	SEMT 2015-3 A1 CMO 3.500		06/25/2017	PAID ON PRINCIPAL		72,671	72,671	72,988	72,959	0	(289)	0	(289)	0	72,671	0	0	0	1,044	07/25/2045	1FM	
81746L AE 2	SEMT 2015-3 A5 CMO 3.000		06/25/2017	PAID ON PRINCIPAL		96,894	96,894	97,288	97,182	0	(288)	0	(288)	0	96,894	0	0	0	1,193	07/25/2045	1FM	
81746M AA 8	SEMT 2015-4 A1 3.000		06/25/2017	PAID ON PRINCIPAL		111,275	111,275	112,788	112,715	0	(1,440)	0	(1,440)	0	111,275	0	0	0	1,429	11/25/2030	1FM	
81746N AK 4	SEMT 2016-3 A10 3.500		06/25/2017	PAID ON PRINCIPAL		79,588	79,588	82,125	82,018	0	(2,430)	0	(2,430)	0	79,588	0	0	0	1,146	11/25/2046	1FE	
81746T AD 7	SEMT 2017-1 A4 3.500		06/25/2017	PAID ON PRINCIPAL		39,111	39,111	39,893	39,893	0	(782)	0	(782)	0	39,111	0	0	0	479	02/25/2047	1FE	
81746K AA 2	SEMT 2017-2 A1 CMO 3.500		06/25/2017	PAID ON PRINCIPAL		125,634	125,634	126,674	126,674	0	(1,040)	0	(1,040)	0	125,634	0	0	0	982	03/25/2047	1FE	
81746X AA 4	SEMT 2017-3 A1 3.500		06/25/2017	PAID ON PRINCIPAL		183,525	183,525	182,349	182,349	0	1,176	0	1,176	0	183,525	0	0	0	1,189	04/25/2047	1FE	
81746X AD 8	SEMT 2017-3 A4 3.500		06/25/2017	PAID ON PRINCIPAL		149,539	149,539	151,712	151,712	0	(2,173)	0	(2,173)	0	149,539	0	0	0	969	04/25/2047	1FE	
78471K AE 1	SFPMT 2016-1A 1A4 3.000		06/25/2017	PAID ON PRINCIPAL		50,665	50,665	48,329	48,341	0	2,324	0	2,324	0	50,665	0	0	0	566	11/25/2046	1FE	
83611M NF 1	SVHE 2006-2 A4 1.486		06/26/2017	PAID ON PRINCIPAL		459,063	459,063	314,458	405,663	0	53,400	0	53,400	0	459,063	0	0	0	1,879	03/25/2036	1FM	
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000		06/25/2017	PAID ON PRINCIPAL		7,457	7,457	7,554	7,435	0	22	0	22	0	7,457	0	0	0	156	03/25/2018	1FM	
929227 ZC 3	WAMU 2002-AR18 A CMO 3.018		06/25/2017	PAID ON PRINCIPAL		1,563	1,563	1,421	1,435	0	128	0	128	0	1,563	0	0	0	20	01/25/2033	1FM	
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.732		06/25/2017	PAID ON PRINCIPAL		3,899	3,899	3,519	3,552	0	347	0	347	0	3,899	0	0	0	46	03/25/2033	1FM	
92922F HL 5	WAMU 2003-S12 1A1 CMO 4.500		06/25/2017	PAID ON PRINCIPAL		41,127	41,127	40,137	40,825	0	301	0	301	0	41,127	0	0	0	781	11/25/2018	1FM	
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		06/25/2017	PAID ON PRINCIPAL		8,060	8,060	8,085	8,036	0	25	0	25	0	8,060	0	0	0	158	07/25/2018	1FM	
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500		06/25/2017	PAID ON PRINCIPAL		16,016	16,016	15,726	15,921	0	95	0	95	0	16,016	0	0	0	308	08/25/2018	1FM	
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000		06/25/2017	PAID ON PRINCIPAL		21,519	21,519	21,653	21,450	0	68	0	68	0	21,519	0	0	0	452	09/25/2018	1FM	
93363N AD 7	WAMU 2006-AR12 1A4 CMO 2.937		06/25/2017	PAID ON PRINCIPAL		19,613	19,613	12,087	7,778	0	11,836	0	11,836	0	19,613	0	0	0	229	10/25/2036	1FM	
93363N AD 7	WAMU 2006-AR12 1A4 CMO 2.937		06/25/2017	WRITTEN OFF		0	6,387	3,936	2,533	0	2	0	2	0	2,535	0	(2,535)	(2,535)	72	10/25/2036	1FM	
94984A AS 9	WFBMS 2006-6 1A17 CMO 5.750		06/25/2017	PAID ON PRINCIPAL		430,275	430,275	405,353	366,551	0	63,724	0	63,724	0	430,275	0	0	0	11,032	05/25/2036	1FM	
94984A AS 9	WFBMS 2006-6 1A17 CMO 5.750		05/25/2017	WRITTEN OFF		0	41,111	38,730	35,023	0	(392)	0	(392)	0	34,631	0	(34,631)	(34,631)	978	05/25/2036	1FM	
94984A AS 9	WFBMS 2006-6 1A17 CMO 5.750		06/25/2017	RECOVERY OF PAR WRITE-OFF		0	(12,329)	(11,614)	(10,503)	0	197	0	197	0	(10,306)	0	10,306	10,306	0	05/25/2036	1FM	
94980S AD 7	WFBMS 2006-9 1A4 CMO 6.000		06/25/2017	PAID ON PRINCIPAL		971,537	971,537	927,153	855,485	0	116,053	0	116,053	0	971,537	0	0	0	23,861	08/25/2036	1FM	
94985R AR 3	WFBMS 2007-4 A16 CMO 5.500		06/25/2017	PAID ON PRINCIPAL		65,796	65,796	60,553	53,246	0	12,549	0	12,549	0	65,796	0	0	0	1,609	04/25/2037	1FM	
94985R AR 3	WFBMS 2007-4 A16 CMO 5.500		06/25/2017	WRITTEN OFF		0	3,190	2,936	2,582	0	(3)	0	(3)	0	2,579	0	(2,579)	(2,579)	77	04/25/2037	1FM	
97652R AD 9	WIN 2014-3 A4 CMO 3.500		06/20/2017	PAID ON PRINCIPAL		85,465	85,465	85,852	85,696	0	(231)	0	(231)	0	85,465	0	0	0	1,215	11/20/2044	1FM	
97653B AC 5	WIN 2015-A A3 CMO 3.500		06/20/2017	PAID ON PRINCIPAL		145,788	145,788	148,043	147,829	0	(2,040)	0	(2,040)	0	145,788	0	0	0	2,052	06/20/2045	1FM	
92977Y BQ 3	WMLT 2005-B 3A1 CMO 3.271		06/20/2017	PAID ON PRINCIPAL		254,713	254,713	199,950	137,066	(0)	117,646	0	117,646	0	254,713	0	0	0	3,878	10/20/2035	1FM	
04624U AA 9	AACL 2016-1 A1 1.362		06/15/2017	PAID ON PRINCIPAL		186,609	186,609	185,674	185,769	0	841	0	841	0	186,609	0	0	0	1,060	05/15/2049	1FM	
29429C AA 3	CGCMT 2016-P3 A1 1.700		06/15/2017	PAID ON PRINCIPAL		435,235	435,235	435,234	435,181	0	53	0	53	0	435,235	0	0	0	3,085	04/15/2049	1FM	
23305W AB 9	DBRR 2011-C32 A3A1 (14 3.906		04/17/2017	PAID ON PRINCIPAL		1,527,910	1,527,910	1,528,745	1,525,141	0	2,769	0	2,769	0	1,527,910	0	0	0	19,182	06/17/2049	1FE	
23305X AA 9	DBUBS 2011-LC2A A1 (14 3.527		06/10/2017	PAID ON PRINCIPAL		49,744	49,744	50,239	49,932	0	(188)	0	(188)	0	49,744	0	0	0	732	07/10/2044	1FM	
36192P AF 3	GSMS 2012-GCJ9 A2 1.762		06/10/2017	PAID ON PRINCIPAL		3,980,097	3,980,097	3,981,963	3,981,963	0	(1,866)	0	(1,866)	0	3,980,097	0	0	0	14,045	11/10/2045	1FE	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
46590K AA 2	JPMCC 2015-JP1 A1 1.949		06/15/2017	PAID ON PRINCIPAL		381,637	381,637	382,979	382,678	.0	(1,041)	.0	(1,041)	.0	381,637	.0	.0	.0	3,107	01/15/2049	1FM
61762M BT 7	MSBAM 2013-C10 A2 2.964		06/15/2017	PAID ON PRINCIPAL		535,296	535,296	547,800	544,557	.0	(9,261)	.0	(9,261)	.0	535,296	.0	.0	.0	7,282	07/15/2046	1FE
61761Q AB 9	MSBAM 2013-C8 A2 1.689		06/15/2017	PAID ON PRINCIPAL		142,534	142,534	142,846	142,689	.0	(155)	.0	(155)	.0	142,534	.0	.0	.0	1,004	12/15/2048	1FM
61760R BA 9	MSC 2011-C3 A3 4.054		06/15/2017	PAID ON PRINCIPAL		183,032	183,032	184,857	183,458	.0	(425)	.0	(425)	.0	183,032	.0	.0	.0	3,094	07/15/2049	1FM
95000G AW 4	WFCM 2016-BNK1 A1 1.321		06/15/2017	PAID ON PRINCIPAL		89,317	89,317	89,317	89,314	.0	4	.0	4	.0	89,317	.0	.0	.0	492	08/15/2049	1FE
92890F AT 6	WFRBS 2012-C10 A2 1.765		06/15/2017	PAID ON PRINCIPAL		5,981,483	5,981,483	6,010,456	5,999,288	.0	(17,805)	.0	(17,805)	.0	5,981,483	.0	.0	.0	47,923	12/15/2045	1FE
92890F AQ 9	WFRBS 2014-C20 A1 1.283		06/15/2017	PAID ON PRINCIPAL		649,052	649,052	644,869	646,040	.0	3,012	.0	3,012	.0	649,052	.0	.0	.0	3,499	05/15/2047	1FM
02006W AC 3	ALLYA 2014-2 A3 1.250		06/15/2017	PAID ON PRINCIPAL		2,137,402	2,137,402	2,137,488	2,137,447	.0	(45)	.0	(45)	.0	2,137,402	.0	.0	.0	11,075	04/15/2019	1FE
02006V AC 5	ALLYA 2014-3 A3 1.280		06/15/2017	PAID ON PRINCIPAL		589,552	589,552	590,240	589,919	.0	(367)	.0	(367)	.0	589,552	.0	.0	.0	2,822	06/17/2019	1FE
02006Y AC 9	ALLYA 2015-1 A3 1.390		06/15/2017	PAID ON PRINCIPAL		1,485,126	1,485,126	1,485,996	1,485,993	.0	(867)	.0	(867)	.0	1,485,126	.0	.0	.0	8,521	09/16/2019	1FE
14313N AD 4	CARMX 2013-3 A4 1.490		06/15/2017	PAID ON PRINCIPAL		1,877,902	1,877,902	1,884,910	1,881,292	.0	(3,390)	.0	(3,390)	.0	1,877,902	.0	.0	.0	11,491	01/15/2019	1FE
14313X AH 3	CARMX 2015-4 A2B 1.758		06/15/2017	PAID ON PRINCIPAL		504,217	504,217	505,143	504,873	.0	(656)	.0	(656)	.0	504,217	.0	.0	.0	3,012	04/15/2019	1FE
14314M AH 6	CARMX 2016-2 A2B 1.628		06/15/2017	PAID ON PRINCIPAL		1,001,300	1,001,300	1,003,021	1,002,521	.0	(1,221)	.0	(1,221)	.0	1,001,300	.0	.0	.0	5,450	06/17/2019	1FE
22237S AC 1	CPMH 2007-1 A3 (144A) 5.593		04/15/2017	PAID ON PRINCIPAL		6,105	6,105	6,250	6,101	.0	4	.0	4	.0	6,105	.0	.0	.0	114	07/15/2037	4AM
13056W AD 7	CRART 2014-1 A4 1.480		06/15/2017	PAID ON PRINCIPAL		792,111	792,111	792,946	792,942	.0	(831)	.0	(831)	.0	792,111	.0	.0	.0	4,861	08/15/2019	1FE
13056M AC 1	CRART 2015-2 A3 1.310		06/15/2017	PAID ON PRINCIPAL		1,072,491	1,072,491	1,072,156	1,072,158	.0	333	.0	333	.0	1,072,491	.0	.0	.0	5,806	08/15/2019	1FE
31679M AD 8	FITAT 2014-3 A3 960		06/15/2017	PAID ON PRINCIPAL		361,652	361,652	360,691	361,149	.0	503	.0	503	.0	361,652	.0	.0	.0	1,430	03/15/2019	1FE
34530D AE 9	FORDO 2013-C B 1.680		06/15/2017	PAID ON PRINCIPAL		596,421	596,421	597,237	597,237	.0	(815)	.0	(815)	.0	596,421	.0	.0	.0	2,505	11/15/2018	1FE
34530K AB 9	FORDO 2014-B A3 900		06/15/2017	PAID ON PRINCIPAL		2,123,040	2,123,040	2,122,742	2,122,957	.0	83	.0	83	.0	2,123,040	.0	.0	.0	7,885	10/15/2018	1FE
39350S F5 6	GT 1998-4 A6 6.530		06/01/2017	PAID ON PRINCIPAL		46,549	46,549	47,974	46,549	.0	0	.0	0	.0	46,549	.0	.0	.0	1,238	04/01/2030	3AM
44890Q AD 5	HART 2013-C A4 1.550		06/15/2017	PAID ON PRINCIPAL		5,272,449	5,272,449	5,287,484	5,281,526	.0	(9,076)	.0	(9,076)	.0	5,272,449	.0	.0	.0	33,706	03/15/2019	1FE
44890W AC 4	HART 2015-A A3 1.050		06/15/2017	PAID ON PRINCIPAL		1,992,728	1,992,728	1,992,593	1,992,631	.0	97	.0	97	.0	1,992,728	.0	.0	.0	8,668	04/15/2019	1FE
41284A AD 0	HDMOT 2014-1 A3 1.100		06/15/2017	PAID ON PRINCIPAL		3,018,928	3,018,928	3,014,371	3,016,710	.0	2,218	.0	2,218	.0	3,018,928	.0	.0	.0	13,681	09/15/2019	1FE
525170 BD 7	LMH 1998-1 2A1 6.545		06/15/2017	PAID ON PRINCIPAL		191,790	191,790	183,582	161,515	.0	30,275	.0	30,275	.0	191,790	.0	.0	.0	5,281	07/15/2028	4AM
525170 BD 7	LMH 1998-1 2A1 6.545		06/15/2017	WRITTEN OFF		.0	.0	2,256	1,985	.0	6	.0	6	.0	1,991	.0	(1,991)	(1,991)	62	07/15/2028	4AM
654748 AD 4	NAROT 2013-A A4 750		05/15/2017	PAID ON PRINCIPAL		914,616	914,616	913,330	914,301	.0	315	.0	315	.0	914,616	.0	.0	.0	2,639	07/15/2019	1FE
674135 CP 1	OAK 1997-C B1 7.450		06/15/2017	WRITTEN OFF		.0	123,968	70,042	102,389	.0	(22)	.0	(22)	.0	102,367	.0	(102,367)	(102,367)	14,909	11/15/2027	6FE
89231M AD 7	TAOT 2014-A A4 1.180		06/15/2017	PAID ON PRINCIPAL		7,081,845	7,081,845	7,091,250	7,087,654	.0	(5,809)	.0	(5,809)	.0	7,081,845	.0	.0	.0	34,515	06/17/2019	1FE
89231R AD 6	TAOT 2014-B A4 1.310		06/15/2017	PAID ON PRINCIPAL		1,105,742	1,105,742	1,107,383	1,106,862	.0	(1,120)	.0	(1,120)	.0	1,105,742	.0	.0	.0	4,477	09/16/2019	1FE
87226Q AD 9	TCFAT 2015-1A A3 (144A) 1.490		06/15/2017	PAID ON PRINCIPAL		1,303,001	1,303,001	1,303,867	1,303,415	.0	(413)	.0	(413)	.0	1,303,001	.0	.0	.0	8,006	12/16/2019	1FE
87227F AC 4	TCFAT 2015-2A A3 (144A) 2.060		06/15/2017	PAID ON PRINCIPAL		868,789	868,789	870,961	870,961	.0	(2,172)	.0	(2,172)	.0	868,789	.0	.0	.0	1,491	04/15/2020	1FE
92887F AC 5	VFET 2014-1A A3 (144A) .820		05/15/2017	PAID ON PRINCIPAL		677,454	677,454	676,339	677,006	.0	448	.0	448	.0	677,454	.0	.0	.0	1,953	04/16/2018	1FE
92887J AB 9	VFET 2016-1A A2 (144A) 1.440		06/15/2017	PAID ON PRINCIPAL		1,718,338	1,718,338	1,721,049	1,720,178	.0	(1,840)	.0	(1,840)	.0	1,718,338	.0	.0	.0	7,607	10/15/2018	1FE
98160Q AD 4	WOART 2014-B A3 1.140		06/15/2017	PAID ON PRINCIPAL		2,385,177	2,385,177	2,386,175	2,385,856	.0	(679)	.0	(679)	.0	2,385,177	.0	.0	.0	11,248	01/15/2020	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					269,377,646	266,905,960	268,728,103	264,946,658	579,178	2,319,809	.0	2,898,986	.0	267,845,645	.0	1,532,002	1,532,002	5,798,331	XXX	XXX
8399997	Total - Bonds - Part 4					632,690,415	630,128,564	646,682,882	629,358,141	579,178	1,209,323	.0	1,788,501	.0	631,146,642	.0	1,543,772	1,543,772	12,822,728	XXX	XXX
8399999	Total - Bonds					632,690,415	630,128,564	646,682,882	629,358,141	579,178	1,209,323	.0	1,788,501	.0	631,146,642	.0	1,543,772	1,543,772	12,822,728	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
231082 60 3	CUMULUS MEDIA INC CLASS A		04/20/2017	VARIOUS	3,002,000	821	XXX	3,062	3,062	.0	.0	2,099	(2,099)	.0	963	.0	(142)	(142)	.0	XXX	L
68234X 10 2	ONCOMED PHARMACEUTICALS INC		06/20/2017	CITIGROUP GLOBAL MKTS	9,391,000	34,748	XXX	34,803	.0	.0	.0	.0	.0	.0	34,803	.0	(55)	(55)	.0	XXX	L
9099999	Total - Common Stocks - Industrial and Miscellaneous					35,569	XXX	37,865	3,062	.0	.0	2,099	(2,099)	.0	35,766	.0	(198)	(198)	.0	XXX	XXX
9799997	Total - Common Stocks - Part 4					35,569	XXX	37,865	3,062	.0	.0	2,099	(2,099)	.0	35,766	.0	(198)	(198)	.0	XXX	XXX

QE05.13

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)
9799999	Total - Common Stocks.....					.....35,569	XXX	.....37,865	.....3,062	.....0	.....0	.....2,099	.....(2,099)	.....0	.....35,766	.....0	.....(198)	.....(198)	.....0	XXX	XXX
9899999	Total - Preferred and Common Stocks.....					.....35,569	XXX	.....37,865	.....3,062	.....0	.....0	.....2,099	.....(2,099)	.....0	.....35,766	.....0	.....(198)	.....(198)	.....0	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					.....632,725,984	XXX	.....646,720,747	.....629,361,203	.....579,178	.....1,209,323	.....2,099	.....1,786,402	.....0	.....631,182,408	.....0	.....1,543,575	.....1,543,575	.....12,822,728	XXX	XXX

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

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

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

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

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

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

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
	REPO- BNP A TREASURY		1.....	16,108,682	16,108,682	07/03/2017.....
	REPO- CITIBANK A TREASURY.....		1.....	115,343	115,343	07/03/2017.....
	REPO- HSBC A TREASURY.....		1.....	16,108,682	16,108,682	07/03/2017.....
	REPO- MERRILL A TREASURY.....		1.....	16,108,682	16,108,682	07/03/2017.....
0199999.	U.S. Government - Issuer Obligations.....			48,441,389	48,441,389	XXX
0599999.	Total - U.S. Government.....			48,441,389	48,441,389	XXX
6199999.	Total - Issuer Obligations.....			48,441,389	48,441,389	XXX
6699999.	Subtotal - Bonds.....			48,441,389	48,441,389	XXX
9999999.	Totals.....			48,441,389	48,441,389	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....11,943,900 Book/Adjusted Carrying Value \$.....11,943,900
- Average balance for the year: Fair Value \$.....44,079,048 Book/Adjusted Carrying Value \$.....44,079,048
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....48,441,389 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A. - IL.....	Chicago,IL.....	.....0.000	.....0	.....0	.....0	.....0	.....0	XXX
Bank of America, N.A. - NC.....	Charlotte,NC.....	.....0.000	.....0	.....0	.....10,184,011	.....5,556,112	.....8,690,970	XXX
Bank of America, N.A. - TX.....	Dallas,TX.....	.....0.000	.....0	.....0	.....(12,375,536)	.....(11,477,216)	.....(11,963,707)	XXX
Bank of America, N.A.....	Charlotte,NC.....	.....0.000	.....0	.....0	.....1,089,983	.....5,857,713	.....2,274,523	XXX
Bank of America, N.A.....	Hartford,CT.....	.....0.000	.....0	.....0	.....(7,902,123)	.....(12,444,742)	.....(6,534,486)	XXX
Bank of New York Mellon.....	New York,NY.....	.....0.000	.....0	.....0	.....0	.....0	.....0	XXX
Bank of New York.....	New York,NY.....	.....0.000	.....0	.....0	.....2,175,814	.....3,572,272	.....3,673,789	XXX
Citibank, N.A. - NY.....	New York,NY.....	.....0.000	.....0	.....0	.....6,734,100	.....8,649,088	.....3,192,070	XXX
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....(638,866,570)	.....(635,628,039)	.....(668,156,785)	XXX
Citibank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....9,021	.....3,795	.....10,619	XXX
First National Bank of Anchorage.....	Anchorage,AK.....	.....0.000	.....0	.....0	.....25,000	.....25,000	.....25,000	XXX
JP Morgan Chase Bank, N.A. - IL.....	Chicago,IL.....	.....0.000	.....0	.....0	.....(7,216,703)	.....2,989,284	.....(1,114,551)	XXX
JP Morgan Chase Bank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....(16,089,643)	.....12,665,582	.....27,629,330	XXX
JP Morgan Chase Bank, NA - TX.....	Houston,TX.....	.....0.000	.....0	.....0	.....996,872	.....996,872	.....996,872	XXX
The Bank of New York Mellon.....	Pittsburgh,PA.....	.....0.000	.....0	.....0	.....20,549	.....20,549	.....20,549	XXX
The Northern Trust Company.....	Chicago,IL.....	.....0.000	.....0	.....0	.....537,387	.....298,169	.....413,517	XXX
US Bank Corp.....	Minneapolis,MN.....	.....0.000	.....0	.....0	.....1,149,641	.....2,087,758	.....1,684,251	XXX
US Bank Corp.....	St. Paul,MN.....	.....0.000	.....0	.....0	.....30	.....30	.....3,476	XXX
Wells Fargo Bank, N.A.....	Jacksonville,FL.....	.....0.000	.....0	.....0	.....12,347,127	.....12,886,771	.....13,775,317	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(647,181,039)	.....(603,941,002)	.....(625,379,247)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(647,181,039)	.....(603,941,002)	.....(625,379,247)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(647,181,039)	.....(603,941,002)	.....(625,379,247)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Bonds - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivision - Issuer Obligations							
JOHNS HOPKINS UNIVERSITY A.....		06/06/2017.....	0.850	08/07/2017.....	13,961,000	7,803	0
2599999. U.S. Special Revenue & Special Assessment Obligations - Issuer Obligations.....					13,961,000	7,803	0
3199999. Total - U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations.....					13,961,000	7,803	0
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					13,961,000	7,803	0
8399999. Subtotals - Bonds.....					13,961,000	7,803	0
8699999. Total - Cash Equivalents.....					13,961,000	7,803	0

QE13



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	146	0	0	59,104
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	8,327	8,327	0	0	25	0	0	75,333
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	228	0	0	388,186
11. Georgia.....GA	0	0	0	0	33	0	0	384,200
12. Hawaii.....HI	0	0	0	0	(69)	0	0	4,323
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	11	0	0	60,113
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	1	0	0	807
21. Maryland.....MD	0	0	0	0	18	0	0	11,626
22. Massachusetts.....MA	0	0	0	0	46	0	0	87,122
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	42	0	0	145,287
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	30	0	0	87,392
30. New Hampshire.....NH	0	0	0	0	3	0	0	6,012
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	31	0	0	127,976
33. New York.....NY	0	0	0	0	2,048	0	0	1,196,849
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	64	0	0	50,212
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	41	0	0	33,373
39. Pennsylvania.....PA	0	0	17,500	1	(12,500)	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	21	0	0	32,486
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	59	0	0	112,710
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	19	0	0	19,984
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	8,327	8,327	17,500	1	(9,704)	0	0	2,883,094

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

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

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

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	16	0	0	6,421
2. Alaska.....AK	0	0	0	0	27	0	0	9,666
3. Arizona.....AZ	0	0	0	0	9	0	0	9,483
4. Arkansas.....AR	0	0	0	0	68	0	0	34,269
5. California.....CA	0	0	0	0	169	0	0	185,102
6. Colorado.....CO	0	0	0	0	118	0	0	178,509
7. Connecticut.....CT	0	0	0	0	140	0	0	426,887
8. Delaware.....DE	0	0	0	0	15	0	0	10,275
9. District of Columbia.....DC	0	0	0	0	11	0	0	9,763
10. Florida.....FL	0	0	0	0	29	0	0	49,453
11. Georgia.....GA	0	0	0	0	214	0	0	2,482,965
12. Hawaii.....HI	0	0	0	0	(16)	0	0	975
13. Idaho.....ID	0	0	0	0	18	0	0	22,994
14. Illinois.....IL	0	0	0	0	544	0	0	289,710
15. Indiana.....IN	0	0	0	0	5	0	0	29,290
16. Iowa.....IA	0	0	0	0	37	0	0	48,830
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	77	0	0	67,663
19. Louisiana.....LA	0	0	0	0	(7)	0	0	292,809
20. Maine.....ME	0	0	0	0	4	0	0	5,698
21. Maryland.....MD	0	0	0	0	61	0	0	38,058
22. Massachusetts.....MA	0	0	0	0	153	0	0	291,669
23. Michigan.....MI	0	0	0	0	404	0	0	295,980
24. Minnesota.....MN	0	0	0	0	31	0	0	104,347
25. Mississippi.....MS	0	0	0	0	17	0	0	22,054
26. Missouri.....MO	0	0	0	0	107	0	0	99,945
27. Montana.....MT	0	0	0	0	12	0	0	31,238
28. Nebraska.....NE	0	0	0	0	13	0	0	13,920
29. Nevada.....NV	0	0	0	0	7	0	0	21,205
30. New Hampshire.....NH	0	0	0	0	15	0	0	25,140
31. New Jersey.....NJ	0	0	0	0	160	0	0	191,643
32. New Mexico.....NM	0	0	0	0	27	0	0	109,897
33. New York.....NY	0	0	0	0	2,366	0	0	1,382,567
34. North Carolina.....NC	0	0	0	0	71	0	0	73,949
35. North Dakota.....ND	0	0	0	0	0	0	0	11,424
36. Ohio.....OH	0	0	0	0	415	0	0	327,323
37. Oklahoma.....OK	0	0	0	0	9	0	0	43,077
38. Oregon.....OR	0	0	0	0	42	0	0	34,597
39. Pennsylvania.....PA	0	0	0	0	383	0	0	384,624
40. Rhode Island.....RI	0	0	0	0	119	0	0	14,659
41. South Carolina.....SC	0	0	0	0	36	0	0	41,552
42. South Dakota.....SD	0	0	0	0	4	0	0	67,554
43. Tennessee.....TN	0	0	0	0	182	0	0	132,988
44. Texas.....TX	0	0	0	0	9,666	0	0	511,610
45. Utah.....UT	0	0	0	0	28	0	0	44,495
46. Vermont.....VT	0	0	0	0	37	0	0	75,827
47. Virginia.....VA	0	0	0	0	9	0	0	16,249
48. Washington.....WA	0	0	0	0	341	0	0	295,716
49. West Virginia.....WV	0	0	0	0	75	0	0	219,998
50. Wisconsin.....WI	0	0	0	0	71	0	0	76,092
51. Wyoming.....WY	0	0	0	0	0	0	0	15,211
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	16,339	0	0	9,175,370

DETAILS OF WRITE-INS

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

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

**Overflow Page
NONE**



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2017

NAIC Group Code.....3548

NAIC Company Code.....25658

Company Name: THE TRAVELERS INDEMNITY COMPANY

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

1. Monoline Policies

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

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes No
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes No
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
- 2.31 Amount quantified: \$.....102,997
- 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