

QUARTERLY STATEMENT
AS OF SEPTEMBER 30, 2017
OF THE CONDITION AND AFFAIRS OF THE
TRAVELERS CASUALTY AND
SURETY COMPANY

NAIC Group Code 3548 3548 NAIC Company Code 19038 Employer's ID Number 06-6033504
(Current Period) (Prior Period)

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

INCORPORATED/ORGANIZED, MAY 1, 1883 COMMENCED BUSINESS, MAY 1, 1907

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

OFFICERS

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

DIRECTORS

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

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

19th day of October, 2017

Notary Public signature and My Commission Expires September 30, 2022



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

**ASSETS**

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	9,291,518,907	0	9,291,518,907	9,132,252,013
2. Stocks:				
2.1 Preferred stocks.....	30,855,645	0	30,855,645	30,957,660
2.2 Common stocks.....	4,306,175,926	0	4,306,175,926	3,847,377,924
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(587,785)), cash equivalents (\$.....0) and short-term investments (\$.....453,426,568).....	452,838,783	0	452,838,783	722,305,385
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	950,784,917	31,224,959	919,559,959	847,125,360
9. Receivables for securities.....	1,250,077	0	1,250,077	13,092
10. Securities lending reinvested collateral assets.....	21,720,685	0	21,720,685	36,370,716
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	15,055,144,941	31,224,959	15,023,919,982	14,616,402,150
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	92,191,527	0	92,191,527	95,528,872
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	569,319,263	35,388,447	533,930,816	523,166,370
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....24,252,733 earned but unbilled premiums).....	1,018,682,630	5,544,683	1,013,137,947	931,600,506
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	18,315,236	1,374,748	16,940,488	13,015,128
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	24,437,762	0	24,437,762	(2,706,342)
16.2 Funds held by or deposited with reinsured companies.....	1,340,614	0	1,340,614	1,310,660
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	25,126,729	0	25,126,729	0
18.2 Net deferred tax asset.....	315,141,712	56,591,631	258,550,081	250,496,668
19. Guaranty funds receivable or on deposit.....	1,009,245	0	1,009,245	1,031,247
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0	64,500,432
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	62,555,548	1,057,034	61,498,513	69,994,451
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	17,183,265,206	131,181,502	17,052,083,704	16,564,340,144
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	17,183,265,206	131,181,502	17,052,083,704	16,564,340,144

**DETAILS OF WRITE-INS**

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Suspense, undistributed payments.....	21,410,320	0	21,410,320	36,070,747
2502. Equities and deposits in pools and associations.....	19,279,825	0	19,279,825	11,507,430
2503. State surcharges receivable.....	9,995,651	0	9,995,651	9,242,550
2598. Summary of remaining write-ins for Line 25 from overflow page.....	11,869,751	1,057,034	10,812,717	13,173,725
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	62,555,548	1,057,034	61,498,513	69,994,451

## TRAVELERS CASUALTY AND SURETY COMPANY

### LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,307,766,629).....	6,184,798,001	5,954,948,262
2. Reinsurance payable on paid losses and loss adjustment expenses.....	241,902,465	230,726,982
3. Loss adjustment expenses.....	1,439,980,315	1,400,869,800
4. Commissions payable, contingent commissions and other similar charges.....	122,014,455	137,287,831
5. Other expenses (excluding taxes, licenses and fees).....	102,919,327	131,989,621
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	64,003,212	74,025,606
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	29,630,434
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....47,913 and interest thereon \$.....5,332.....	53,245	86,613
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....161,986,091 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).....	2,156,928,485	2,015,473,092
10. Advance premium.....	200	1,000
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	11,884,977	10,768,449
12. Ceded reinsurance premiums payable (net of ceding commissions).....	64,518,911	40,418,953
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	10,254,029	11,461,687
15. Remittances and items not allocated.....	1,637,346	3,050,107
16. Provision for reinsurance (including \$.....0 certified).....	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	1,357,047	0
20. Derivatives.....	0	0
21. Payable for securities.....	13,833,454	13,730,581
22. Payable for securities lending.....	21,720,685	36,370,716
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	(11,438,981)	(12,343,030)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	10,426,367,172	10,078,496,703
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	10,426,367,172	10,078,496,703
29. Aggregate write-ins for special surplus funds.....	12,654,887	13,582,113
30. Common capital stock.....	25,000,000	25,000,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	2,629,824,585	2,629,824,585
35. Unassigned funds (surplus).....	3,958,237,060	3,817,436,742
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	6,625,716,533	6,485,843,440
38. Totals (Page 2, Line 28, Col. 3).....	17,052,083,704	16,564,340,144

#### DETAILS OF WRITE-INS

2501. Escheat liability.....	551,395	581,666
2502. Special reserve fund.....	500,000	500,000
2503. Retroactive reinsurance reserve assumed.....	245,139	247,036
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(12,735,515)	(13,671,731)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(11,438,981)	(12,343,030)
2901. Special surplus from retroactive reinsurance.....	12,654,887	13,582,113
2902. ....	0	0
2903. ....	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	12,654,887	13,582,113
3201. ....	0	0
3202. ....	0	0
3203. ....	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

**STATEMENT OF INCOME**

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
<b>UNDERWRITING INCOME</b>			
1. Premiums earned:			
1.1 Direct..... (written \$....222,861,437).....	229,368,010	250,541,595	323,998,097
1.2 Assumed..... (written \$....3,525,897,444).....	3,390,033,920	3,237,699,852	4,354,002,586
1.3 Ceded..... (written \$....228,081,761).....	236,026,254	257,124,892	332,742,543
1.4 Net..... (written \$....3,520,677,120).....	3,383,375,676	3,231,116,555	4,345,258,140
DEDUCTIONS:			
2. Losses incurred (current accident year \$....2,058,452,315):			
2.1 Direct.....	126,430,336	225,466,766	259,479,756
2.2 Assumed.....	1,989,471,379	1,705,594,266	2,256,603,754
2.3 Ceded.....	136,183,730	230,751,177	269,984,822
2.4 Net.....	1,979,717,985	1,700,309,855	2,246,098,688
3. Loss adjustment expenses incurred.....	395,891,674	373,683,548	508,448,067
4. Other underwriting expenses incurred.....	1,023,512,419	1,005,384,921	1,333,412,970
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	3,399,122,078	3,079,378,324	4,087,959,725
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(15,746,402)	151,738,230	257,298,415
<b>INVESTMENT INCOME</b>			
9. Net investment income earned.....	288,861,416	273,277,333	1,114,470,935
10. Net realized capital gains (losses) less capital gains tax of \$....(2,296,162).....	(12,336,569)	(30,038,785)	(12,613,173)
11. Net investment gain (loss) (Lines 9 + 10).....	276,524,847	243,238,548	1,101,857,761
<b>OTHER INCOME</b>			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....1,570,788 amount charged off \$....7,508,084).....	(5,937,296)	(5,563,054)	(7,858,731)
13. Finance and service charges not included in premiums.....	11,771,945	11,502,927	15,362,704
14. Aggregate write-ins for miscellaneous income.....	(546,446)	(853,455)	(1,092,895)
15. Total other income (Lines 12 through 14).....	5,288,203	5,086,418	6,411,078
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	266,066,648	400,063,196	1,365,567,254
17. Dividends to policyholders.....	6,989,350	5,799,558	8,771,355
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	259,077,298	394,263,638	1,356,795,899
19. Federal and foreign income taxes incurred.....	47,662,142	115,828,923	172,879,327
20. Net income (Line 18 minus Line 19) (to Line 22).....	211,415,157	278,434,715	1,183,916,572
<b>CAPITAL AND SURPLUS ACCOUNT</b>			
21. Surplus as regards policyholders, December 31 prior year.....	6,485,843,440	6,376,266,631	6,376,266,631
22. Net income (from Line 20).....	211,415,157	278,434,715	1,183,916,572
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....7,100,085.....	474,831,363	528,943,662	(23,063,228)
25. Change in net unrealized foreign exchange capital gain (loss).....	5,030,820	2,003,994	(1,232,123)
26. Change in net deferred income tax.....	3,939,757	16,495,957	2,125,803
27. Change in nonadmitted assets.....	(9,344,004)	(6,274,766)	22,829,784
28. Change in provision for reinsurance.....	0	0	0
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(546,000,000)	(811,000,000)	(1,075,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	139,873,093	8,603,562	109,576,809
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,625,716,533	6,384,870,193	6,485,843,440

**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. Other assets tri-party/tax credit bond income.....	23,295	30,405	42,083
1402. Fines and penalties of regulatory authorities.....	(3,003)	(60,579)	(77,403)
1403. Profit and loss, miscellaneous.....	(114,148)	(254,886)	(338,357)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(452,590)	(568,396)	(719,219)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(546,446)	(853,455)	(1,092,895)
3701. ....	0	0	0
3702. ....	0	0	0
3703. ....	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

# TRAVELERS CASUALTY AND SURETY COMPANY

## CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
<b>CASH FROM OPERATIONS</b>			
1. Premiums collected net of reinsurance.....	3,447,056,078	3,294,719,832	4,365,656,346
2. Net investment income.....	342,107,607	322,929,361	1,175,960,966
3. Miscellaneous income.....	5,288,203	5,086,418	6,411,078
4. Total (Lines 1 through 3).....	3,794,451,888	3,622,735,611	5,548,028,390
5. Benefit and loss related payments.....	1,765,866,821	1,670,616,942	2,170,911,276
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,433,965,185	1,391,973,549	1,785,275,123
8. Dividends paid to policyholders.....	5,872,822	5,164,621	7,804,536
9. Federal and foreign income taxes paid (recovered) net of \$..... 1,414,721 tax on capital gains (losses).....	100,123,143	114,084,012	163,650,675
10. Total (Lines 5 through 9).....	3,305,827,970	3,181,839,125	4,127,641,611
11. Net cash from operations (Line 4 minus Line 10).....	488,623,918	440,896,485	1,420,386,779
<b>CASH FROM INVESTMENTS</b>			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,363,372,097	1,446,748,481	1,900,676,610
12.2 Stocks.....	4,809,017	3,604,564	3,751,092
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	115,155,180	128,157,570	153,646,401
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	2,564,709	69,663,456	31,073,346
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,485,901,002	1,648,174,071	2,089,147,450
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,564,145,730	1,181,208,069	2,001,105,497
13.2 Stocks.....	0	0	0
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	190,802,513	151,504,418	221,156,447
13.6 Miscellaneous applications.....	1,236,985	9,422,635	6,498,634
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,756,185,227	1,342,135,121	2,228,760,578
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(270,284,225)	306,038,950	(139,613,128)
<b>CASH FROM FINANCING AND MISCELLANEOUS SOURCES</b>			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	(33,840)	(31,599)	(42,498)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	546,000,000	811,000,000	1,075,000,000
16.6 Other cash provided (applied).....	58,227,546	14,568,600	(14,444,519)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(487,806,294)	(796,462,999)	(1,089,487,017)
<b>RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS</b>			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(269,466,602)	(49,527,564)	191,286,633
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	722,305,385	531,018,752	531,018,752
19.2 End of period (Line 18 plus Line 19.1).....	452,838,783	481,491,188	722,305,385
<b>Note: Supplemental disclosures of cash flow information for non-cash transactions:</b>			
20.0001 Exchange of bonds.....	13,205,900	14,030,500	35,043,323
20.0002 Stock distribution from limited partnership.....	4,663,259	1,414,863	1,414,863
20.0003 Interest payment received in securities.....	400,358	478,401	624,052
20.0004 Bonds exchanged for stock.....	0	0	73,269

## NOTES TO FINANCIAL STATEMENTS

### Note 1 – Summary of Significant Accounting Policies and Going Concern

#### A. Accounting Practices:

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

<u>Net Income</u>	<u>SSAP</u>	<u>F/S</u>	<u>F/S</u>	<u>September 30, 2017</u>	<u>December 31, 2016</u>
	<u>#</u>	<u>Page</u>	<u>Line #</u>		
1. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	\$ 211,415,157	\$ 1,183,916,572
2. State Prescribed Practices that is an increase/(decrease) from NAIC SAP				-	-
3. State Permitted Practices that is an increase/(decrease) from NAIC SAP				-	-
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 211,415,157</u>	<u>\$ 1,183,916,572</u>
<u>Surplus</u>					
5. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	\$ 6,625,716,533	\$ 6,485,843,440
6. State Prescribed Practices that is an increase/(decrease) from NAIC SAP				-	-
7. State Permitted Practices that is an increase/(decrease) from NAIC SAP				-	-
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 6,625,716,533</u>	<u>\$ 6,485,843,440</u>

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

No significant change.

#### C. Accounting Policy:

No significant change.

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

#### D. Going Concern:

Not applicable.

### Note 2 – Accounting Changes and Corrections of Errors

No significant change.

### Note 3 – Business Combinations and Goodwill

No significant change.

### Note 4 – Discontinued Operations

No significant change.

### Note 5 – Investments

#### A. Mortgage Loans:

No significant change.

#### B. Debt Restructuring:

No significant change.

#### C. Reverse Mortgages:

No significant change.

#### D. Loan-Backed Securities:

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

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

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

(2) Not applicable.

(3) 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	\$ 1,143,705
2. 12 Months or Longer	\$ 94,554

**NOTES TO FINANCIAL STATEMENTS**

b. The aggregate related fair value of securities with unrealized losses:	1. Less than 12 Months	\$ 218,551,684
	2. 12 Months or Longer	\$ 16,988,813

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

## E. Repurchase Agreements and/or Securities Lending Transactions:

No significant change.

(3)b. Not applicable.

## F. Real Estate:

No significant change.

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

No significant change.

## H. Restricted Assets:

No significant change.

## I. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

## J. Offsetting and Netting of Assets and Liabilities:

Not applicable.

## K. Structured Notes:

No significant change.

## L. 5\* Securities:

No significant change.

## M. Short Sales:

No significant change.

## N. Prepayment Penalty and Acceleration Fees:

No significant change.

**Note 6 – Joint Ventures, Partnerships and Limited Liability Companies**

No significant change.

**Note 7 – Investment Income**

No significant change.

**Note 8 – Derivative Instruments**

No significant change.

**Note 9 – Income Taxes**

No significant change.

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

Through September 30, 2017, the Company sold \$504.5 million of securities to the Travelers Money Market Liquidity Pool as follows:

(in millions)	Proceeds
February 17, 2017	\$ 94.6
April 26, 2017	261.6
June 21, 2017	14.2
July 25, 2017	70.3
August 29, 2017	63.8

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## NOTES TO FINANCIAL STATEMENTS

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**Note 11 – Debt**

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

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

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

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

Through September 30, 2017, the Company paid ordinary dividends totaling \$546 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	\$ 262	\$ -	\$ 262
June 20, 2017	181	-	181
September 29, 2017	103	-	103

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

No significant change.

**Note 15 – Leases**

No significant change.

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

No significant change.

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

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

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

No significant change.

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

No significant change.



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

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

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

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

Description	Level 1	Level 2	Level 3	Total
<b>Bonds</b>				
Industrial and miscellaneous	\$ -	\$ 26,604,845	\$ -	\$ 26,604,845
<b>Preferred stock</b>				
Redeemable	-	29,000,000	-	29,000,000
Nonredeemable	125,625	1,730,020	-	1,855,645
Total preferred stock	125,625	30,730,020	-	30,855,645
<b>Common stock</b>				
Industrial and miscellaneous	8,782,755	-	-	8,782,755
Total securities at fair value	\$ 8,908,380	\$ 57,334,865	\$ -	\$ 66,243,245

At September 30, 2017, the Company also holds Level 3 industrial and miscellaneous common stock measured and reported at its fair value of \$0.

(2) Not applicable.

(3) Not applicable.

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

The Company holds unaffiliated common stock where 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 September 30, 2017)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Short term bonds	\$ 453,426,568	\$ 453,426,568	\$ 136,139,364	\$ 317,287,204	\$ -	\$ -
Long term bonds	9,563,431,337	9,291,518,907	324,071,872	9,238,845,794	513,671	-
Preferred stock	30,855,645	30,855,645	125,625	30,730,020	-	-
Common stock	8,782,755	8,782,755	8,782,755	-	-	-
<b>(At December 31, 2016)</b>						
Short term bonds	\$ 721,597,101	\$ 721,598,932	\$ 174,060,637	\$ 547,536,464	\$ -	\$ -
Long term bonds	9,296,176,378	9,132,252,013	298,664,572	8,991,832,736	5,679,070	-
Preferred stock	30,957,660	30,957,660	-	30,957,660	-	-
Common stock	6,846,003	6,846,003	6,846,003	-	-	-

D. Not applicable.

**Note 21 – Other Items**

No significant change.

**Note 22 – Events Subsequent**

The Company expects to incur significant catastrophe losses in the fourth quarter of 2017 resulting from wildfires that began in early October in California. The Company does not currently have an estimate of its ultimate losses related to the fires.

The Company had no other material subsequent events through November 8, 2017.

**Note 23 – Reinsurance**

No significant change.

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## **NOTES TO FINANCIAL STATEMENTS**

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### **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 September 30, 2017, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$54,242,000, resulting from better than expected loss and defense and cost containment development primarily in the workers' compensation, other liability – occurrence, commercial multiple peril and products liability – occurrence lines (excluding asbestos and environmental reserves). This favorable development was partially offset by unfavorable development in the commercial auto liability line and by funding of asbestos and environmental reserves, primarily in the other liability – occurrence and products liability – occurrence lines.

The improvement was driven by better than expected loss experience in (i) the workers' compensation line for multiple accident years, (ii) the other liability – occurrence line for both primary and excess coverages for multiple accident years, (iii) the commercial multiple peril line for liability coverages for multiple accident years and (iv) the products liability – occurrence line across multiple accident years (excluding asbestos and environmental reserves). Unfavorable development in the commercial auto liability line was driven by higher than expected loss experience for accident years 2013 through 2016.

Excluding asbestos and 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 asbestos and environmental and other runoff exposures, primarily in "Prior" accident years.

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

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

No significant change.

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

No significant change.

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

No significant change.

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

No significant change.

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

No significant change.

### **Note 31 – High Deductibles**

No significant change.

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

No significant change.

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

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.  
The Travelers Companies, Inc. acquired Simply Business Holdings Limited and its subsidiaries.
- 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: \$ 11,967,663

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

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

14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	3,840,531,921	4,297,393,171
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	14,684,643	27,484,336
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 3,855,216,564	\$ 4,324,877,507
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 21,720,685

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 21,720,685

16.3 Total payable for securities lending reported on the liability page: \$ 21,720,685

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citibank Futures	1 South Wacker, 10th Floor Chicago, IL 60606	Futures account
Citigroup Global Markets Inc.	Special Equity Transactions Group 390 Greenwich Street, 1st Floor New York, NY 10013	Brokerage account

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
The Travelers Indemnity Company	A

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

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

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

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

## **GENERAL INTERROGATORIES**

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

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

Yes  No

18.2 If no, list exceptions:

## GENERAL INTERROGATORIES (continued)

## PART 2 – PROPERTY &amp; CASUALTY INTERROGATORIES

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

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

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

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

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

- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.000	5.000%	0	0	30,340,472	30,340,472	0	0	181,000	181,000
Total	XXX	XXX	0	0	30,340,472	30,340,472	0	0	181,000	181,000

- 5.1 Operating Percentages:

5.1 A&H loss percent 0.000%

5.2 A&H cost containment percent 0.000%

5.3 A&H expense percent excluding cost containment expenses 0.000%

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

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

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

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

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

Showing All New Reinsurers - Current Year to Date

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

**NONE**

**TRAVELERS CASUALTY AND SURETY COMPANY**

**SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN**

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		4,064,809	4,492,737	2,577,464	2,841,381	45,919,654	46,563,448
2. Alaska.....AK.....L.....		56,079	352,342	13,471	45,705	521,386	549,193
3. Arizona.....AZ.....L.....		5,633,575	3,843,616	2,464,904	1,326,912	11,249,515	12,388,622
4. Arkansas.....AR.....L.....		2,693,478	2,685,766	520,672	770,795	9,251,746	9,629,902
5. California.....CA.....L.....		6,257,308	3,679,119	10,559,180	10,251,955	84,474,188	95,397,152
6. Colorado.....CO.....L.....		1,616,557	866,900	159,134	478,640	8,309,003	8,670,819
7. Connecticut.....CT.....L.....		8,734,672	13,241,890	13,570,918	9,600,659	153,471,869	159,246,953
8. Delaware.....DE.....L.....		154,157	244,507	576,654	118,091	13,475,052	14,220,465
9. District of Columbia.....DC.....L.....		1,626,202	2,822,717	1,084,871	750,874	18,703,986	18,918,007
10. Florida.....FL.....L.....		11,371,610	14,227,422	8,047,337	8,095,085	101,626,803	97,997,387
11. Georgia.....GA.....L.....		3,259,174	4,164,195	3,381,676	2,938,073	35,171,163	39,195,584
12. Hawaii.....HI.....L.....		434,342	1,569,690	61,832	103,440	1,312,579	1,584,476
13. Idaho.....ID.....L.....		797,461	850,561	300,490	465,405	4,182,458	4,529,610
14. Illinois.....IL.....L.....		12,858,161	14,222,813	6,320,515	6,649,047	56,713,000	50,573,353
15. Indiana.....IN.....L.....		2,264,444	2,842,969	2,089,924	1,385,116	10,084,445	9,811,137
16. Iowa.....IA.....L.....		2,380,168	3,322,352	1,770,303	1,669,809	11,480,016	11,982,134
17. Kansas.....KS.....L.....		4,281,264	4,051,585	2,227,740	2,244,983	18,541,101	18,460,559
18. Kentucky.....KY.....L.....		1,414,121	1,418,551	1,079,995	1,050,232	22,130,786	22,148,934
19. Louisiana.....LA.....L.....		5,385,524	6,095,671	2,466,146	2,290,269	41,490,273	42,365,664
20. Maine.....ME.....L.....		395,333	414,278	245,709	251,133	12,612,342	13,529,916
21. Maryland.....MD.....L.....		4,185,886	4,058,809	3,729,175	4,511,676	70,989,095	71,289,833
22. Massachusetts.....MA.....L.....		6,607,826	9,715,762	9,844,117	12,989,204	94,484,848	113,500,501
23. Michigan.....MI.....L.....		4,825,428	4,051,363	7,149,874	6,299,440	228,838,009	238,122,437
24. Minnesota.....MN.....L.....		5,071,314	4,649,890	3,341,853	3,479,795	32,367,891	34,493,657
25. Mississippi.....MS.....L.....		4,158,394	3,176,463	1,178,682	1,263,613	20,961,627	19,516,495
26. Missouri.....MO.....L.....		3,209,326	3,693,041	4,471,118	3,525,013	29,782,794	32,176,587
27. Montana.....MT.....L.....		236,269	379,199	153,414	211,560	1,318,271	1,477,800
28. Nebraska.....NE.....L.....		563,203	903,513	493,906	886,149	11,161,389	11,784,375
29. Nevada.....NV.....L.....		1,413,207	1,612,754	477,895	373,644	3,370,925	3,577,639
30. New Hampshire.....NH.....L.....		539,688	463,263	548,871	635,570	14,738,748	16,918,639
31. New Jersey.....NJ.....L.....		1,388,259	2,035,798	4,960,884	5,274,348	164,608,448	172,222,568
32. New Mexico.....NM.....L.....		1,243,578	1,032,909	494,686	296,908	3,833,419	4,079,962
33. New York.....NY.....L.....		18,060,646	21,836,405	28,905,149	27,367,110	219,632,369	208,466,235
34. North Carolina.....NC.....L.....		6,658,510	7,192,521	2,016,439	2,873,049	30,236,386	32,656,246
35. North Dakota.....ND.....L.....		72,829	62,187	(1,278)	(367)	93,432	91,187
36. Ohio.....OH.....L.....		558,316	524,213	2,154,134	2,014,507	59,236,142	63,397,911
37. Oklahoma.....OK.....L.....		638,765	771,253	151,149	149,887	8,085,085	8,147,727
38. Oregon.....OR.....L.....		5,209,762	4,699,343	1,509,917	1,372,726	9,704,503	9,275,543
39. Pennsylvania.....PA.....L.....		8,258,311	9,003,722	15,474,965	239,358,741	165,004,756	169,192,516
40. Rhode Island.....RI.....L.....		309,868	367,537	853,751	1,138,951	24,742,036	26,408,437
41. South Carolina.....SC.....L.....		1,844,457	1,448,895	937,990	508,856	13,599,761	13,398,095
42. South Dakota.....SD.....L.....		222,206	245,860	114,459	219,894	1,579,417	1,056,422
43. Tennessee.....TN.....L.....		11,683,307	12,087,766	4,578,953	4,397,768	59,668,269	59,962,269
44. Texas.....TX.....L.....		33,482,772	36,426,809	7,711,294	8,941,660	113,030,273	113,277,473
45. Utah.....UT.....L.....		1,260,004	1,226,817	263,525	729,560	3,720,989	4,489,679
46. Vermont.....VT.....L.....		478,081	135,737	282,560	390,334	4,818,019	4,917,370
47. Virginia.....VA.....L.....		16,320,126	21,490,793	9,978,054	8,906,561	41,702,178	44,577,363
48. Washington.....WA.....L.....		4,840,622	878,035	470,732	393,247	9,155,634	8,871,362
49. West Virginia.....WV.....L.....		1,018,605	2,846,318	1,452,223	797,825	7,528,126	7,018,398
50. Wisconsin.....WI.....L.....		1,745,846	2,543,535	3,296,286	3,252,773	31,972,536	33,233,610
51. Wyoming.....WY.....L.....		23,881	36,303	10,729	10,675	220,422	229,318
52. American Samoa.....AS.....N.....		1,000	250	0	0	0	0
53. Guam.....GU.....L.....		195,580	36,723	0	0	0	0
54. Puerto Rico.....PR.....L.....		219,647	2,131,807	(1,229,149)	4,320,303	1,332,025	2,777,055
55. US Virgin Islands.....VI.....L.....		222,407	278,343	0	0	155,000	155,000
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.....		415,073	973,248	0	0	0	0
59. Totals.....(a).....54.....		222,861,437	248,426,864	175,295,292	400,218,583	2,142,394,189	2,208,523,022

**DETAILS OF WRITE-INS**

58001. BMU Bermuda.....XXX.....		799,982	963,197	0	0	0	0
58002. AIA Anguilla.....XXX.....		16,901	0	0	0	0	0
58003. BRB Barbados.....XXX.....		0	10,051	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page....XXX.....		(401,810)	0	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		415,073	973,248	0	0	0	0

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



## SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP

### PART 1 - ORGANIZATIONAL CHART

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Windamere III, LLC	Minnesota	41-2007089
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... Camperdown Corporation	Delaware	41-1762781
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... Aprilgrange Limited	United Kingdom	United Kingdom
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... F&G U.K. Underwriters Limited	United Kingdom	United Kingdom
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... Travelers Underwriting Agency Limited	United Kingdom	United Kingdom
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... Travelers Syndicate Management Limited	United Kingdom	United Kingdom
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... .. Travelers Asia Pte. Ltd.	Singapore	Singapore
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... St. Paul Surety Europe Limited	United Kingdom	United Kingdom
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... Travelers Corporate Trustee Ltd.	United Kingdom	United Kingdom
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... Travelers London Limited	United Kingdom	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	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	United Kingdom
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... Simply Business Holdings Limited	United Kingdom	United Kingdom
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... .. Simply Business Group Limited	United Kingdom	United Kingdom
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... .. Xbridge Holdings Limited	United Kingdom	United Kingdom
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. Xbridge Acquisitions Limited	United Kingdom	United Kingdom
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... .. Simply Business Holdings, Inc.	Delaware	Delaware
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Simply Business, Inc.	Massachusetts	Massachusetts
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Xbridge Limited	United Kingdom	United Kingdom
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. USF&G Capital I	Delaware	52-1953822	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. USF&G Capital III	Delaware	52-2044075	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. 350 Market Street, LLC	Delaware	38-4046010	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. Travelers Special Services Limited	United Kingdom		... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. Travelers (Bermuda) Limited *	Bermuda	AA-3194119
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers MGA, Inc.	Texas	75-2676034
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. 8527512 Canada Inc. (77.52%)	Canada	Canada
... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270	... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270
... .. Fog City Fund, LLC (98.915%)	Minnesota	41-1985480	... .. Travelers Insurance Company of Canada *	Canada	AA-1560039
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Upper Lake Growth Capital, LLC (99.215%)	Minnesota	41-1927945	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. Vesbridge Partners, LP (70.979%)	Minnesota	20-1222630	... .. Travelers Brazil Holding, LLC	Delaware	47-2215437
... .. Windamere II, LLC	Minnesota	41-1963936	... .. Travelers Brazil Acquisition LLC	Delaware	47-2215437

**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**

...	J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil		...	Travelers Distribution Alliance, Inc.	Delaware	62-1657094
...	J. Malucelli Resseguradora S.A. *	Brazil	AA-2230021	...	Travelers TLD, LLC	Delaware	06-0566050
...	J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		...	Tiercel, LLC	Delaware	06-0566050
...	J. Malucelli Seguradora S.A. *	Brazil	AA-2230002	...	Redstart, LLC	Delaware	06-0566050
...	J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		...	The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
...	J. Malucelli Latam S.A. (49.5%)	Brazil		...	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
...	J. Malucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036	...	Travelers Marine, LLC	Delaware	06-0566050
...	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				

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*Notes:*

\* Denotes affiliated insurer

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

**TRAVELERS CASUALTY AND SURETY COMPANY**

**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
<b>Members</b>															
3548	The Travelers Companies, Inc...	00000	41-0518860		86312	NYSE	The Travelers Companies, Inc.....	MN	UIP			0.000		N	
3548	The Travelers Companies, Inc...	24767	41-0406690				St. Paul Fire and Marine Insurance Company.....	CT	IA	The Travelers Companies, Inc.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	24791	41-0881659				St. Paul Mercury Insurance Company.....	CT	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	24775	41-0963301				St. Paul Guardian Insurance Company.....	CT	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	30481	41-1230819				St. Paul Surplus Lines Insurance Company.....	DE	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	41769	41-1435765				The Travelers Casualty Company.....	CT	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	41750	41-1435766				Travelers Constitution State Insurance Company.....	CT	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	51-0375653				Northbrook Holdings, Inc.....	DE	NIA	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	Y	
3548	The Travelers Companies, Inc...	36463	36-2999370				Discover Property & Casualty Insurance Company.....	CT	IA	Northbrook Holdings, Inc.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	19224	36-2542404				St. Paul Protective Insurance Company.....	CT	IA	Northbrook Holdings, Inc.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	10213	52-1925132				Discover Specialty Insurance Company.....	CT	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	25887	52-0515280				United States Fidelity and Guaranty Company.....	CT	IA	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	25879	52-0616768				Fidelity and Guaranty Insurance Underwriters, Inc.....	WI	IA	United States Fidelity and Guaranty Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	35386	42-1091525				Fidelity and Guaranty Insurance Company.....	IA	IA	United States Fidelity and Guaranty Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1551225				Laurel Village Fidelity Realty, Inc.....	MD	NIA	United States Fidelity and Guaranty Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	Y	
3548	The Travelers Companies, Inc...	00000	41-1616702				Laurel Village Joint Venture Partnership.....	MN	NIA	Laurel Village Fidelity Realty, Inc.....	O/M	50.000	The Travelers Companies, Inc.....	N	0100
3548	The Travelers Companies, Inc...	00000	41-1542260				Laurel Village I Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542261				Laurel Village II Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542263				Laurel Village III Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542264				Laurel Village IV Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542266				Laurel Village Tower A Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1593312				Laurel Village Tower B Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542267				Laurel Village Tower C Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542255				Laurel Village Swinford Limited Partnership.....	MN	NIA	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1704255				USF&G Retail Associates GP, Inc.....	MD	NIA	United States Fidelity and Guaranty Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1704256				USF&G/Fidelity Retail Associates Limited Partnership.....	MD	NIA	USF&G Retail Associates GP, Inc.....	O/M	1.000	The Travelers Companies, Inc.....	N	0101
3548	The Travelers Companies, Inc...	00000	52-1704256				USF&G/Fidelity Retail Associates Limited Partnership.....	MD	NIA	United States Fidelity and Guaranty Company.....	O	83.950	The Travelers Companies, Inc.....	N	0101
3548	The Travelers Companies, Inc...	00000	52-1852190				BMR Sports Properties, Inc.....	MD	NIA	United States Fidelity and Guaranty Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1573778				Black Mountain Ranch Limited Partnership.....	MD	NIA	BMR Sports Properties, Inc.....	O/M	1.000	The Travelers Companies, Inc.....	N	0102
3548	The Travelers Companies, Inc...	00000	52-1573778				Black Mountain Ranch Limited Partnership.....	MD	NIA	St. Paul Fire and Marine Insurance Company.....	O	85.000	The Travelers Companies, Inc.....	N	0102
3548	The Travelers Companies, Inc...	00000	52-2073764				MMI Capital Trust I.....	DE	NIA	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	Y	
3548	The Travelers Companies, Inc...	00000	41-0406690				Promenade Partners, LLC.....	DE	NIA	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1953822				USF&G Capital I.....	DE	NIA	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	Y	
3548	The Travelers Companies, Inc...	00000	52-2044075				USF&G Capital III.....	DE	NIA	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	Y	
3548	The Travelers Companies, Inc...	00000	38-4046010				350 Market Street, LLC.....	DE	NIA	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000					Travelers Special Services Limited.....	GBR	NIA	St. Paul Fire and Marine Insurance Company.....	O/B	100.000	The Travelers Companies, Inc.....	Y	

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**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	00000.....	20-3033027..	.....	.....	.....	Yonkers Financing Corp.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1466734..	.....	.....	.....	English Turn Fidelity Realty, Inc.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.....	MN.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.....	MN.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	1.000	The Travelers Companies, Inc.....	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	52-1715225..	.....	.....	.....	English Turn Realty Management, Inc.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.....	MN.....	NIA.....	English Turn Realty Management, Inc.....	O/B/M.....	1.000	The Travelers Companies, Inc.....	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.....	CAN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	22.480	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270..	.....	.....	.....	The Dominion of Canada General Insurance Company.....	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1985480..	.....	.....	.....	Fog City Fund, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	98.915	The Travelers Companies, Inc.....	.....N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	76-0753165..	.....	.....	.....	Symmetry Growth Capital II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	100.000	The Travelers Companies, Inc.....	.....N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	41-1927945..	.....	.....	.....	Upper Lake Growth Capital, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.215	The Travelers Companies, Inc.....	.....N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	20-1222630..	.....	.....	.....	Vesbridge Partners, LP.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	70.979	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.....	.....	.....	.....	.....	Simply Business Holdings Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Simply Business Group Limited.....	GBR.....	NIA.....	Simply Business Holdings Limited.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Holdings Limited.....	GBR.....	NIA.....	Simply Business Group Limited.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Acquisitions Limited.....	GBR.....	NIA.....	Xbridge Holdings Limited.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Simply Business Holdings, Inc.....	DE.....	NIA.....	Xbridge Acquisitions Limited.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Simply Business, Inc.....	MA.....	NIA.....	Simply Business Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Limited.....	GBR.....	NIA.....	Xbridge Acquisitions Limited.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....

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**SCHEDULE Y**

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

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

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**SCHEDULE Y**

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	00000.....					J. Malucelli Controle de Riscos Ltda.....	BRA.....	DS.....	J. Malucelli Seguradora S.A.....	O/B.....	99.990	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....					J. Malucelli Latam S.A.....	BRA.....	DS.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	AA-2330036..				JMalucelli Travelers Seguros S.A.....	COL.....	IA.....	J. Malucelli Latam, S.A.....	O/B/M.....	51.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....					Travelers Participações em Seguros Brasil S.A.....	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B/M.....	95.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	AA-2230022..				Travelers Seguros Brasil S.A.....	BRA.....	IA.....	Travelers Participações em Seguros Brasil S.A.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	19046.....	06-0876835..				Travelers Casualty Insurance Company of America.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	36170.....	06-1286266..				Travelers Casualty Company of Connecticut.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	06-6033504..				Travelers Casualty UK Investments LLC.....	DE.....	DS.....	Travelers Casualty and Surety Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	36137.....	06-1286268..				Travelers Commercial Insurance Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	29696.....	06-1203698..				Travelers Excess and Surplus Lines Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	41564.....	75-1732040..				Travelers Lloyds of Texas Insurance Company.....	TX.....	DS.....	Travelers Casualty and Surety Company.....	O/M/A.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	56-1959031..				The Family Business Institute LLC.....	DE.....	DS.....	Travelers Casualty and Surety Company.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	82-0925474..				IHP Capital Partners Fund VIII, L.P.....	DE.....	DS.....	Travelers Casualty and Surety Company.....	O.....	97.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	25658.....	06-0566050..				The Travelers Indemnity Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050..				Arch Street North LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	25615.....	06-0291290..				The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050..				Travelers Real Estate, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	10647.....	59-3372141..				First Floridian Auto and Home Insurance Company.....	FL.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	42811.....	56-1371361..				Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	22233.....	75-6013697..				Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	AA-1120023..				Travelers Casualty and Surety Company of Europe Limited.....	GBR.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050..				Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050..				Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050..				Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050..				Cadet Limited, LLC.....	DE.....	NIA.....	Sutton Holdco, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050..				Arrowhead Company, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050..				Eastern Asset, LLC.....	DE.....	NIA.....	Arrowhead Company, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	41-1769846..				Jupiter Holdings, Inc.....	MN.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	
3548	The Travelers Companies, Inc...	43117.....	86-0703220..				American Equity Insurance Company.....	AZ.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	10819.....	86-0868106..				American Equity Specialty Insurance Company.....	CT.....	IA.....	American Equity Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	24015.....	41-6009967..				Northland Insurance Company.....	CT.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	27987.....	41-0983992..				Northfield Insurance Company.....	IA.....	IA.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	24031.....	94-6051964..				Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050..				Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050..				TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	25623.....	06-0303275..				The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	

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...	25666.....	58-6020487..	.....	.....	.....	The Travelers Indemnity Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25682.....	06-0336212..	.....	.....	.....	The Travelers Indemnity Company of Connecticut.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25674.....	36-2719165..	.....	.....	.....	Travelers Property Casualty Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	13-2743602..	.....	.....	.....	American Marine Management Services, Inc.....	NY.....	OTH.....	Travelers Property Casualty Company of America.....	O/B.....	47.500	The Travelers Companies, Inc.....	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	06-1501229..	.....	.....	.....	Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0303275..	.....	.....	.....	Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	12850.....	04-3175569..	.....	.....	.....	The Premier Insurance Company of Massachusetts.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	28188.....	35-1838077..	.....	.....	.....	TravCo Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4403403..	.....	.....	.....	TINDY Foreign, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	40282.....	95-3634110..	.....	.....	.....	Travelers Commercial Casualty Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	62-1657094..	.....	.....	.....	Travelers Distribution Alliance, Inc.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers TLD, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Tiercel, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Redstart, LLC.....	DE.....	NIA.....	Tiercel, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27998.....	35-1838079..	.....	.....	.....	The Travelers Home and Marine Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41262.....	76-0002592..	.....	.....	.....	The Travelers Lloyds Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/M/A.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Marine, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....

Q12.4

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

## TRAVELERS CASUALTY AND SURETY COMPANY PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	2,852,035	1,067,020	37.413	40.485
2. Allied lines.....	1,114,055	568,471	51.027	32.334
3. Farmowners multiple peril.....	0	0	0.000	0.000
4. Homeowners multiple peril.....	23,548,253	8,591,680	36.485	44.332
5. Commercial multiple peril.....	21,592	2,523,077	11,685.485	8,307.885
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	1,372	(128)	(9.330)	(2.973)
9. Inland marine.....	140,630	11,344	8.066	30.313
10. Financial guaranty.....	635	0	0.000	0.000
11.1. Medical professional liability - occurrence.....	0	0	0.000	0.000
11.2. Medical professional liability - claims-made.....	0	0	0.000	0.000
12. Earthquake.....	24,814	629	2.534	1.511
13. Group accident and health.....	0	0	0.000	0.000
14. Credit accident and health.....	0	0	0.000	0.000
15. Other accident and health.....	0	0	0.000	0.000
16. Workers' compensation.....	164,415,055	66,353,524	40.357	59.611
17.1. Other liability-occurrence.....	802,958	36,409,375	4,534.404	15,060.135
17.2. Other liability-claims made.....	711,941	(322,280)	(45.268)	(357.615)
17.3. Excess workers' compensation.....	0	1,652,668	0.000	0.000
18.1. Products liability-occurrence.....	237,301	11,322,048	4,771.176	407.333
18.2. Products liability-claims made.....	0	0	0.000	0.000
19.1, 19.2. Private passenger auto liability.....	0	(3,836,234)	0.000	0.000
19.3, 19.4. Commercial auto liability.....	0	2,102,767	0.000	0.000
21. Auto physical damage.....	0	(1,758)	0.000	0.000
22. Aircraft (all perils).....	0	(35,431)	0.000	0.000
23. Fidelity.....	90,800	(87,028)	(95.846)	(81.697)
24. Surety.....	35,382,434	106,060	0.300	12.077
26. Burglary and theft.....	24,133	4,533	18.782	(4.405)
27. Boiler and machinery.....	0	0	0.000	0.000
28. Credit.....	0	0	0.000	0.000
29. International.....	0	0	0.000	0.000
30. Warranty.....	0	0	0.000	0.000
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.000	0.000
35. Totals.....	229,368,010	126,430,336	55.121	89.992
<b>DETAILS OF WRITE-INS</b>				
3401.....	0	0	0.000	0.000
3402.....	0	0	0.000	0.000
3403.....	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	0.000

## PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	833,910	2,627,776	2,695,608
2. Allied lines.....	399,874	1,254,845	1,297,956
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	7,549,523	22,342,374	24,928,969
5. Commercial multiple peril.....	4,346	20,018	26,256
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	768	1,363	1,479
9. Inland marine.....	46,858	134,911	151,388
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	0	0
12. Earthquake.....	9,042	23,871	27,251
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.....	50,004,276	163,990,414	178,890,784
17.1. Other liability-occurrence.....	195,307	792,552	1,503,700
17.2. Other liability-claims made.....	225,686	758,761	989,932
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	76,091	237,301	260,957
18.2. Products liability-claims made.....	0	0	0
19.1 19.2. Private passenger auto liability.....	0	0	0
19.3 19.4. Commercial auto liability.....	0	0	0
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	21,364	104,917	58,864
24. Surety.....	12,188,911	30,552,512	37,583,994
26. Burglary and theft.....	1,905	19,822	9,726
27. Boiler and machinery.....	0	0	0
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	71,557,859	222,861,437	248,426,864
<b>DETAILS OF WRITE-INS</b>			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0



**PART 3 (000 omitted)**

**LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE**

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2017 Loss and LAE Payments on Claims Reported as of Prior Year-End	2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2017 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2014 + Prior.....	2,146,703	2,476,222	4,622,926	480,356	51,176	531,532	1,880,286	29,039	2,175,672	4,084,998	213,939	(220,335)	(6,396)
2. 2015.....	403,670	615,428	1,019,098	200,956	12,444	213,400	308,077	16,833	468,756	793,665	105,363	(117,395)	(12,033)
3. Subtotals 2015 + Prior.....	2,550,373	3,091,650	5,642,023	681,312	63,620	744,931	2,188,363	45,872	2,644,428	4,878,663	319,301	(337,730)	(18,429)
4. 2016.....	566,438	1,147,356	1,713,795	391,641	76,194	467,836	427,630	45,118	737,398	1,210,146	252,832	(288,646)	(35,814)
5. Subtotals 2016 + Prior.....	3,116,812	4,239,006	7,355,818	1,072,953	139,814	1,212,767	2,615,992	90,990	3,381,827	6,088,809	572,134	(626,376)	(54,242)
6. 2017.....	XXX	XXX	XXX	XXX	893,882	893,882	XXX	462,468	1,073,501	1,535,970	XXX	XXX	XXX
7. Totals.....	3,116,812	4,239,006	7,355,818	1,072,953	1,033,696	2,106,649	2,615,992	553,458	4,455,328	7,624,778	572,134	(626,376)	(54,242)
8. Prior Year-End's Surplus As Regards Policyholders	6,485,843												
											Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....18.356 %	2. ....(14.776)%	3. ....(0.737)%
													Col. 13, Line 7 Line 8
													4. ....(0.836)%

Q14

# SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

**Explanation:**

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

**Bar Code:**



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

**Additional Write-ins for Assets:**

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Amounts receivable under high deductible policies.....	10,565,928	1,057,034	9,508,894	11,674,173
2505. Other assets .....	651,463	0	651,463	840,479
2506. Other assets tri-party/tax credit bonds.....	626,493	0	626,493	673,198
2507. Deferred compensation funds.....	53,276	0	53,276	78,031
2508. Assumed reinsurance receivable and payable.....	(27,408)	0	(27,408)	(92,156)
2597. Summary of remaining write-ins for Line 25.....	11,869,751	1,057,034	10,812,717	13,173,725

**Additional Write-ins for Liabilities:**

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve ceded.....	(12,735,515)	(13,671,731)
2597. Summary of remaining write-ins for Line 25.....	(12,735,515)	(13,671,731)

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

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Retroactive reinsurance gain/loss.....	(452,590)	(568,396)	(719,219)
1497. Summary of remaining write-ins for Line 14.....	(452,590)	(568,396)	(719,219)

**Additional Write-ins for Schedule T:**

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. VGB British Virgin Islands.....	XXX.	(485)	0	0	0	0	0
58005. IOT British Indian Ocean Territory.....	XXX.	(13,820)	0	0	0	0	0
58006. ISR Israel.....	XXX.	(387,505)	0	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX.	(401,810)	0	0	0	0	0

**TRAVELERS CASUALTY AND SURETY COMPANY  
SCHEDULE A - VERIFICATION**

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	.0	.0
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	.0	.0
2.2 Additional investment made after acquisition.....	.0	.0
3. Current year change in encumbrances.....	.0	.0
4. Total gain (loss) on disposals.....	.0	.0
5. Deduct amounts received on disposals.....	.0	.0
6. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
7. Deduct current year's other-than-temporary impairment recognized.....	.0	.0
8. Deduct current year's depreciation.....	.0	.0
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	.0	.0
10. Deduct total nonadmitted amounts.....	.0	.0
11. Statement value at end of current period (Line 9 minus Line 10).....	.0	.0

NONE

**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.....	863,198,944	849,242,816
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	51,532,506	41,782,614
2.2 Additional investment made after acquisition.....	139,270,007	179,373,832
3. Capitalized deferred interest and other.....	.0	.0
4. Accrual of discount.....	.0	.0
5. Unrealized valuation increase (decrease).....	16,549,399	(44,084,202)
6. Total gain (loss) on disposals.....	(1,075,048)	(108,008)
7. Deduct amounts received on disposals.....	119,818,438	155,061,264
8. Deduct amortization of premium and depreciation.....	.0	.0
9. Total foreign exchange change in book/adjusted carrying value.....	4,920,083	(1,216,842)
10. Deduct current year's other-than-temporary impairment recognized.....	3,792,535	6,730,003
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	950,784,917	863,198,944
12. Deduct total nonadmitted amounts.....	31,224,959	16,073,584
13. Statement value at end of current period (Line 11 minus Line 12).....	919,559,959	847,125,360

**SCHEDULE D - VERIFICATION**

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	13,010,587,597	12,946,858,930
2. Cost of bonds and stocks acquired.....	1,582,415,247	2,038,261,004
3. Accrual of discount.....	5,341,972	7,876,454
4. Unrealized valuation increase (decrease).....	460,792,897	23,556,678
5. Total gain (loss) on disposals.....	4,473,978	10,631,269
6. Deduct consideration for bonds and stocks disposed of.....	1,381,387,014	1,939,544,295
7. Deduct amortization of premium.....	51,647,030	66,757,241
8. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
9. Deduct current year's other-than-temporary impairment recognized.....	2,027,170	10,295,202
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	13,628,550,477	13,010,587,597
11. Deduct total nonadmitted amounts.....	.0	.0
12. Statement value at end of current period (Line 10 minus Line 11).....	13,628,550,477	13,010,587,597

**SCHEDULE D - PART 1B**

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
<b>BONDS</b>								
1. NAIC 1 (a).....	7,993,946,400	1,375,551,498	1,212,153,451	(14,112,050)	8,123,859,420	7,993,946,400	8,143,232,396	8,283,657,039
2. NAIC 2 (a).....	1,408,558,298	64,404,111	30,489,620	(3,072,017)	1,394,774,564	1,408,558,298	1,439,400,772	1,365,592,199
3. NAIC 3 (a).....	117,621,972	3,047,720	3,598,730	6,264,782	118,864,640	117,621,972	123,335,744	140,290,284
4. NAIC 4 (a).....	42,323,081	0	9,019,250	(3,144,765)	49,457,015	42,323,081	30,159,065	51,211,768
5. NAIC 5 (a).....	7,955,270	0	14,108	28,046	8,447,877	7,955,270	7,969,207	11,253,069
6. NAIC 6 (a).....	1,293,236	0	0	(444,947)	1,902,403	1,293,236	848,289	1,846,587
7. Total Bonds.....	9,571,698,257	1,443,003,329	1,255,275,160	(14,480,951)	9,697,305,920	9,571,698,257	9,744,945,475	9,853,850,945
<b>PREFERRED STOCK</b>								
8. NAIC 1.....	129,530	0	0	(3,905)	129,000	129,530	125,625	127,500
9. NAIC 2.....	30,822,075	0	0	(92,055)	30,720,000	30,822,075	30,730,020	30,830,160
10. NAIC 3.....	1,160,000	0	0	(1,160,000)	1,160,000	1,160,000	0	0
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	0	0	0	0	0	0	0	0
14. Total Preferred Stock.....	32,111,605	0	0	(1,255,960)	32,009,000	32,111,605	30,855,645	30,957,660
15. Total Bonds and Preferred Stock.....	9,603,809,862	1,443,003,329	1,255,275,160	(15,736,911)	9,729,314,920	9,603,809,862	9,775,801,120	9,884,808,605

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

NAIC 1 \$.....453,426,568; 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.....	453,426,568	XXX.....	453,426,568	459,531	0

**SCHEDULE DA - VERIFICATION**

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	721,598,932	531,266,995
2. Cost of short-term investments acquired.....	2,876,936,406	5,090,091,080
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	3,145,104,359	4,899,742,433
7. Deduct amortization of premium.....	4,410	16,710
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	453,426,568	721,598,932
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	453,426,568	721,598,932

**SCHEDULE DB - PART A - VERIFICATION**

Options, Caps, Floors, Collars, Swaps and Forwards

1. Book/adjusted carrying value, December 31, prior year (Line 9, prior year).....	0
2. Cost paid/(consideration received) on additions.....	0
3. Unrealized valuation increase/(decrease).....	0
4. Total gain (loss) on termination recognized.....	0
5. Considerations received/(paid) on terminations.....	0
6. Amortization.....	0
7. Adjustment to the book/adjusted carrying value of hedge item.....	0
8. Total foreign exchange change in book/adjusted carrying value.....	0
9. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....	0
10. Deduct nonadmitted assets.....	0
11. Statement value at end of current period (Line 9 minus Line 10).....	0

**NONE**

**SCHEDULE DB - PART B - VERIFICATION**

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	0
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	0
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	0
3.12 Section 1, Column 15, prior year.....	0
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	5,128,472
3.14 Section 1, Column 18, prior year.....	539,320
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	0
3.22 Section 1, Column 17, prior year.....	0
Change in amount recognized:	
3.23 Section 1, Column 19, current year to date minus.....	5,128,472
3.24 Section 1, Column 19, prior year.....	539,320
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	(12,188,196)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	(12,188,196)
4.3 Subtotal (Line 4.1 minus Line 4.2).....	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	0
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	0

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

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



**TRAVELERS CASUALTY AND SURETY COMPANY**  
**SCHEDULE DB - VERIFICATION**

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check
1.	Part A, Section 1, Column 14.....	0
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3.	Total (Line 1 plus Line 2).....	0
4.	Part D, Section 1, Column 5.....	0
5.	Part D, Section 1, Column 6.....	0
6.	Total (Line 3 minus Line 4 minus Line 5).....	0
		Fair Value Check
7.	Part A, Section 1, Column 16.....	0
8.	Part B, Section 1, Column 13.....	5,128,472
9.	Total (Line 7 plus Line 8).....	5,128,472
10.	Part D, Section 1, Column 8.....	5,128,472
11.	Part D, Section 1, Column 9.....	0
12.	Total (Line 9 minus Line 10 minus Line 11).....	0
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	0
14.	Part B, Section 1, Column 20.....	4,600,000
15.	Part D, Section 1, Column 11.....	4,600,000
16.	Total (Line 13 plus Line 14 minus Line 15).....	0

**Sch. E - Verification  
NONE**

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

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

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

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

**SCHEDULE BA - PART 2**

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership
		City	State									
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated</b>												
QE03	American Securities Partners V, L.P.	New York	NY	American Securities Partners		01/01/2010	.3	.0	18,831	.0	4,087,837	0.830
	Aquiline Financial Services Fund III L.P.	New York	NY	Aquiline Capital Partners		12/22/2014	.3	.0	896,815	.0	6,565,968	0.840
	Atlas Merchant Capital Fund LP	New York	NY	Atlas Merchant Capital		03/10/2016	.3	.0	31,547	.0	16,360,948	5.000
	Blackstone Capital Partners VII L.P.	New York	NY	Blackstone Group		05/13/2015	.3	.0	67,500	.0	15,725,610	0.100
	Brockway Moran & Partners Fund III, L.P.	Boca Raton	FL	Brockway Moran & Partners, Inc.		03/31/2006	.3	.0	9,821	.0	1,402,800	1.790
	Carlyle U.S. Equity Opportunity Fund II, L.P.	Washington	DC	The Carlyle Group		03/06/2015	.3	.0	1,568,973	.0	14,138,639	0.820
	Catterton Partners VI, L.P.	Greenwich	CT	Catterton Partners		06/21/2006	.3	.0	29,312	.0	668,366	1.230
	Century Focused Fund IV, L.P.	Boston	MA	Century Capital Partners		10/02/2015	.3	.0	1,052,709	.0	7,577,036	2.940
	Crestview Partners II, L.P.	New York	NY	Crestview Partners		08/29/2008	.3	.0	95,270	.0	4,724,812	0.870
	Crestview Partners III, L.P.	New York	NY	Crestview Partners		11/08/2013	.3	.0	1,941,126	.0	15,416,539	0.750
	DFW Capital Partners V, L.P.	Teaneck	NJ	DFW Capital Partners		04/02/2016	.3	.0	390,950	.0	6,874,129	2.780
	EQT V (No. 2) Limited Partnership	Stockholm	SWE	EQT Partners		01/01/2010	.3	.0	8,694	.0	363,112	0.230
	Excellere Capital Fund III, L.P.	Denver	CO	Excellere Partners		07/31/2015	.3	.0	241,533	.0	19,632,880	3.330
	Green Equity Investors VII, L.P.	Los Angeles	CA	Leonard Green & Partners		02/29/2016	.3	.0	967,810	.0	16,985,790	0.440
	Greenhill Capital Partners II, L.P.	New York	NY	Greenhill Capital Partners		03/31/2014	.3	.0	17,172	.0	637,143	1.140
	Herkules Private Equity IV (Jersey-II) L.P.	Oslo	NOR	Herkules Capital		09/30/2014	.3	.0	273,650	.0	2,919,961	3.510
	JFL Equity Investors IV, L.P.	New York	NY	J.F. Lehman & Company		10/23/2015	.3	.0	592,549	.0	12,327,956	2.480
	JLL Partners Fund V, L.P.	New York	NY	Joseph Littlejohn & Levy		05/04/2005	.3	.0	6,629	.0	663,640	1.530
	JLL Partners Fund VII, L.P.	New York	NY	Joseph Littlejohn & Levy		08/20/2014	.3	.0	1,394,900	.0	15,188,408	1.980
	Mason Wells Buyout Fund IV, LP	Milwaukee	WI	Mason Wells, Inc.		11/24/2015	.3	.0	2,198,819	.0	10,444,301	2.550
	MTS Health Investors IV, L.P.	New York	NY	MTS Partners		02/12/2016	.3	.0	7,649,920	.0	13,670,079	7.040
	NorthEdge Capital Fund II, L.P.	Manchester	GBR	NorthEdge Capital		12/18/2015	.3	.0	1,164,154	.0	9,825,971	3.240
	Pitango Venture Capital Fund VII, L.P.	Herzliya	ISR	Pitango Venture Capital		12/14/2016	.1	.0	2,800,000	.0	11,700,000	5.830
	Providence Equity Partners VI, L.P.	Providence	RI	Providence Equity Partners		12/05/2006	.3	.0	30,086	.0	1,301,084	0.230
	Public Pension Capital, LLC	New York	NY	Public Pension Capital		05/16/2014	.3	.0	1,890,454	.0	23,246,608	9.580
	Sentinel Capital Partners IV, L.P.	New York	NY	Sentinel Capital Partners		05/23/2008	.3	.0	1,948	.0	167,380	2.290
	Snow Phipps III, L.P.	New York	NY	Snow Phipps Group LLC		12/18/2015	.3	.0	2,093,291	.0	13,277,411	2.110
	Spire Capital Partners III, L.P.	New York	NY	Spire Capital Management		03/29/2013	.3	.0	501,952	.0	5,449,842	4.510
	Synova Capital Fund III LP	London	GBR	Synova Capital		12/18/2015	.3	.0	946,584	.0	10,040,334	4.000
	Thompson Street Capital Partners IV, L.P.	St. Louis	MO	Thompson Street Capital Partners		12/10/2015	.3	.0	611,060	.0	7,573,003	2.340
VMG Partners III, L.P.	San Francisco	CA	VMG Equity Partners		07/10/2015	.3	.0	533,101	.0	8,693,572	4.690	
BCM Fund I, LP	Miami	FL	Boyne Capital Management, LLC		05/06/2017	.3	.0	1,635,384	.0	8,364,616	7.910	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								1,635,384	30,027,159	.0	286,015,775	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>												
QE03	AEW Partners VII, LP	Boston	MA	AEW Capital Management, L.P.		08/29/2014	.0	.0	399,856	.0	3,739,209	2.050
	Amstar Partners Office Fund-I, L.P.	Thousand Oaks	CA	Amstar		10/13/2006	.0	.0	82,332	.0	14,737,390	49.000
	Prime Finance Partners V, LP	San Francisco	CA	Prime Finance Partners		08/02/2016	.0	.0	1,270,000	.0	12,894,000	3.100
	Rescore Feeder, L.P.	Boca Raton	FL	Rescore GP, LLC		12/18/2014	.0	.0	1,293,556	.0	3,884,563	7.530
	Rialto Mezzanine Partners Fund, LP	Miami	FL	Rialto Partners		09/17/2014	.0	.0	(1,596)	.0	.0	6.660
	Rialto Real Estate Fund III - Debt, LP	Miami	FL	Rialto Partners		03/28/2017	.0	.0	985,545	.0	14,630,301	1.310
	Rescore 2017 Feeder, L.P.	Boca Raton	FL	Rescore GP, LLC		07/14/2017	.0	.0	1,500,000	2,528,859	.0	971,141
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								1,500,000	6,558,553	.0	50,856,604	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated</b>												
	IHP Capital Partners Fund VIII, L.P.	Wilmington	DE	Travelers Casualty & Surety		04/11/2017	.0	.0	576,180	.0	11,646,302	96.979

### 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	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					
		3 City	4 State														
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....													0	576,180	0	11,646,302	XXX
<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																	
	ArcLight Energy Partners Fund VI, L.P.....	Boston.....	MA..	ArcLight Capital Partners.....		04/15/2015.....	0	0	1,673,136	0	7,531,784	0.360					
	Cerberus Institutional Partners VI, L.P.....	New York.....	NY...	Cerberus Partners.....		12/16/2015.....	0	0	160,487	0	16,282,107	1.250					
	Cohesive Capital Partners II, L.P.....	New York.....	NY...	Cohesive Capital Partners.....		09/23/2014.....	3	0	168,864	0	10,967,891	3.910					
	Content Revolution Coinvestment, L.P.....	Los Angeles.....	CA...	Content Partners.....		12/22/2016.....	0	0	234,375	0	0	18.830					
	Cross Ocean USD ESS Fund II L.P.....	London.....	GBR.	Cross Ocean Partners.....		04/07/2017.....	0	0	3,750,000	0	6,816,433	2.340					
	CVC European Equity Partners V (B) L.P.....	London.....	GBR.	CVC Capital Partners.....		01/01/2010.....	0	0	34,579	0	3,334,005	0.530					
	Entertainment IP Fund, L.P.....	Los Angeles.....	CA...	Shamrock Capital.....		12/11/2015.....	0	0	116,201	0	13,204,690	6.010					
	Global Infrastructure Partners Capital Solutions Fund, L.P.....	New York.....	NY...	Global Infrastructure Partners.....		12/15/2014.....	2	0	406,087	0	10,443,298	2.730					
	Global Infrastructure Partners III-A/B, L.P.....	New York.....	NY...	Global Infrastructure Partners.....		04/15/2016.....	0	0	121,602	0	21,170,820	0.450					
	Goldentree Distressed Fund 2014 LP.....	New York.....	NY...	Goldentree Asset Management.....		07/15/2014.....	0	0	800,000	0	7,400,000	12.450					
	Haddington Energy Partners III LP.....	Houston.....	TX...	Haddington Ventures.....		01/01/2010.....	0	0	11,502	0	7,069	4.720					
	Herkules Private Equity III (Jersey-II) L.P.....	Oslo.....	NOR.	Herkules Capital.....		01/01/2010.....	3	0	147,001	0	600,674	1.490					
	Level Equity Growth Partners III, L.P.....	New York.....	NY...	Level Equity Management LLC.....		03/18/2016.....	0	0	775,223	0	10,526,650	4.270					
	Monarch Capital Partners III LP.....	New York.....	NY...	Monarch Alternative Capital.....		01/01/2015.....	0	0	1,179,252	0	4,953,450	4.370					
	NGP Natural Resources XI, L.P.....	Irving.....	TX...	Natural Gas Partners.....		06/30/2014.....	0	0	1,830,985	0	7,293,180	0.440					
	Oaktree Opportunities Fund X, L.P.....	Los Angeles.....	CA...	Oaktree Capital Management.....		02/11/2015.....	0	0	800,000	0	4,800,000	0.230					
	OpenGate Capital Partners I, LP.....	Los Angeles.....	CA...	OpenGate Capital Partners.....		07/15/2016.....	0	0	88,791	0	8,440,562	9.860					
	Paine & Partners Capital Fund III, L.P.....	Foster City.....	CA...	Paine & Partners.....		03/31/2006.....	3	0	44,976	0	331,499	2.020					
	Riverwood Capital Partners II L.P.....	Menlo Park.....	CA...	Riverwood Capital Managment.....		08/13/2014.....	0	0	2,408,165	0	6,763,673	1.510					
	Staple Street Capital II, L.P.....	New York.....	NY...	Staple Street Capital Partners.....		12/22/2014.....	0	0	65,587	0	13,801,506	5.830					
	Transom Capital Fund II, LP.....	Los Angeles.....	CA...	Transom.....		07/30/2015.....	0	0	2,112,834	0	4,558,240	7.070					
	Tiger Infrastructure Partners Fund II LP.....	New York.....	NY...	Tiger Infrastructure Partners.....		06/26/2017.....	0	186,424	0	0	9,813,576	7.000					
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....													186,424	16,929,647	0	169,041,107	XXX
4499999. Subtotal - Unaffiliated.....													3,321,809	53,515,358	0	505,913,485	XXX
4599999. Subtotal - Affiliated.....													0	576,180	0	11,646,302	XXX
4699999. Totals.....													3,321,809	54,091,538	0	517,559,787	XXX

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### SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
	American Securities Partners V, L.P.....	New York.....	NY..	Distribution.....	01/01/2010	08/15/2017	2,288,881	0	0	0	0	0	0	2,288,881	2,288,881	0	0	0	0
	Aquiline Financial Services Fund III L.P.....	New York.....	NY..	Distribution.....	12/22/2014	08/08/2017	701,146	0	0	0	0	0	0	701,146	701,146	0	0	0	0
	Blackstone Capital Partners VII L.P.....	New York.....	NY..	Distribution.....	05/13/2015	08/08/2017	18,419	0	0	0	0	0	0	18,419	18,419	0	0	0	0
	Brencourt Multi-Strategy, L.P.....	New York.....	NY..	Distribution.....	04/03/2006	08/30/2017	1,565,678	0	0	0	0	0	0	1,565,678	1,565,678	0	0	0	0

**SCHEDULE BA - PART 3**

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
	Crestview Partners III, L.P.	New York	NY	Distribution	11/08/2013	09/25/2017	15,755	0	0	0	0	0	0	15,755	15,755	0	0	0	0	
	EQT V (No. 2) Limited Partnership	Stockholm	SWE	Distribution	01/01/2010	07/07/2017	105,377	0	0	0	0	0	0	105,377	105,377	0	0	0	0	
	Granite Global Ventures III L.P.	Menlo Park	CA	Distribution	10/05/2006	07/13/2017	194,684	0	0	0	0	0	0	194,684	194,684	0	0	0	0	
	Greenhill Capital Partners II, L.P.	New York	NY	Distribution	03/31/2014	08/07/2017	154,824	0	0	0	0	0	0	154,824	154,824	0	0	0	0	
	JFL Equity Investors IV, L.P.	New York	NY	Distribution	10/23/2015	08/21/2017	518,846	0	0	0	0	0	0	518,846	518,846	0	0	0	0	
	JLL Partners Fund V, L.P.	New York	NY	Distribution	05/04/2005	08/31/2017	4,325,529	0	0	0	0	0	0	4,325,529	4,325,529	0	0	0	0	
	NorthEdge Capital Fund II, L.P.	Manchester	GBR	Distribution	12/18/2015	07/28/2017	649	0	0	0	0	0	0	649	649	0	0	0	0	
	Providence Equity Partners VI, L.P.	Providence	RI	Distribution	12/05/2006	07/28/2017	848,412	0	0	0	0	0	0	848,412	848,412	0	0	0	0	
	Public Pension Capital, LLC	New York	NY	Distribution	05/16/2014	07/31/2017	315,904	0	0	0	0	0	0	315,904	315,904	0	0	0	0	
	Sentinel Capital Partners IV, L.P.	New York	NY	Distribution	05/23/2008	07/11/2017	246,045	0	0	0	0	0	0	246,045	246,045	0	0	0	0	
	Silverfleet Capital Partners II LP	London	GBR	Distribution	10/31/2014	09/05/2017	(4,141)	0	0	0	0	0	0	(4,141)	(4,141)	0	0	0	0	
	Snow Phipps III, L.P.	New York	NY	Distribution	12/18/2015	09/20/2017	(410,332)	0	0	0	0	0	0	(410,332)	(410,332)	0	0	0	0	
	Spire Capital Partners II, L.P.	New York	NY	Distribution	11/27/2006	07/17/2017	17,345	0	0	0	0	0	0	17,345	17,345	0	0	0	0	
	Thomas, McNehey & Partners II, L.P.	Minneapolis	MN	Distribution	06/29/2006	07/20/2017	121,633	0	0	0	0	0	0	121,633	121,633	0	0	0	0	
	Thompson Street Capital Partners II, L.P.	St. Louis	MO	Distribution	01/30/2007	09/08/2017	63,046	0	0	0	0	0	0	63,046	63,046	0	0	0	0	
	Trishield Special Situations Fund LLC	New York	NY	Distribution	07/31/2014	07/27/2017	295,606	0	0	0	0	0	0	295,606	295,606	0	0	0	0	
	1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							11,383,305	0	0	0	0	0	11,383,305	11,383,305	0	0	0	0	
	<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated</b>																			
	AEW Partners VII, LP	Boston	MA	Distribution	08/29/2014	09/27/2017	(6,190)	0	0	0	0	0	0	(6,190)	(6,190)	0	0	0	0	
	Blackstone Real Estate Partners VI	New York	NY	Distribution	03/29/2007	08/30/2017	72,835	0	0	0	0	0	0	72,835	72,835	0	0	0	0	
	PCCP Credit VI, LP	Los Angeles	CA	Distribution	01/14/2015	07/11/2017	2,815,619	0	0	0	0	0	0	2,815,619	2,815,619	0	0	0	0	
	Prime Finance Partners IV, LP	Wilmington	DE	Distribution	10/03/2014	07/05/2017	204,889	0	0	0	0	0	0	204,889	204,889	0	0	0	0	
	Prime Finance Partners V, LP	San Francisco	CA	Distribution	08/02/2016	07/05/2017	(20,164)	0	0	0	0	0	0	(20,164)	(20,164)	0	0	0	0	
	Rialto Mezzanine Partners Fund, LP	Miami	FL	Distribution	09/17/2014	07/27/2017	1,400,639	0	0	0	0	0	0	1,400,639	1,400,639	0	0	0	0	
	Rialto Real Estate Fund III - Debt, LP	Miami	FL	Distribution	03/28/2017	07/31/2017	160,759	0	0	0	0	0	0	160,759	160,759	0	0	0	0	
	Rossrock Fund II	New York	NY	Distribution	07/25/2006	07/12/2017	1,571,306	0	0	0	0	0	0	1,571,306	1,571,306	0	0	0	0	
	Tri Continental Capital VII Limited Partnership	Toronto	CAN	Distribution	05/31/2005	07/17/2017	145,631	0	0	0	0	0	0	145,631	145,631	0	0	0	0	
	1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							6,345,323	0	0	0	0	0	6,345,323	6,345,323	0	0	0	0	
	<b>Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated</b>																			
	Aquiline Simply Business Co-Invest L.P.	Grand Cayman	CYM	Distribution	07/18/2016	08/08/2017	5,058,368	0	0	0	0	0	0	5,058,368	5,058,368	0	0	0	0	
	ArLight Energy Partners Fund VI, L.P.	Boston	MA	Distribution	04/15/2015	09/29/2017	454,285	0	0	0	0	0	0	454,285	454,285	0	0	0	0	
	Cerberus Institutional Partners VI, L.P.	New York	NY	Distribution	12/16/2015	07/28/2017	(54,513)	0	0	0	0	0	0	(54,513)	(54,513)	0	0	0	0	
	Cohesive Capital Partners II, L.P.	New York	NY	Distribution	09/23/2014	08/25/2017	98,701	0	0	0	0	0	0	98,701	98,701	0	0	0	0	
	Content Revolution Coinvestment II, L.P.	Los Angeles	CA	Distribution	12/22/2016	09/29/2017	234,375	0	0	0	0	0	0	234,375	234,375	0	0	0	0	
	Content Revolution Coinvestment, L.P.	Los Angeles	CA	Distribution	12/22/2016	08/17/2017	593,625	0	0	0	0	0	0	593,625	593,625	0	0	0	0	
	CVC European Equity Partners V (B) L.P.	London	GBR	Distribution	01/01/2010	09/29/2017	4,379	0	0	0	0	0	0	4,379	4,379	0	0	0	0	
	Entertainment IP Fund, L.P.	Los Angeles	CA	Distribution	12/11/2015	09/28/2017	116,201	0	0	0	0	0	0	116,201	116,201	0	0	0	0	
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Distribution	12/15/2014	07/28/2017	45,444	0	0	0	0	0	0	45,444	45,444	0	0	0	0	
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Distribution	04/15/2016	08/02/2017	3,542	0	0	0	0	0	0	3,542	3,542	0	0	0	0	
	Herkules Private Equity III (Jersey-II) L.P.	Oslo	NOR	Distribution	01/01/2010	07/31/2017	605,535	0	0	0	0	0	0	605,535	605,535	0	0	0	0	
	OpenGate Capital Partners I, LP	Los Angeles	CA	Distribution	07/15/2016	07/10/2017	559,449	0	0	0	0	0	0	559,449	559,449	0	0	0	0	
	Paine & Partners Capital Fund III, L.P.	Foster City	CA	Distribution	03/31/2006	07/12/2017	757,483	0	0	0	0	0	0	757,483	757,483	0	0	0	0	

QE03.2

### SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
	Riverwood Capital Partners II L.P.....	Menlo Park.....	CA..	Distribution.....	08/13/2014	09/29/2017	.....80,921	.....0	.....0	.....0	.....0	.....0	.....0	.....80,921	.....80,921	.....0	.....0	.....0	.....0	
	Rizvi Opportunistic Equity Fund III, L.P.....	Birmingham.....	MI...	Distribution.....	10/17/2014	08/07/2017	.....3,537,230	.....0	.....0	.....0	.....0	.....0	.....0	.....3,537,230	.....3,537,230	.....0	.....0	.....0	.....0	
	Sheridan Production Partners III-A, L.P.....	Houston.....	TX..	Distribution.....	10/17/2014	07/28/2017	.....1,695,000	.....0	.....0	.....0	.....0	.....0	.....0	.....1,695,000	.....1,695,000	.....0	.....0	.....0	.....0	
	Staple Street Capital II, L.P.....	New York.....	NY..	Distribution.....	12/22/2014	07/20/2017	.....484,108	.....0	.....0	.....0	.....0	.....0	.....0	.....484,108	.....484,108	.....0	.....0	.....0	.....0	
	Transom Capital Fund II, LP.....	Los Angeles.....	CA..	Distribution.....	07/30/2015	09/26/2017	.....(329,221)	.....0	.....0	.....0	.....0	.....0	.....0	.....(329,221)	.....(329,221)	.....0	.....0	.....0	.....0	
2199999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....13,944,912	.....0	.....0	.....0	.....0	.....0	.....13,944,912	.....13,944,912	.....0	.....0	.....0	.....0	.....0
4499999.	Subtotal - Unaffiliated.....							.....31,673,540	.....0	.....0	.....0	.....0	.....0	.....31,673,540	.....31,673,540	.....0	.....0	.....0	.....0	.....0
4699999.	Totals.....							.....31,673,540	.....0	.....0	.....0	.....0	.....0	.....31,673,540	.....31,673,540	.....0	.....0	.....0	.....0	.....0

QE03.3

**SCHEDULE D - PART 3**

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>									
912828 N8 9	U S TREASURY NOTES 1.375 2021 01		09/20/2017	VARIOUS		9,914,291	10,000,000	19,056	1
912828 U4 0	U S TREASURY NOTES 1.000 2018 11		09/20/2017	J P MORGAN CHASE SECURITIES INC		4,979,118	5,000,000	15,437	1
912828 U9 9	U S TREASURY NOTES 1.250 2018 12		09/28/2017	BAS-MERRILL LYNCH		19,970,380	20,000,000	61,821	1
36179S QU 4	GNMA II PASS T #MA4067 2.500 2046 11		09/27/2017	WELLS FARGO SECURITIES		48,810,315	49,573,884	93,745	1
36179S UT 2	GNMA II PASS T #MA4194 2.500 2047 01		09/27/2017	WELLS FARGO SECURITIES		44,584,438	45,279,588	85,702	1
38375B SH 6	GNR 2012-H11 CA CMO 1.750 2062 04		09/20/2017	PAR WRITE-UP		84,431	84,431	0	1
38375B B7 6	GNR 2012-H30 VA CMO 1.750 2062 12		09/20/2017	PAR WRITE-UP		41,887	41,887	0	1
0599999	Total - Bonds - U.S. Government					128,384,860	129,979,790	275,761	XXX
<b>Bonds - U.S. Political Subdivisions of States</b>									
147051 VR 4	CARY GENERAL OBLIGATION 2.750 2032 06		09/26/2017	WELLS FARGO SECURITIES		1,541,389	1,560,000	0	1FE
248775 4H 8	DENTON CO GENERAL OBLIGA 3.250 2038 07		06/16/2017	CITIGROUP GLOBAL MARKETS		0	0	3,283	1FE
25009X LK 9	DES MOINES GENERAL OBLIG 3.000 2035 06		08/22/2017	JANNEY MONTGOMERY SCOTT INC		2,460,626	2,515,000	0	1FE
343487 4Z 4	FLOWER MOUND GENERAL OBL 5.000 2036 03		07/19/2017	PIPER JAFFRAY		447,024	385,000	107	1FE
363658 JJ 5	GALLATIN CO HSD #7 BOZEM 4.000 2034 06		07/14/2017	DA DAVIDSON		1,890,193	1,750,000	0	1FE
391554 BV 3	GREATER ALBANY SCH DIST 5.000 2035 06		07/14/2017	PIPER JAFFRAY		3,240,374	2,730,000	0	1FE
447819 FA 6	HURST EULESS BEDFORD ISD 4.000 2033 08		09/12/2017	RAYMOND JAMES & ASSOC		1,609,268	1,450,000	0	1FE
520121 PX 6	LAWRENCE GENERAL OBLIGAT 3.125 2036 09		09/13/2017	MORGAN STANLEY		569,710	575,000	0	1FE
55844R PN 8	MADISON GENERAL OBLIGATI 2.875 2032 10		09/20/2017	PIPER JAFFRAY		681,299	690,000	0	1FE
574157 3R 2	MARYLAND NATIONAL CAP PA 3.000 2034 01		07/13/2017	CITIGROUP GLOBAL MARKETS		1,626,735	1,650,000	0	1FE
662055 KN 1	NORTH ROYALTON SCHOOL DI 4.000 2035 12		07/26/2017	STIFEL NICOLAUS & CO INC		743,799	700,000	0	1FE
771614 RV 8	ROCHESTER ISD #535 GO S2 2.875 2031 02		08/01/2017	MORGAN STANLEY		338,303	340,000	0	1FE
849254 VX 2	SPOTSYLVANIA CO GEN OBLI 3.000 2033 01		08/02/2017	MORGAN STANLEY		595,590	600,000	0	1FE
95640H HK 7	WEST VALLEY-MISSION CCD 4.000 2032 08		09/13/2017	MORGAN STANLEY		2,570,970	2,315,000	0	1FE
95640H HP 6	WEST VALLEY-MISSION CCD 3.000 2036 08		09/12/2017	MORGAN STANLEY		2,386,738	2,435,000	0	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					20,702,017	19,695,000	3,389	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>									
196632 ZW 6	COLORADO SPRINGS UTILITI 5.000 2034 11		09/14/2017	BARCLAYS GLOBAL		1,211,570	1,000,000	0	1FE
395468 KX 8	GREENSBORO ENTERPRISE SY 3.500 2037 06		07/27/2017	BAS-MERRILL LYNCH		2,562,833	2,490,000	0	1FE
586158 QC 4	MEMPHIS ELEC SYS REV S20 3.500 2033 12		09/15/2017	RAYMOND JAMES & ASSOC		2,404,236	2,300,000	0	1FE
58616P BP 2	MEMPHIS GAS SYS REV S201 4.000 2035 12		09/15/2017	RAYMOND JAMES & ASSOC		1,423,968	1,300,000	0	1FE
837545 LS 9	SOUTH DAKOTA CONSERVANCY 5.000 2031 08		08/04/2017	WELLS FARGO SECURITIES		2,953,913	2,410,000	0	1FE
31292M FD 0	FHLMC GOLD PASSTHRU 3.000 2043 03		09/26/2017	NOMURA SECURITIES INTL		36,557,738	35,987,006	80,971	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					47,114,257	45,487,006	80,971	XXX
<b>Bonds - Industrial and Miscellaneous</b>									
00507V AM 1	ACTIVISION BLIZZARD 3.400 2027 06		08/30/2017	BAS-MERRILL LYNCH		1,017,690	1,000,000	9,350	2FE
00108W AA 8	AEP TEXAS INC (144A) 2.400 2022 10		09/19/2017	J P MORGAN CHASE SECURITIES INC		998,260	1,000,000	0	2FE
01748N AE 4	ALLEGION US HOLDING CO 3.550 2027 10		09/18/2017	J P MORGAN CHASE SECURITIES INC		1,995,160	2,000,000	0	2FE
023135 BA 3	AMAZON.COM INC (144A) 3.150 2027 08		08/15/2017	J P MORGAN CHASE SECURITIES INC		1,996,420	2,000,000	0	1FE
03040W AQ 8	AMERICAN WATER CAPITAL C 2.950 2027 09		08/08/2017	VARIOUS		1,991,260	2,000,000	82	1FE
037833 DB 3	APPLE INC 2.900 2027 09		09/05/2017	DEUTSCHE BANC		1,997,760	2,000,000	0	1FE
00206R EM 0	AT&T INC 3.900 2027 08		07/27/2017	J P MORGAN CHASE SECURITIES INC		998,270	1,000,000	0	2FE
06051G GR 4	BANK OF AMERICA CORP 3.593 2028 07		07/18/2017	BAS-MERRILL LYNCH		2,000,000	2,000,000	0	2FE
06051G GT 0	BANK OF AMERICA CORP 3.093 2025 10		09/13/2017	BAS-MERRILL LYNCH		1,000,000	1,000,000	0	2FE
05526D BA 2	BAT CAPITAL CORP (144A) 3.557 2027 08	C	08/08/2017	DEUTSCHE BANC		2,000,000	2,000,000	0	2FE
05565E AT 2	BMW US CAPITAL LLC (144A) 3.300 2027 04	C	07/11/2017	J P MORGAN CHASE SECURITIES INC		1,007,300	1,000,000	8,983	1FE
100743 AK 9	BOSTON GAS COMPANY 3.150 2027 08	C	07/31/2017	GOLDMAN SACHS & CO		999,060	1,000,000	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)
127055	AK	7 CABOT CORP 3.400 2026 09.....		09/08/2017.....	MIZUHO INTERNATIONAL PLC.....		1,004,090	1,000,000	16,717	2FE
171340	AN	2 CHURCH & DWIGHT CO 3.150 2027 08.....		07/20/2017.....	BAS-MERRILL LYNCH.....		998,970	1,000,000	0	2FE
20030N	CA	7 COMCAST CORP 3.150 2028 02.....		08/01/2017.....	MIZUHO INTERNATIONAL PLC.....		1,998,740	2,000,000	0	1FE
20605P	AH	4 CONCHO RESOURCES INC 3.750 2027 10.....		09/13/2017.....	BAS-MERRILL LYNCH.....		1,992,720	2,000,000	0	3FE
20826F	AQ	9 CONOCOPHILLIPS 4.950 2026 03.....		09/27/2017.....	BAS-MERRILL LYNCH.....		1,034,146	916,000	1,763	1FE
219350	BB	0 CORNING INC 2.900 2022 05.....		07/11/2017.....	MORGAN STANLEY.....		1,027,769	1,015,000	4,824	2FE
224044	CJ	4 COX COMMUNICATIONS INC ( 3.500 2027 08.....		07/24/2017.....	RBC CAPITAL MARKETS.....		995,220	1,000,000	0	2FE
22822V	AH	4 CROWN CASTLE INTL CORP 3.650 2027 09.....		07/26/2017.....	MORGAN STANLEY.....		1,003,200	1,000,000	0	2FE
25470D	AR	0 DISCOVERY COMMUNICATIONS 3.950 2028 03.....		09/07/2017.....	GOLDMAN SACHS & CO.....		996,430	1,000,000	0	2FE
278062	AG	9 EATON CORP 3.103 2027 09.....		09/06/2017.....	J P MORGAN CHASE SECURITIES INC.....		1,000,000	1,000,000	0	2FE
26884L	AF	6 EQT CORP 3.900 2027 10.....		09/27/2017.....	CITIGROUP GLOBAL MARKETS.....		999,180	1,000,000	0	2FE
26884A	BG	7 ERP OPERATING LP 3.250 2027 08.....		07/31/2017.....	CITIGROUP GLOBAL MARKETS.....		998,220	1,000,000	0	1FE
33738M	AA	9 FIRST UNION NORTH CAROLI 6.180 2036 02.....		08/17/2017.....	KEYBANC CAPITAL MARK.....		110,915	100,000	120	1FE
345397	YQ	0 FORD MOTOR CREDIT CO LLC 2.979 2022 08.....		07/31/2017.....	CITIGROUP GLOBAL MARKETS.....		1,000,000	1,000,000	0	2FE
35802X	AF	0 FRESENIUS MED (144A) 5.875 2022 01.....	C.....	07/14/2017.....	MORGAN STANLEY.....		380,215	341,000	9,405	2FE
35802X	AJ	2 FRESENIUS MED (144A) 4.750 2024 10.....	C.....	09/25/2017.....	VARIOUS.....		2,052,574	1,900,000	35,744	2FE
369550	AZ	1 GENERAL DYNAMICS CORP 2.625 2027 11.....		09/12/2017.....	J P MORGAN CHASE SECURITIES INC.....		1,956,880	2,000,000	0	1FE
38141G	WL	4 GOLDMAN SACHS GROUP 3.691 2028 06.....		08/28/2017.....	GOLDMAN SACHS & CO.....		1,013,730	1,000,000	8,817	1FE
38141G	WM	2 GOLDMAN SACHS GROUP 2.905 2023 07.....		07/19/2017.....	GOLDMAN SACHS & CO.....		1,000,000	1,000,000	0	1FE
418056	AV	9 HASBRO INC 3.500 2027 09.....		09/08/2017.....	BAS-MERRILL LYNCH.....		998,740	1,000,000	0	2FE
437076	BT	8 HOME DEPOT INC 2.800 2027 09.....		09/05/2017.....	BAS-MERRILL LYNCH.....		1,994,800	2,000,000	0	1FE
443510	AH	5 HUBBELL INC 3.150 2027 08.....		07/31/2017.....	J P MORGAN CHASE SECURITIES INC.....		992,000	1,000,000	0	1FE
44644A	AB	3 HUNTINGTON NATIONAL BANK 2.500 2022 08.....		08/02/2017.....	BAS-MERRILL LYNCH.....		997,620	1,000,000	0	1FE
44932H	AC	7 IBM CREDIT 2.200 2022 09.....		09/05/2017.....	J P MORGAN CHASE SECURITIES INC.....		2,000,000	2,000,000	0	1FE
49456B	AM	3 KINDER MORGAN INC 3.150 2023 01.....		08/03/2017.....	J P MORGAN CHASE SECURITIES INC.....		1,995,480	2,000,000	0	2FE
50540R	AU	6 LABORATORY CORP 3.600 2027 09.....		08/15/2017.....	WELLS FARGO SECURITIES.....		998,490	1,000,000	0	2FE
55279H	AQ	3 MANUFACTURERS & TRADERS 3.400 2027 08.....		08/14/2017.....	J P MORGAN CHASE SECURITIES INC.....		999,660	1,000,000	0	1FE
565849	AP	1 MARATHON OIL 4.400 2027 07.....		07/14/2017.....	VARIOUS.....		2,992,130	3,000,000	0	2FE
579780	AN	7 MCCORMICK & COMPANY INC 3.400 2027 08.....		08/09/2017.....	BAS-MERRILL LYNCH.....		996,550	1,000,000	0	2FE
59217G	CK	3 MET LIFE GLOBAL FUNDING 3.000 2027 09.....		09/12/2017.....	J P MORGAN CHASE SECURITIES INC.....		1,996,060	2,000,000	0	1FE
636180	BN	0 NATIONAL FUEL GAS CO 3.950 2027 09.....		09/18/2017.....	BAS-MERRILL LYNCH.....		993,170	1,000,000	0	2FE
637417	AK	2 NATIONAL RETAIL PROPERTI 3.500 2027 10.....		09/06/2017.....	WELLS FARGO SECURITIES.....		995,930	1,000,000	0	2FE
64110D	AF	1 NETAPP INC 3.300 2024 09.....		09/26/2017.....	MORGAN STANLEY.....		999,750	1,000,000	0	2FE
651229	AW	6 NEWELL BRANDS INC 4.200 2026 04.....		08/31/2017.....	BAS-MERRILL LYNCH.....		1,067,420	1,000,000	18,083	2FE
666807	BK	7 NORTHROP GRUMMAN 3.200 2027 02.....		08/28/2017.....	U S BANCORP.....		1,022,140	1,000,000	2,667	2FE
682680	AS	2 ONEOK INC 4.000 2027 07.....		07/10/2017.....	CITIGROUP GLOBAL MARKETS.....		998,450	1,000,000	0	2FE
701094	AH	7 PARKER-HANNIFIN CORP 3.250 2027 03.....		08/03/2017.....	GOLDMAN SACHS & CO.....		1,019,620	1,000,000	14,806	1FE
708696	BY	4 PENNSYLVANIA ELECTRIC CO 3.250 2028 03.....		09/05/2017.....	CITIGROUP GLOBAL MARKETS.....		998,580	1,000,000	0	2FE
742718	EN	5 PROCTER & GAMBLE CO 1.850 2021 02.....		08/22/2017.....	U S BANCORP.....		999,500	1,000,000	1,182	1FE
74460D	AC	3 PUBLIC STORAGE 3.094 2027 09.....		09/13/2017.....	MORGAN STANLEY.....		1,000,000	1,000,000	0	1FE
7591EP	AM	2 REGIONS FINANCIAL CORP 2.750 2022 08.....		08/07/2017.....	GOLDMAN SACHS & CO.....		1,998,980	2,000,000	0	2FE
760759	AM	2 REPUBLIC SERVICES 4.750 2023 05.....		08/31/2017.....	MORGAN STANLEY.....		1,117,150	1,000,000	14,646	2FE
78355H	KF	5 RYDER SYSTEM INC 2.500 2022 09.....		08/01/2017.....	BNP PARIBAS.....		997,580	1,000,000	0	2FE
80282K	AN	6 SANTANDER HOLDINGS USA ( 4.400 2027 07.....	C.....	07/12/2017.....	VARIOUS.....		1,503,430	1,500,000	244	2FE
811065	AF	8 SCRIPPS NETWORKS 3.500 2022 06.....		07/11/2017.....	J P MORGAN CHASE SECURITIES INC.....		1,029,650	1,000,000	2,819	2FE
84265V	AH	8 SOUTHERN COPPER CORP 3.875 2025 04.....	C.....	08/22/2017.....	GOLDMAN SACHS & CO.....		1,037,500	1,000,000	13,132	2FE

QE04.1



**SCHEDULE D - PART 3**

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
855244 AK 5	STARBUCKS CORP	2.450 2026 06		08/02/2017	CREDIT SUISSE FIRST BOSTON		583,572	600,000	2,123	1FE
883203 BY 6	TEXTRON INC	3.375 2028 03		09/11/2017	CITIGROUP GLOBAL MARKETS		999,660	1,000,000	0	2FE
883556 BX 9	THERMO FISHER SCIENTIFIC	3.200 2027 08		08/10/2017	J P MORGAN CHASE SECURITIES INC		1,985,260	2,000,000	0	2FE
893574 AH 6	TRANSCONTINENTAL GAS PIP	7.850 2026 02		08/28/2017	ROBERT W BAIRD & CO		2,101,243	1,610,000	10,532	2FE
902494 BF 9	TYSON FOODS INC	2.250 2021 08		08/21/2017	BAS-MERRILL LYNCH		998,140	1,000,000	0	2FE
914713 P8 9	UNIV OF NC CHAPEL HILL R	2.268 2023 12		09/15/2017	J P MORGAN CHASE SECURITIES INC		2,545,000	2,545,000	0	1FE
92343V EB 6	VERIZON COMMUNICATIONS (	3.376 2025 02		08/15/2017	EXCHANGED		6,032,000	6,032,000	0	2FE
92826C AC 6	VISA INC	2.800 2022 12		08/14/2017	WELLS FARGO SECURITIES		1,024,580	1,000,000	4,900	1FE
92826C AD 4	VISA INC	3.150 2025 12		08/28/2017	BAS-MERRILL LYNCH		1,027,860	1,000,000	6,738	1FE
928563 AB 1	VMWARE INC	2.950 2022 08		08/16/2017	J P MORGAN CHASE SECURITIES INC		997,920	1,000,000	0	2FE
94106L BD 0	WASTE MANAGEMENT INC	2.400 2023 05		07/11/2017	MIZUHO INTERNATIONAL PLC		988,310	1,000,000	3,933	2FE
96145D AA 3	WESTROCK CO (144A)	3.000 2024 09		08/21/2017	BAS-MERRILL LYNCH		997,210	1,000,000	0	2FE
96145D AC 9	WESTROCK CO (144A)	3.375 2027 09		08/21/2017	BAS-MERRILL LYNCH		999,560	1,000,000	0	2FE
98978V AL 7	ZOETIS INC	3.000 2027 09		09/05/2017	BARCLAYS CAPITAL INC		994,440	1,000,000	0	2FE
88579Y AY 7	3M COMPANY	2.875 2027 10		09/21/2017	BAS-MERRILL LYNCH		1,987,720	2,000,000	0	1FE
01626P AH 9	ALIMENTATION COUCHE - TA	3.550 2027 07		07/19/2017	WELLS FARGO SECURITIES		998,660	1,000,000	0	2FE
00182E BF 5	ANZ NEW ZEALAND INTL/LDN	3.450 2027 07	D	07/11/2017	RBC CAPITAL MARKETS		1,995,800	2,000,000	0	1FE
05579H AH 5	BNZ INTL FUNDING (144A)	2.650 2022 11	D	07/27/2017	RBC CAPITAL MARKETS		998,220	1,000,000	0	1FE
21987B AW 8	CODELCO (144A)	3.625 2027 08	D	07/25/2017	HSBC		1,964,740	2,000,000	0	1FE
2027A0 JT 7	COMMONWEALTH BANK AUST (	3.150 2027 09	D	09/13/2017	CITIGROUP GLOBAL MARKETS		999,150	1,000,000	0	1FE
23329P AC 4	DNB BANK ASA (144A)	2.125 2020 10	D	09/25/2017	MORGAN STANLEY		999,250	1,000,000	0	1FE
40049J BB 2	GRUPO TELEVISIA SAB	4.625 2026 01	D	07/06/2017	CITIGROUP GLOBAL MARKETS		1,048,690	1,000,000	20,684	2FE
44962L AB 3	IHS MARKIT LTD (144A)	4.750 2025 02	D	07/10/2017	WELLS FARGO SECURITIES		1,055,000	1,000,000	20,319	3FE
71656L BS 9	PETROLEOS MEXICANOS (144	6.500 2027 03	D	07/11/2017	J P MORGAN CHASE SECURITIES INC		1,054,870	1,000,000	22,569	2FE
75625Q AE 9	RECKITT BENCKISER TSY (1	3.000 2027 06	D	07/19/2017	BAS-MERRILL LYNCH		996,240	1,000,000	2,333	1FE
90352J AE 3	UBS GROUP FUNDING (144A)	2.859 2023 08	D	08/07/2017	UBS AG		1,000,000	1,000,000	0	1FE
14314W AA 9	CARMX 2017-3 A1	1.350 2018 08		07/18/2017	BAS-MERRILL LYNCH		44,450,000	44,450,000	0	1FE
36254U AA 8	GMCAR 2017-2A A1 (144A)	1.350 2018 07		07/11/2017	DEUTSCHE BANC		26,000,000	26,000,000	0	1FE
43814P AA 8	HAROT 2017-3 A1	1.280 2018 10		09/25/2017	J P MORGAN CHASE SECURITIES INC		33,000,000	33,000,000	0	1Z
50117N AA 2	KCOT 2017-1A A1 (144A)	1.300 2018 08		07/18/2017	J P MORGAN CHASE SECURITIES INC		33,000,000	33,000,000	0	1FE
65477P AD 3	NAROT 2014-A A4	1.340 2020 08		09/13/2017	GOLDMAN SACHS & CO		13,478,737	13,481,622	0	1FE
3899999	Total - Bonds - Industrial and Miscellaneous						261,606,390	260,490,622	257,517	.XXX
8399997	Total - Bonds - Part 3						457,807,524	455,652,418	617,638	.XXX
8399999	Total - Bonds						457,807,524	455,652,418	617,638	.XXX
<b>Common Stocks - Industrial and Miscellaneous</b>										
83304A 10 6	SNAP INC CLASS A			08/07/2017	DIST FROM PARTNERSHIP		261,920,000	3,537,229	0	L
98416J 11 8	XERIUM TECHNOLOGIES INC			09/25/2017	DIST FROM PARTNERSHIP		18,606,000	110,148	0	L
9099999	Total - Common Stocks - Industrial and Miscellaneous						3,647,377	3,647,377	0	.XXX
9799997	Total - Common Stocks - Part 3						3,647,377	3,647,377	0	.XXX
9799999	Total - Common Stocks						3,647,377	3,647,377	0	.XXX
9899999	Total - Preferred and Common Stocks						3,647,377	3,647,377	0	.XXX
9999999	Total - Bonds, Preferred and Common Stocks						461,454,901	455,652,418	617,639	.XXX

QE04.2

(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	For re ig n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
<b>Bonds - U.S. Government</b>																					
797224	AA 0 SAN CLEMENTE 3.585		08/27/2017	REDEEMED		110,601	110,601	110,601	110,601	0	0	0	0	0	110,601	0	0	0	2,974	08/27/2021	1
912810	DZ 8 U S TREASURY BONDS 8.875		08/15/2017	MATURED		10,000,000	10,000,000	12,248,471	10,492,091	0	(492,091)	0	(492,091)	0	10,000,000	0	0	0	887,500	08/15/2017	1
09751W	AA 9 BOLDINI LTD 3.600	D	07/19/2017	REDEEMED		50,000	50,000	50,000	50,000	0	0	0	0	50,000	0	0	0	0	1,800	07/19/2035	1
36202F	2L 9 GNMA II PASS #00005279 3.500		09/20/2017	PAID ON PRINCIPAL		539,928	539,928	561,778	560,924	0	(20,996)	0	(20,996)	0	539,928	0	0	0	12,581	01/20/2042	1
36202F	3M 6 GNMA II PASS #00005304 3.500		09/20/2017	PAID ON PRINCIPAL		509,009	509,009	536,607	536,324	0	(27,315)	0	(27,315)	0	509,009	0	0	0	11,785	02/20/2042	1
36202F	4Q 6 GNMA II PASS #00005331 3.500		09/20/2017	PAID ON PRINCIPAL		510,830	510,830	536,212	536,072	0	(25,243)	0	(25,243)	0	510,830	0	0	0	11,822	03/20/2042	1
36202D	6D 8 GNMA II PASS #3568 5.000		09/20/2017	PAID ON PRINCIPAL		98,298	98,298	94,345	95,438	0	2,860	0	2,860	0	98,298	0	0	0	3,259	06/20/2034	1
36202E	CM 9 GNMA II PASS #3676 4.500		09/20/2017	PAID ON PRINCIPAL		159,392	159,392	151,298	152,894	0	6,498	0	6,498	0	159,392	0	0	0	4,257	02/20/2035	1
36202E	EU 9 GNMA II PASS #3747 5.000		09/20/2017	PAID ON PRINCIPAL		108,612	108,612	105,557	106,275	0	2,337	0	2,337	0	108,612	0	0	0	3,596	08/20/2035	1
36202E	FM 6 GNMA II PASS #3772 5.000		09/20/2017	PAID ON PRINCIPAL		73,463	73,463	71,845	72,216	0	1,248	0	1,248	0	73,463	0	0	0	2,463	10/20/2035	1
36213C	YY 0 GNMA PASS TH #550727 5.000		09/15/2017	PAID ON PRINCIPAL		52,824	52,824	51,998	52,161	0	662	0	662	0	52,824	0	0	0	1,740	11/15/2035	1
36290R	U6 8 GNMA PASS TH #615405 4.500		09/15/2017	PAID ON PRINCIPAL		10,736	10,736	10,411	10,470	0	266	0	266	0	10,736	0	0	0	322	08/15/2033	1
36291A	DH 9 GNMA PASS TH #622104 4.500		09/15/2017	PAID ON PRINCIPAL		13,511	13,511	13,101	13,194	0	316	0	316	0	13,511	0	0	0	404	09/15/2033	1
36292F	H6 7 GNMA PASS TH #647453 5.000		09/15/2017	PAID ON PRINCIPAL		15,133	15,133	14,896	14,955	0	177	0	177	0	15,133	0	0	0	505	10/15/2035	1
36225A	ER 7 GNMA PASS TH #780144 7.000		09/15/2017	PAID ON PRINCIPAL		17,069	17,069	16,285	16,614	0	455	0	455	0	17,069	0	0	0	803	07/15/2024	1
38373R	SY 6 GNR 2001-40 Z CMO 6.000		09/20/2017	PAID ON PRINCIPAL		76,801	76,801	67,110	73,130	0	3,671	0	3,671	0	76,801	0	0	0	3,129	08/20/2031	1
38375B	SH 6 GNR 2012-H11 CA CMO 1.750		09/20/2017	PAID ON PRINCIPAL		3,354,310	3,354,310	3,430,306	3,373,743	0	(19,433)	0	(19,433)	0	3,354,310	0	0	0	39,421	04/20/2062	1
38375B	B7 6 GNR 2012-H30 VA CMO 1.750		09/20/2017	PAID ON PRINCIPAL		116,896	116,896	116,019	116,207	0	689	0	689	0	116,896	0	0	0	1,185	12/20/2062	1
36225C	BX 3 G2 (ARM) #80053 2.375		09/20/2017	PAID ON PRINCIPAL		38	38	39	38	0	0	0	0	38	0	0	0	0	1	03/20/2027	1
36225C	CN 4 G2 (ARM) #80076 2.625		09/20/2017	PAID ON PRINCIPAL		210	210	213	208	0	2	0	2	0	210	0	0	0	3	05/20/2027	1
52517#	AD 5 FHA LEHMAN 92-A PROJ L 6.930		07/25/2017	MATURED		762	762	715	760	0	2	0	2	0	762	0	0	0	31	07/25/2017	1
000000	00 0 FHA MERRILL LYNCH 185- 6.810		09/25/2017	PAID ON PRINCIPAL		41,147	41,147	37,032	40,462	0	685	0	685	0	41,147	0	0	0	2,563	10/25/2018	1
38378X	P6 2 GNR 2014-166 PL (PROJE 2.500		09/16/2017	PAID ON PRINCIPAL		263,073	263,073	262,908	262,891	0	182	0	182	0	263,073	0	0	0	4,109	05/16/2055	1
38379R	VW 0 GNR 2017-76 AD 2.400		09/16/2017	PAID ON PRINCIPAL		43,476	43,476	42,849	42,849	0	627	0	627	0	43,476	0	0	0	261	12/16/2056	1
83162C	UP 6 SBAP 2012-20B 1 2.630		08/01/2017	PAID ON PRINCIPAL		372,549	372,549	373,409	373,710	0	(1,161)	0	(1,161)	0	372,549	0	0	0	10,388	02/01/2032	1
83162C	WA 7 SBAP 2014-20A 1 3.460		07/01/2017	PAID ON PRINCIPAL		514,771	514,771	514,771	515,173	0	(403)	0	(403)	0	514,771	0	0	0	18,709	01/01/2034	1
83162C	YG 2 SBAP 2017-20A 1 2.800		07/01/2017	PAID ON PRINCIPAL		161,517	161,517	161,517	161,517	0	0	0	0	161,517	0	0	0	0	2,151	01/01/2037	1
0599999	Total - Bonds - U.S. Government					17,214,956	17,214,956	19,580,292	17,780,920	0	(565,964)	0	(565,964)	0	17,214,956	0	0	0	1,027,763	XXX	XXX
<b>Bonds - U.S. States, Territories and Possessions</b>																					
574192	F5 4 MARYLAND GENERAL OBLIG 5.000		08/01/2017	REDEEMED		16,400,000	16,400,000	17,492,076	16,794,394	0	(394,394)	0	(394,394)	0	16,400,000	0	0	0	820,000	08/01/2021	1FE
605579	7N 5 MISSISSIPPI GENERAL OB 5.375		07/01/2017	MATURED		7,705,000	7,705,000	8,550,316	7,743,231	0	(38,231)	0	(38,231)	0	7,705,000	0	0	0	414,144	07/01/2017	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					24,105,000	24,105,000	26,042,392	24,537,624	0	(432,624)	0	(432,624)	0	24,105,000	0	0	0	1,234,144	XXX	XXX
<b>Bonds - U.S. Political Subdivisions of States</b>																					
018095	ZH 5 ALLEN GENERAL OBLIGATI 5.000		08/10/2017	STIFEL NICOLAUS & CO INC		1,750,827	1,520,000	1,895,622	1,713,170	0	(24,898)	0	(24,898)	0	1,688,272	0	62,555	62,555	76,000	08/15/2022	1FE
018095	ZJ 1 ALLEN GENERAL OBLIGATI 5.000		08/24/2017	WELLS FARGO SECURITIES		1,833,168	1,600,000	1,979,936	1,795,833	0	(26,791)	0	(26,791)	0	1,769,041	0	64,127	64,127	83,111	08/15/2023	1FE
052430	CH 6 AUSTIN ISD GENERAL OBL 5.000		08/01/2017	REDEEMED		5,400,000	5,400,000	5,773,140	5,534,648	0	(134,648)	0	(134,648)	0	5,400,000	0	0	0	270,000	08/01/2023	1FE
158843	UV 2 CHANDLER LTGO REF S200 5.000		07/01/2017	MATURED		1,000,000	1,000,000	1,087,010	1,005,148	0	(5,148)	0	(5,148)	0	1,000,000	0	0	0	50,000	07/01/2017	1FE
158843	UW 0 CHANDLER LTGO REF S200 4.375		07/01/2017	REDEEMED		3,500,000	3,500,000	3,587,815	3,505,231	0	(5,231)	0	(5,231)	0	3,500,000	0	0	0	153,125	07/01/2018	1FE
158843	UX 8 CHANDLER LTGO REF S200 4.375		07/01/2017	REDEEMED		3,500,000	3,500,000	3,567,410	3,504,029	0	(4,029)	0	(4,029)	0	3,500,000	0	0	0	153,125	07/01/2019	1FE
355694	6U 9 FREDERICK CO GENERAL O 4.000		08/10/2017	JANNEY MONTGOMERY SCOTT I		556,895	490,000	581,909	541,522	0	(5,460)	0	(5,460)	0	536,062	0	20,832	20,832	20,362	08/01/2023	1
355694	7B 0 FREDERICK CO GENERAL O 4.000		09/14/2017	BARCLAYS CAPITAL INC		4,511,960	4,000,000	4,750,280	4,420,591	0	(51,236)	0	(51,236)	0	4,369,355	0	142,605	142,605	180,889	08/01/2023	1FE

QE05

**SCHEDULE D - PART 4**

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

QE05 1

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)
442565	QX 8 HOWARD CO GENERAL OBLI 5.000		08/15/2017	MATURED		2,500,000	2,500,000	2,823,150	2,518,644	0	(18,644)	0	(18,644)	0	2,500,000	0	0	0	125,000	08/15/2017	1FE
478449	6X 4 JOHNSON CO GENERAL OBL 5.000		09/01/2017	MATURED		1,325,000	1,325,000	1,557,829	1,346,897	0	(21,897)	0	(21,897)	0	1,325,000	0	0	0	66,250	09/01/2017	1FE
659154	6N 3 NORTH EAST ISD GO S200 5.000		08/01/2017	REDEEMED		3,000,000	3,000,000	3,204,780	3,073,912	0	(73,912)	0	(73,912)	0	3,000,000	0	0	0	150,000	08/01/2024	1FE
667027	G3 4 NORTHSIDE ISD GO REF S 5.000		08/15/2017	REDEEMED		1,295,000	1,295,000	1,348,859	1,299,021	0	(4,021)	0	(4,021)	0	1,295,000	0	0	0	64,750	08/15/2022	1FE
667027	G4 2 NORTHSIDE ISD GO REF S 5.000		08/15/2017	REDEEMED		1,360,000	1,360,000	1,413,217	1,363,974	0	(3,974)	0	(3,974)	0	1,360,000	0	0	0	68,000	08/15/2023	1FE
667027	G5 9 NORTHSIDE ISD GO REF S 5.000		08/15/2017	REDEEMED		1,425,000	1,425,000	1,477,269	1,428,903	0	(3,903)	0	(3,903)	0	1,425,000	0	0	0	71,250	08/15/2024	1FE
667027	G6 7 NORTHSIDE ISD GO REF S 5.000		08/15/2017	REDEEMED		1,500,000	1,500,000	1,552,575	1,503,926	0	(3,926)	0	(3,926)	0	1,500,000	0	0	0	75,000	08/15/2025	1FE
667027	G7 5 NORTHSIDE ISD GO REF S 5.000		08/15/2017	REDEEMED		1,575,000	1,575,000	1,627,652	1,578,930	0	(3,930)	0	(3,930)	0	1,575,000	0	0	0	78,750	08/15/2026	1FE
667027	G8 3 NORTHSIDE ISD GO REF S 5.000		08/15/2017	REDEEMED		1,650,000	1,650,000	1,701,134	1,653,816	0	(3,816)	0	(3,816)	0	1,650,000	0	0	0	82,500	08/15/2027	1FE
667027	G9 1 NORTHSIDE ISD GO REF S 5.000		08/15/2017	REDEEMED		1,735,000	1,735,000	1,787,362	1,738,907	0	(3,907)	0	(3,907)	0	1,735,000	0	0	0	86,750	08/15/2028	1FE
712838	MC 2 PEORIA GENERAL OBLIGAT 5.000		07/01/2017	MATURED		3,885,000	3,885,000	4,269,149	3,907,300	0	(22,300)	0	(22,300)	0	3,885,000	0	0	0	194,250	07/01/2017	1FE
626905	HB 2 RIVERSIDE CO MURRIETA 5.000		09/01/2017	REDEEMED		6,050,000	6,050,000	6,551,969	6,087,888	0	(37,888)	0	(37,888)	0	6,050,000	0	0	0	302,500	09/01/2024	1FE
626905	HC 0 RIVERSIDE CO MURRIETA 5.000		09/01/2017	REDEEMED		6,520,000	6,520,000	7,055,096	6,560,404	0	(40,404)	0	(40,404)	0	6,520,000	0	0	0	326,000	09/01/2025	1FE
797272	EP 2 SAN DIEGO CCD GO S2007 5.000		08/01/2017	REDEEMED		5,000,000	5,000,000	5,291,100	5,020,397	0	(20,397)	0	(20,397)	0	5,000,000	0	0	0	250,000	08/01/2021	1FE
797272	ER 8 SAN DIEGO CCD GO S2007 5.000		08/01/2017	REDEEMED		2,220,000	2,220,000	2,330,445	2,227,759	0	(7,759)	0	(7,759)	0	2,220,000	0	0	0	111,000	08/01/2023	1FE
797272	ES 6 SAN DIEGO CCD GO S2007 5.000		08/01/2017	REDEEMED		2,500,000	2,500,000	2,636,825	2,509,597	0	(9,597)	0	(9,597)	0	2,500,000	0	0	0	125,000	08/01/2024	1FE
797272	ET 4 SAN DIEGO CCD GO S2007 5.000		08/01/2017	REDEEMED		2,000,000	2,000,000	2,092,920	2,006,532	0	(6,532)	0	(6,532)	0	2,000,000	0	0	0	100,000	08/01/2025	1FE
797272	EU 1 SAN DIEGO CCD GO S2007 5.000		08/01/2017	REDEEMED		7,640,000	7,640,000	7,982,348	7,664,079	0	(24,079)	0	(24,079)	0	7,640,000	0	0	0	382,000	08/01/2026	1FE
797272	EV 9 SAN DIEGO CCD GO S2007 5.000		08/01/2017	REDEEMED		5,000,000	5,000,000	5,215,850	5,015,186	0	(15,186)	0	(15,186)	0	5,000,000	0	0	0	250,000	08/01/2027	1FE
815323	HL 7 SEDGWICK CO GEN OBLIGA 4.000		08/01/2017	MATURED		1,770,000	1,770,000	1,916,839	1,782,273	0	(12,273)	0	(12,273)	0	1,770,000	0	0	0	70,800	08/01/2017	1FE
851035	RD 9 SPRINGFIELD SD #R-12 G 4.000		08/10/2017	MORGAN STANLEY		1,124,440	1,000,000	1,170,380	1,093,059	0	(10,673)	0	(10,673)	0	1,082,386	0	42,054	42,054	38,222	03/01/2022	1FE
879709	B8 5 TEMPE GENERAL OBLIGATI 4.500		07/01/2017	REDEEMED		3,680,000	3,680,000	3,893,293	3,749,564	0	(69,564)	0	(69,564)	0	3,680,000	0	0	0	165,600	07/01/2019	1FE
930863	2U 8 WAKE CO GENERAL OBLIGA 5.000		08/09/2017	RAMIREZ & CO INC		5,953,383	5,100,000	6,472,716	5,833,289	0	(85,384)	0	(85,384)	0	5,747,905	0	205,478	205,478	264,208	02/01/2023	1FE
930863	2V 6 WAKE CO GENERAL OBLIGA 5.000		08/17/2017	BARCLAYS CAPITAL INC		5,924,925	5,100,000	6,414,933	5,804,193	0	(84,770)	0	(84,770)	0	5,719,423	0	205,502	205,502	269,875	02/01/2024	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					98,685,598	95,840,000	105,010,813	98,788,623	0	(846,178)	0	(846,178)	0	97,942,445	0	743,153	743,153	4,704,318	XXX	XXX
<b>Bonds - U.S. Special Revenue and Special Assessment</b>																					
05053*	AA 3 AUBURN HSG DEV CORP S7 7.400		09/15/2017	REDEEMED		14,108	14,108	14,108	14,108	0	0	0	0	0	14,108	0	0	0	696	04/15/2021	5*
246428	VA 1 DELAWARE TRANS AUTH SR 4.500		07/01/2017	REDEEMED		6,520,000	6,520,000	6,713,644	6,531,498	0	(11,498)	0	(11,498)	0	6,520,000	0	0	0	293,400	07/01/2021	1FE
485116	TN 7 KANSAS CITY WATER REV 5.000		08/17/2017	RBC CAPITAL MARKETS		1,641,350	1,420,000	1,769,448	1,605,007	0	(23,060)	0	(23,060)	0	1,581,947	0	59,403	59,403	51,475	12/01/2023	1FE
575579	FA 0 MASSACHUSETTS BAY TRAN 5.250		07/01/2017	MATURED		14,000,000	14,000,000	16,199,960	14,103,690	0	(103,690)	0	(103,690)	0	14,000,000	0	0	0	735,000	07/01/2017	1FE
575579	DP 9 MASSACHUSETTS BAY TRAN 5.250		07/01/2017	MATURED		5,000,000	5,000,000	5,744,700	5,035,055	0	(35,055)	0	(35,055)	0	5,000,000	0	0	0	262,500	07/01/2017	1FE
57604P	Q7 2 MASSACHUSETTS WATER PO 5.000		08/01/2017	REDEEMED		5,000,000	5,000,000	5,345,500	5,124,674	0	(124,674)	0	(124,674)	0	5,000,000	0	0	0	250,000	08/01/2023	1FE
590545	PS 2 MESA UTIL SYS REF S200 4.300		07/01/2017	REDEEMED		8,000,000	8,000,000	7,999,840	8,000,000	0	0	0	0	0	8,000,000	0	0	0	344,000	07/01/2026	1FE
64465P	KQ 0 NEW HAMPSHIRE MUN BOND 5.000		08/15/2017	MATURED		3,250,000	3,250,000	3,742,505	3,299,519	0	(49,519)	0	(49,519)	0	3,250,000	0	0	0	162,500	08/15/2017	1FE
81533P	HJ 2 SEDGWICK CO PUB BLDG T 5.000		08/01/2017	MATURED		1,915,000	1,915,000	2,037,560	1,924,658	0	(9,658)	0	(9,658)	0	1,915,000	0	0	0	95,750	08/01/2017	1FE
828634	BE 4 SIMI VALLEY USD REV S2 5.000		08/01/2017	REDEEMED		71,400	70,000	73,493	70,910	0	490	0	490	0	71,400	0	0	0	3,500	08/01/2023	1FE
828634	BF 1 SIMI VALLEY USD REV S2 5.000		08/01/2017	REDEEMED		265,200	260,000	272,230	263,190	0	2,010	0	2,010	0	265,200	0	0	0	13,000	08/01/2024	1FE
828634	BG 9 SIMI VALLEY USD REV S2 5.000		08/01/2017	REDEEMED		351,900	345,000	360,577	349,066	0	2,834	0	2,834	0	351,900	0	0	0	17,250	08/01/2027	1FE
828634	BN 4 SIMI VALLEY USD REV S2 5.000		08/01/2017	REDEEMED		1,045,500	1,025,000	1,076,148	1,038,326	0	7,174	0	7,174	0	1,045,500	0	0	0	51,250	08/01/2023	1FE
828634	BP 9 SIMI VALLEY USD REV S2 5.000		08/01/2017	REDEEMED		3,932,100	3,855,000	4,036,339	3,902,305	0	29,795	0	29,795	0	3,932,100	0	0	0	192,750	08/01/2024	1FE
828634	BQ 7 SIMI VALLEY USD REV S2 5.000		08/01/2017	REDEEMED		5,247,900	5,145,000	5,380,027	5,206,363	0	41,537	0	41,537	0	5,247,900	0	0	0	257,250	08/01/2027	1FE
915137	T7 8 UNIV OF TEXAS FING SYS .760		08/01/2017	REDEEMED		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	179	08/01/2033	1FE

**SCHEDULE D - PART 4**

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

QE052

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92812U TW 8	VIRGINIA HSG DEV AUTH 4.450		07/01/2017	REDEEMED		2,250,000	2,250,000	2,264,805	2,251,288	0	(1,288)	0	(1,288)	0	2,250,000	0	0	0	75,094	04/01/2018	1FE
92812U TX 6	VIRGINIA HSG DEV AUTH 4.450		07/01/2017	REDEEMED		2,250,000	2,250,000	2,264,805	2,251,288	0	(1,288)	0	(1,288)	0	2,250,000	0	0	0	75,094	10/01/2018	1FE
938865 BM 3	WASHINGTON HSG DEV COR 7.250		09/01/2017	REDEEMED		39,998	39,998	39,998	39,998	0	0	0	0	0	39,998	0	0	0	1,934	03/01/2020	1
3128QG CC 4	FH (3/1 ARM) #1N0067 3.515		09/15/2017	PAID ON PRINCIPAL		134,476	134,476	134,959	133,866	0	610	0	610	0	134,476	0	0	0	2,972	12/15/2035	1
3128JR G4 2	FH (3/1 ARM) #847419 3.589		09/15/2017	PAID ON PRINCIPAL		31,480	31,480	31,342	31,259	0	221	0	221	0	31,480	0	0	0	636	03/15/2035	1
3128JR KQ 8	FH (5/1 ARM) #847503 3.459		09/15/2017	PAID ON PRINCIPAL		91,746	91,746	90,104	90,141	0	1,605	0	1,605	0	91,746	0	0	0	1,917	12/15/2035	1
3128MJ ZF 0	FHLMC GOLD PASS THROUG 3.000		09/15/2017	PAID ON PRINCIPAL		86,891	86,891	86,056	86,056	0	835	0	835	0	86,891	0	0	0	1,736	12/15/2046	1
31296S DY 9	FHLMC GOLD PASSTHRU 5.000		09/15/2017	PAID ON PRINCIPAL		2,368	2,368	2,360	2,361	0	7	0	7	0	2,368	0	0	0	79	01/15/2034	1
31292H AK 0	FHLMC GOLD PASSTHRU 7.500		09/15/2017	PAID ON PRINCIPAL		1,054	1,054	1,105	1,180	0	(126)	0	(126)	0	1,054	0	0	0	51	01/15/2030	1
31292H NH 3	FHLMC GOLD PASSTHRU 6.000		09/15/2017	PAID ON PRINCIPAL		968	968	994	1,004	0	(35)	0	(35)	0	968	0	0	0	39	02/15/2032	1
31293J ZX 0	FHLMC GOLD PASSTHRU 6.000		09/15/2017	PAID ON PRINCIPAL		1,273	1,273	1,302	1,317	0	(43)	0	(43)	0	1,273	0	0	0	51	04/15/2029	1
31298S UJ 1	FHLMC GOLD PASSTHRU 7.500		09/15/2017	PAID ON PRINCIPAL		5,620	5,620	5,880	6,051	0	(430)	0	(430)	0	5,620	0	0	0	281	08/15/2031	1
31298V FC 6	FHLMC GOLD PASSTHRU 7.500		09/15/2017	PAID ON PRINCIPAL		453	453	474	493	0	(40)	0	(40)	0	453	0	0	0	23	09/15/2031	1
31287S GA 9	FHLMC GOLD PASSTHRU 6.000		09/15/2017	PAID ON PRINCIPAL		10,165	10,165	10,395	10,571	0	(407)	0	(407)	0	10,165	0	0	0	358	04/15/2032	1
31287X PZ 3	FHLMC GOLD PASSTHRU 6.000		09/15/2017	PAID ON PRINCIPAL		29,001	29,001	29,770	29,940	0	(939)	0	(939)	0	29,001	0	0	0	1,030	09/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU 6.000		09/15/2017	PAID ON PRINCIPAL		262	262	270	277	0	(15)	0	(15)	0	262	0	0	0	11	10/15/2032	1
31288E 6E 2	FHLMC GOLD PASSTHRU 6.000		09/15/2017	PAID ON PRINCIPAL		399	399	410	416	0	(16)	0	(16)	0	399	0	0	0	16	02/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU 6.000		09/15/2017	PAID ON PRINCIPAL		216	216	222	222	0	(6)	0	(6)	0	216	0	0	0	9	03/15/2033	1
31335H TT 0	FHLMC GOLD PASSTHRU 6.000		09/15/2017	PAID ON PRINCIPAL		3,550	3,550	3,637	3,627	0	(77)	0	(77)	0	3,550	0	0	0	142	07/15/2022	1
3128H4 H9 3	FHLMC GOLD PASSTHRU 5.000		09/15/2017	PAID ON PRINCIPAL		4,676	4,676	4,747	4,681	0	(6)	0	(6)	0	4,676	0	0	0	160	05/15/2018	1
3128H4 UX 5	FHLMC GOLD PASSTHRU 5.000		09/15/2017	PAID ON PRINCIPAL		122	122	124	123	0	(0)	0	(0)	0	122	0	0	0	4	06/15/2018	1
3128H4 5W 5	FHLMC GOLD PASSTHRU 5.000		09/15/2017	PAID ON PRINCIPAL		333	333	338	334	0	(1)	0	(1)	0	333	0	0	0	11	06/15/2018	1
3128H6 BH 6	FHLMC GOLD PASSTHRU 5.000		09/15/2017	PAID ON PRINCIPAL		13,728	13,728	13,938	13,746	0	(18)	0	(18)	0	13,728	0	0	0	479	07/15/2018	1
3128H6 BP 8	FHLMC GOLD PASSTHRU 5.000		09/15/2017	PAID ON PRINCIPAL		5,802	5,802	5,891	5,806	0	(4)	0	(4)	0	5,802	0	0	0	191	07/15/2018	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		09/15/2017	PAID ON PRINCIPAL		259,746	259,746	259,126	259,111	0	634	0	634	0	259,746	0	0	0	9,486	06/15/2033	1
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000		09/15/2017	PAID ON PRINCIPAL		30,250	30,250	31,028	31,082	0	(832)	0	(832)	0	30,250	0	0	0	1,199	04/15/2033	1
31283H W9 2	FHLMC GOLD PASSTHRU 6.000		09/15/2017	PAID ON PRINCIPAL		2,551	2,551	2,609	2,631	0	(80)	0	(80)	0	2,551	0	0	0	101	05/15/2033	1
31283H Z2 4	FHLMC GOLD PASSTHRU 6.000		09/15/2017	PAID ON PRINCIPAL		47,573	47,573	48,739	48,811	0	(1,238)	0	(1,238)	0	47,573	0	0	0	1,897	11/15/2033	1
31283H Z5 7	FHLMC GOLD PASSTHRU 6.000		09/15/2017	PAID ON PRINCIPAL		40,129	40,129	41,111	41,209	0	(1,080)	0	(1,080)	0	40,129	0	0	0	1,556	02/15/2034	1
3128MJ SY 7	FHLMC GOLD PASSTHRU 3.000		09/15/2017	PAID ON PRINCIPAL		113,345	113,345	107,585	108,048	0	5,298	0	5,298	0	113,345	0	0	0	2,262	06/15/2043	1
3128MJ S3 5	FHLMC GOLD PASSTHRU 3.000		09/15/2017	PAID ON PRINCIPAL		118,920	118,920	114,075	114,627	0	4,293	0	4,293	0	118,920	0	0	0	2,365	07/15/2043	1
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000		09/15/2017	PAID ON PRINCIPAL		375,730	375,730	356,704	358,909	0	16,821	0	16,821	0	375,730	0	0	0	7,448	08/15/2043	1
3133TG NU 9	FHR 2093 Z CMO 6.000		09/15/2017	PAID ON PRINCIPAL		111,548	111,548	102,057	107,665	0	3,883	0	3,883	0	111,548	0	0	0	4,430	11/15/2028	1
3133TK SJ 0	FHR 2151 JZ CMO 6.000		09/15/2017	PAID ON PRINCIPAL		107,988	107,988	98,724	104,156	0	3,831	0	3,831	0	107,988	0	0	0	4,436	05/15/2029	1
3133TM 7G 5	FHR 2182 ZC CMO 7.500		09/15/2017	PAID ON PRINCIPAL		28,804	28,804	29,625	28,725	0	79	0	79	0	28,804	0	0	0	1,475	09/15/2029	1
3133TN JU 1	FHR 2223 Z CMO 8.000		09/15/2017	PAID ON PRINCIPAL		4,963	4,963	4,848	4,902	0	61	0	61	0	4,963	0	0	0	250	03/15/2030	1
3133TQ ZY 4	FHR 2274 KC CMO 6.500		09/15/2017	PAID ON PRINCIPAL		19,660	19,660	19,618	19,610	0	50	0	50	0	19,660	0	0	0	821	01/15/2031	1
3133TR LB 9	FHR 2284 Z CMO 6.500		09/15/2017	PAID ON PRINCIPAL		39,281	39,281	37,134	38,228	0	1,053	0	1,053	0	39,281	0	0	0	1,683	02/15/2031	1
3133TR GX 7	FHR 2288 Z CMO 6.500		09/15/2017	PAID ON PRINCIPAL		66,246	66,246	62,214	64,219	0	2,027	0	2,027	0	66,246	0	0	0	2,773	02/15/2031	1
3133TR SR 7	FHR 2297 KZ CMO 6.000		09/15/2017	PAID ON PRINCIPAL		136,343	136,343	122,935	131,520	0	4,823	0	4,823	0	136,343	0	0	0	5,404	03/15/2031	1
31339W Q2 5	FHR 2433 NH CMO 6.500		09/15/2017	PAID ON PRINCIPAL		265,724	265,724	267,218	265,063	0	661	0	661	0	265,724	0	0	0	11,307	04/15/2032	1
31392K FP 6	FHR 2451 JH CMO 6.500		09/15/2017	PAID ON PRINCIPAL		32,603	32,603	32,366	32,421	0	182	0	182	0	32,603	0	0	0	1,361	05/15/2032	1

**SCHEDULE D - PART 4**

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

QE053

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
31392K	AA 4 FHR 2454 BK CMO 6.500		09/15/2017	PAID ON PRINCIPAL		86,359	86,359	87,021	86,145	0	214	0	214	0	86,359	0	0	0	3,744	05/15/2032	1
31394K	NK 6 FHR 2686 NY CMO 5.000		09/15/2017	PAID ON PRINCIPAL		218,246	218,246	210,915	215,897	0	2,349	0	2,349	0	218,246	0	0	0	7,238	10/15/2023	1
31394M	SG 6 FHR 2719 WC CMO 4.500		09/15/2017	PAID ON PRINCIPAL		102,266	102,266	94,229	99,788	0	2,478	0	2,478	0	102,266	0	0	0	3,180	12/15/2023	1
31394N	L3 0 FHR 2729 CE CMO 4.500		09/15/2017	PAID ON PRINCIPAL		343,653	343,653	319,793	336,304	0	7,349	0	7,349	0	343,653	0	0	0	10,246	01/15/2024	1
3137B8	DA 2 FHR 4302 CA 3.000		09/15/2017	PAID ON PRINCIPAL		136,359	136,359	137,509	137,228	0	(869)	0	(869)	0	136,359	0	0	0	2,724	06/15/2040	1
3137BB	QB 9 FHR 4351 LC CMO 3.000		09/15/2017	PAID ON PRINCIPAL		255,809	255,809	259,056	258,391	0	(2,582)	0	(2,582)	0	255,809	0	0	0	5,120	11/15/2040	1
31282X	A8 4 FHS 146 75 CMO 7.500		09/15/2017	PAID ON PRINCIPAL		4,354	4,354	4,390	4,367	0	(13)	0	(13)	0	4,354	0	0	0	214	01/15/2023	1
31403D	AC 3 FN (5/1 ARM) #745303 3.354		09/25/2017	PAID ON PRINCIPAL		145,763	145,763	144,317	145,410	0	353	0	353	0	145,763	0	0	0	3,035	01/25/2036	1
3138A1	V5 7 FNMA PASS TH #AH0635 3.500		09/25/2017	PAID ON PRINCIPAL		32,957	32,957	32,851	32,850	0	107	0	107	0	32,957	0	0	0	740	01/25/2026	1
3138A6	ZA 1 FNMA PASS TH #AH5236 3.500		09/25/2017	PAID ON PRINCIPAL		62,366	62,366	62,164	62,179	0	187	0	187	0	62,366	0	0	0	1,520	01/25/2026	1
3138X5	PC 5 FNMA PASS TH #AU5818 2.500		09/25/2017	PAID ON PRINCIPAL		147,910	147,910	146,743	146,965	0	945	0	945	0	147,910	0	0	0	2,373	08/25/2028	1
31417A	P8 6 FNMA PASS TH #00AB4046 3.500		09/25/2017	PAID ON PRINCIPAL		209,216	209,216	215,836	215,453	0	(6,237)	0	(6,237)	0	209,216	0	0	0	4,738	12/25/2041	1
31371K	RC 7 FNMA PASS TH #254383 7.500		09/25/2017	PAID ON PRINCIPAL		1,804	1,804	1,886	1,971	0	(166)	0	(166)	0	1,804	0	0	0	84	06/25/2032	1
31371K	2V 2 FNMA PASS TH #254688 5.500		09/25/2017	PAID ON PRINCIPAL		27,239	27,239	27,933	27,584	0	(344)	0	(344)	0	27,239	0	0	0	992	03/25/2023	1
31371K	2X 8 FNMA PASS TH #254690 5.500		09/25/2017	PAID ON PRINCIPAL		49,965	49,965	51,035	50,481	0	(516)	0	(516)	0	49,965	0	0	0	1,810	04/25/2023	1
31371K	5X 5 FNMA PASS TH #254762 5.000		09/25/2017	PAID ON PRINCIPAL		14,249	14,249	14,218	14,210	0	39	0	39	0	14,249	0	0	0	477	05/25/2023	1
31371L	A8 2 FNMA PASS TH #254831 5.000		09/25/2017	PAID ON PRINCIPAL		11,950	11,950	11,924	11,917	0	33	0	33	0	11,950	0	0	0	398	08/25/2023	1
31371L	A9 0 FNMA PASS TH #254832 5.500		09/25/2017	PAID ON PRINCIPAL		133,334	133,334	136,334	134,797	0	(1,462)	0	(1,462)	0	133,334	0	0	0	4,898	08/25/2023	1
31371L	DM 8 FNMA PASS TH #254908 5.000		09/25/2017	PAID ON PRINCIPAL		38,611	38,611	38,864	38,674	0	(64)	0	(64)	0	38,611	0	0	0	1,282	09/25/2023	1
31371L	EZ 8 FNMA PASS TH #254952 4.500		09/25/2017	PAID ON PRINCIPAL		11,511	11,511	11,536	11,487	0	24	0	24	0	11,511	0	0	0	347	11/25/2018	1
31371L	F3 8 FNMA PASS TH #254986 5.500		09/25/2017	PAID ON PRINCIPAL		34,655	34,655	35,392	35,014	0	(359)	0	(359)	0	34,655	0	0	0	1,280	11/25/2023	1
31371L	HY 8 FNMA PASS TH #255047 5.500		09/25/2017	PAID ON PRINCIPAL		30,325	30,325	30,970	30,628	0	(302)	0	(302)	0	30,325	0	0	0	1,101	01/25/2024	1
31371L	JU 4 FNMA PASS TH #255075 5.500		09/25/2017	PAID ON PRINCIPAL		71,163	71,163	72,975	72,042	0	(879)	0	(879)	0	71,163	0	0	0	2,610	02/25/2024	1
31372Q	CQ 8 FNMA PASS TH #279179 7.000		09/25/2017	PAID ON PRINCIPAL		1,753	1,753	1,650	1,704	0	49	0	49	0	1,753	0	0	0	82	05/25/2024	1
31372R	LH 6 FNMA PASS TH #280328 7.000		09/25/2017	PAID ON PRINCIPAL		963	963	919	936	0	27	0	27	0	963	0	0	0	45	04/25/2024	1
31373U	F3 6 FNMA PASS TH #303586 6.500		09/25/2017	PAID ON PRINCIPAL		1,397	1,397	1,309	1,340	0	57	0	57	0	1,397	0	0	0	60	09/25/2025	1
31375F	4Z 8 FNMA PASS TH #333940 6.500		09/25/2017	PAID ON PRINCIPAL		1,843	1,843	1,765	1,799	0	45	0	45	0	1,843	0	0	0	80	06/25/2024	1
31376R	6H 9 FNMA PASS TH #363672 7.500		09/25/2017	PAID ON PRINCIPAL		2,748	2,748	2,652	2,629	0	119	0	119	0	2,748	0	0	0	137	11/25/2026	1
31376U	MV 3 FNMA PASS TH #365872 7.500		09/25/2017	PAID ON PRINCIPAL		548	548	529	526	0	22	0	22	0	548	0	0	0	27	12/25/2026	1
31378R	S5 9 FNMA PASS TH #406540 6.500		09/25/2017	PAID ON PRINCIPAL		62	62	63	63	0	(0)	0	(0)	0	62	0	0	0	3	12/25/2027	1
31378R	S8 3 FNMA PASS TH #406543 6.500		09/25/2017	PAID ON PRINCIPAL		19,284	19,284	19,328	19,351	0	(67)	0	(67)	0	19,284	0	0	0	734	12/25/2027	1
31379F	J3 9 FNMA PASS TH #417982 7.000		09/25/2017	PAID ON PRINCIPAL		840	840	853	856	0	(16)	0	(16)	0	840	0	0	0	39	03/25/2028	1
31379T	G5 7 FNMA PASS TH #428720 6.500		09/25/2017	PAID ON PRINCIPAL		1,081	1,081	1,076	1,076	0	5	0	5	0	1,081	0	0	0	47	06/25/2028	1
313615	L4 6 FNMA PASS TH #50747 7.000		09/25/2017	PAID ON PRINCIPAL		821	821	767	793	0	28	0	28	0	821	0	0	0	39	06/25/2023	1
31384V	L7 5 FNMA PASS TH #535050 7.500		09/25/2017	PAID ON PRINCIPAL		4,366	4,366	4,557	4,792	0	(425)	0	(425)	0	4,366	0	0	0	223	12/25/2029	1
31385H	5H 1 FNMA PASS TH #545448 7.500		09/25/2017	PAID ON PRINCIPAL		912	912	950	1,008	0	(96)	0	(96)	0	912	0	0	0	49	02/25/2032	1
31385X	M8 7 FNMA PASS TH #555783 4.500		09/25/2017	PAID ON PRINCIPAL		79,508	79,508	78,424	78,680	0	829	0	829	0	79,508	0	0	0	2,372	10/25/2033	1
31389Y	M7 3 FNMA PASS TH #639482 7.500		09/25/2017	PAID ON PRINCIPAL		341	341	357	380	0	(38)	0	(38)	0	341	0	0	0	17	01/25/2032	1
31390K	RG 5 FNMA PASS TH #648587 7.500		09/25/2017	PAID ON PRINCIPAL		10,371	10,371	10,841	11,605	0	(1,235)	0	(1,235)	0	10,371	0	0	0	518	05/25/2032	1
31391E	HS 3 FNMA PASS TH #664541 6.000		09/25/2017	PAID ON PRINCIPAL		2,502	2,502	2,610	2,510	0	(8)	0	(8)	0	2,502	0	0	0	100	10/25/2017	1
31391F	DW 5 FNMA PASS TH #665317 6.000		09/25/2017	PAID ON PRINCIPAL		7,403	7,403	7,720	7,415	0	(12)	0	(12)	0	7,403	0	0	0	291	10/25/2017	1
31400E	QQ 6 FNMA PASS TH #685463 5.000		09/25/2017	PAID ON PRINCIPAL		6,725	6,725	6,890	6,729	0	(4)	0	(4)	0	6,725	0	0	0	223	03/25/2018	1

**SCHEDULE D - PART 4**

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

QE05.4

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31401B	QB 4 FNMA PASS TH #703450 5.000		09/25/2017	PAID ON PRINCIPAL		57,979	57,979	59,402	58,086	0	(107)	0	(107)	0	57,979	0	0	0	1,936	06/25/2018	1
31401C	KL 6 FNMA PASS TH #704199 5.000		09/25/2017	PAID ON PRINCIPAL		22,371	22,371	22,920	22,411	0	(39)	0	(39)	0	22,371	0	0	0	759	06/25/2018	1
31401H	NK 4 FNMA PASS TH #708794 5.000		09/25/2017	PAID ON PRINCIPAL		7,713	7,713	7,902	7,726	0	(12)	0	(12)	0	7,713	0	0	0	259	06/25/2018	1
31401M	BR 1 FNMA PASS TH #712048 5.500		09/25/2017	PAID ON PRINCIPAL		1,753	1,753	1,791	1,790	0	(36)	0	(36)	0	1,753	0	0	0	64	07/25/2033	1
31401X	LS 4 FNMA PASS TH #721337 5.000		09/25/2017	PAID ON PRINCIPAL		138,527	138,527	141,900	138,692	0	(164)	0	(164)	0	138,527	0	0	0	4,628	06/25/2018	1
31402C	QM 7 FNMA PASS TH #725060 6.000		09/25/2017	PAID ON PRINCIPAL		933	933	955	962	0	(29)	0	(29)	0	933	0	0	0	35	01/25/2034	1
31402D	VH 0 FNMA PASS TH #726116 5.000		09/25/2017	PAID ON PRINCIPAL		34,493	34,493	35,335	34,553	0	(60)	0	(60)	0	34,493	0	0	0	1,168	08/25/2018	1
31402J	ER 4 FNMA PASS TH #730144 5.000		09/25/2017	PAID ON PRINCIPAL		10,909	10,909	10,845	10,855	0	55	0	55	0	10,909	0	0	0	364	07/25/2033	1
31402J	2D 8 FNMA PASS TH #730772 5.000		09/25/2017	PAID ON PRINCIPAL		12,277	12,277	12,578	12,309	0	(32)	0	(32)	0	12,277	0	0	0	409	08/25/2018	1
31402N	D5 4 FNMA PASS TH #733724 5.000		09/25/2017	PAID ON PRINCIPAL		10,693	10,693	10,955	10,716	0	(24)	0	(24)	0	10,693	0	0	0	356	08/25/2018	1
31402Q	LF 6 FNMA PASS TH #734826 4.500		09/25/2017	PAID ON PRINCIPAL		5,351	5,351	5,157	5,216	0	136	0	136	0	5,351	0	0	0	162	08/25/2033	1
31403F	QL 4 FNMA PASS TH #747577 5.000		09/25/2017	PAID ON PRINCIPAL		11,787	11,787	11,726	11,731	0	56	0	56	0	11,787	0	0	0	362	11/25/2033	1
31403G	R6 8 FNMA PASS TH #748491 5.000		09/25/2017	PAID ON PRINCIPAL		26,831	26,831	26,692	26,703	0	128	0	128	0	26,831	0	0	0	909	10/25/2033	1
31403L	LR 0 FNMA PASS TH #751936 5.500		09/25/2017	PAID ON PRINCIPAL		7,560	7,560	7,722	7,629	0	(69)	0	(69)	0	7,560	0	0	0	277	11/25/2023	1
31403N	CD 7 FNMA PASS TH #753468 4.500		09/25/2017	PAID ON PRINCIPAL		2,848	2,848	2,857	2,843	0	5	0	5	0	2,848	0	0	0	85	11/25/2018	1
31404B	SY 9 FNMA PASS TH #763835 5.000		09/25/2017	PAID ON PRINCIPAL		320	320	319	319	0	2	0	2	0	320	0	0	0	11	01/25/2034	1
31404J	MA 0 FNMA PASS TH #769953 5.000		09/25/2017	PAID ON PRINCIPAL		35,250	35,250	35,228	35,207	0	43	0	43	0	35,250	0	0	0	1,116	03/25/2034	1
31404J	YQ 2 FNMA PASS TH #770319 5.000		09/25/2017	PAID ON PRINCIPAL		114,042	114,042	113,374	113,448	0	594	0	594	0	114,042	0	0	0	4,225	04/25/2034	1
31404N	2P 0 FNMA PASS TH #773982 5.000		09/25/2017	PAID ON PRINCIPAL		8,574	8,574	8,524	8,531	0	43	0	43	0	8,574	0	0	0	289	03/25/2034	1
31404N	2S 4 FNMA PASS TH #773985 5.000		09/25/2017	PAID ON PRINCIPAL		2,003	2,003	1,991	1,993	0	10	0	10	0	2,003	0	0	0	67	03/25/2034	1
31404W	GW 0 FNMA PASS TH #780613 5.000		09/25/2017	PAID ON PRINCIPAL		415	415	396	398	0	16	0	16	0	415	0	0	0	14	05/25/2034	1
31404W	R9 9 FNMA PASS TH #780912 5.000		09/25/2017	PAID ON PRINCIPAL		13,472	13,472	12,920	13,076	0	395	0	395	0	13,472	0	0	0	449	06/25/2029	1
31406V	2P 0 FNMA PASS TH #821682 5.000		09/25/2017	PAID ON PRINCIPAL		208,613	208,613	207,459	207,529	0	1,084	0	1,084	0	208,613	0	0	0	6,455	06/25/2035	1
31407X	A8 4 FNMA PASS TH #843431 5.000		09/25/2017	PAID ON PRINCIPAL		63,844	63,844	61,071	61,803	0	2,041	0	2,041	0	63,844	0	0	0	2,174	07/25/2035	1
31358F	3N 7 FNR G-5 Z CMO 8.250		09/25/2017	PAID ON PRINCIPAL		5,958	5,958	6,048	5,956	0	2	0	2	0	5,958	0	0	0	329	03/25/2021	1
31358T	3G 2 FNR G93-10 J CMO 5.000		09/25/2017	PAID ON PRINCIPAL		21,500	21,500	18,746	20,562	0	938	0	938	0	21,500	0	0	0	722	03/25/2023	1
31359U	2Q 7 FNR 1998-64 ZB CMO 6.500		09/25/2017	PAID ON PRINCIPAL		151,181	151,181	144,441	148,178	0	3,003	0	3,003	0	151,181	0	0	0	6,691	09/25/2028	1
31359W	AW 1 FNR 1999-28 ZB CMO 6.500		09/25/2017	PAID ON PRINCIPAL		27,913	27,913	26,478	27,195	0	718	0	718	0	27,913	0	0	0	1,175	06/25/2029	1
31359V	S5 3 FNR 1999-29 ZB CMO 6.500		09/25/2017	PAID ON PRINCIPAL		25,465	25,465	24,220	24,603	0	861	0	861	0	25,465	0	0	0	1,041	06/25/2029	1
31392D	NT 5 FNR 2002-40 MG CMO 6.500		09/25/2017	PAID ON PRINCIPAL		72,289	72,289	71,645	71,790	0	499	0	499	0	72,289	0	0	0	3,181	06/25/2032	1
31392G	EK 7 FNR 2002-90 A1 CMO 6.500		09/25/2017	PAID ON PRINCIPAL		11,571	11,571	12,039	11,913	0	(343)	0	(343)	0	11,571	0	0	0	493	06/25/2042	1
31393U	LU 5 FNR 2003-122 TG CMO 5.000		09/25/2017	PAID ON PRINCIPAL		220,426	220,426	211,988	217,847	0	2,579	0	2,579	0	220,426	0	0	0	7,373	12/25/2023	1
3136AJ	G4 2 FNR 2014-26 W 3.000		09/25/2017	PAID ON PRINCIPAL		272,813	272,813	276,053	275,299	0	(2,485)	0	(2,485)	0	272,813	0	0	0	5,494	04/25/2040	1
3136AJ	6A 9 FNR 2014-27 NA CMO 3.000		09/25/2017	PAID ON PRINCIPAL		268,511	268,511	272,455	271,462	0	(2,951)	0	(2,951)	0	268,511	0	0	0	5,461	04/25/2040	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					67,350,159	66,914,809	71,793,001	67,518,652	0	(227,895)	0	(227,895)	0	67,290,756	0	59,403	59,403	3,076,838	XXX	XXX
<b>Bonds - Industrial and Miscellaneous</b>																					
00434N	AA 3 ACMP/ACMP FIN 4.875		07/03/2017	MAKE WHOLE CALL		1,038,310	1,000,000	1,000,000	1,000,000	0	0	0	0	0	1,000,000	0	38,310	38,310	30,875	05/15/2023	2FE
052769	AA 4 AUTODESK INC 1.950		07/27/2017	MAKE WHOLE CALL		1,915,357	1,911,000	1,907,651	1,910,932	0	10	0	10	0	1,910,942	0	4,415	4,415	22,980	12/15/2017	2FE
110394	AE 3 BRISTOW GROUP INC 6.250		09/20/2017	ROBERT W BAIRD & CO		67,000	100,000	63,000	86,540	17,326	(478)	40,389	(23,540)	0	63,000	0	4,000	4,000	5,851	10/15/2022	4FE
15200D	AD 9 CENTERPOINT ENERGY 200 5.170		08/01/2017	REDEEMED		126,839	126,839	126,807	126,832	0	7	0	7	0	126,839	0	0	0	6,558	08/01/2019	1FE
184496	AJ 6 CLEAN HARBORS 5.250		08/01/2017	REDEEMED		541,011	534,000	553,358	539,781	0	1,230	0	1,230	0	541,011	0	0	0	28,035	08/01/2020	3FE
20035C	AB 6 COMERICA BANK 5.200		08/22/2017	MATURED		1,500,000	1,500,000	1,654,680	1,519,330	0	(19,330)	0	(19,330)	0	1,500,000	0	0	0	78,000	08/22/2017	2FE

**SCHEDULE D - PART 4**

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

QE055

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
20825C AR 5	CONOCOPHILLIPS 5.750.....		08/01/2017	MAKE WHOLE CALL.....		512,241	484,000	540,108	502,140	0	(4,989)	0	(4,989)	0	497,151	0	15,090	15,090	27,830	02/01/2019	2FE.....
224044 BS 5	COX COMMUNICATIONS INC 6.250.....		09/06/2017	MAKE WHOLE CALL.....		1,034,220	1,000,000	1,136,410	1,030,426	0	(14,457)	0	(14,457)	0	1,015,968	0	18,252	18,252	47,743	06/01/2018	2FE.....
224044 BU 0	COX COMMUNICATIONS INC 9.375.....		09/06/2017	MAKE WHOLE CALL.....		1,098,050	1,000,000	1,292,340	1,078,720	0	(25,450)	0	(25,450)	0	1,053,270	0	44,780	44,780	107,031	01/15/2019	2FE.....
126410 LM 9	CSX TRANS 6.251.....		07/15/2017	REDEEMED.....		118,060	118,060	121,174	120,403	0	(2,343)	0	(2,343)	0	118,060	0	0	0	7,380	01/15/2023	1FE.....
126650 BC 3	CVS LEASE PASS THRU CE 5.880.....		09/10/2017	REDEEMED.....		59,127	59,127	52,860	54,377	0	4,751	0	4,751	0	59,127	0	0	0	2,319	01/10/2028	2FE.....
126650 BQ 2	CVS LEASE PASS THRU CE 6.943.....		09/10/2017	REDEEMED.....		23,389	23,389	21,931	22,255	0	1,134	0	1,134	0	23,389	0	0	0	1,083	01/10/2030	2FE.....
126650 BA 2	CVS LEASE PASS THRU CE 4.704.....		09/10/2017	REDEEMED.....		22,985	22,985	22,985	22,985	0	(0)	0	(0)	0	22,985	0	0	0	0	01/10/2036	2FE.....
250847 ED 8	DETROIT EDISON COMPANY 5.600.....		08/16/2017	MAKE WHOLE CALL.....		1,033,655	1,000,000	998,550	999,707	0	54	0	54	0	999,761	0	33,893	33,893	37,489	06/15/2018	1FE.....
25271C AK 8	DIAMOND OFFSHORE DRILL 5.875.....		08/17/2017	MAKE WHOLE CALL.....		1,068,790	1,000,000	998,510	999,475	0	101	0	101	0	999,577	0	69,213	69,213	46,674	05/01/2019	3FE.....
26138E AH 2	DR PEPPER SNAPPLE 6.820.....		07/06/2017	MAKE WHOLE CALL.....		1,046,627	1,005,000	1,115,686	1,028,418	0	(8,936)	0	(8,936)	0	1,019,482	0	27,145	27,145	46,646	05/01/2018	2FE.....
278642 AG 8	EBAY INC 1.350.....		07/15/2017	MATURED.....		2,000,000	2,000,000	2,005,010	2,000,554	0	(554)	0	(554)	0	2,000,000	0	0	0	27,000	07/15/2017	2FE.....
28932M AG 0	ELM RD GENERATING STAT 4.673.....		07/19/2017	REDEEMED.....		83,590	83,590	83,974	83,883	0	(293)	0	(293)	0	83,590	0	0	0	3,906	01/19/2031	1FE.....
294429 AF 2	EQUIFAX INC 6.300.....		07/01/2017	MATURED.....		1,886,000	1,886,000	2,013,828	1,898,668	0	(12,668)	0	(12,668)	0	1,886,000	0	0	0	118,818	07/01/2017	2FE.....
35802X AF 0	FRESENIUS MED (144A) 5.875.....	C	08/11/2017	BARCLAYS CAPITAL INC.....		1,008,585	900,000	1,002,103	1,002,103	0	(3,042)	0	(3,042)	0	999,061	0	9,524	9,524	28,788	01/31/2022	2FE.....
36962G 3H 5	GENERAL ELECTRIC COMPA 5.625.....		09/15/2017	MATURED.....		1,000,000	1,000,000	1,037,830	1,003,315	0	(3,315)	0	(3,315)	0	1,000,000	0	0	0	56,250	09/15/2017	1FE.....
404030 AE 8	H&E EQUIPMENT 7.000.....		09/25/2017	REDEEMED.....		5,431,680	5,248,000	5,598,869	5,420,617	0	11,063	0	11,063	0	5,431,680	0	0	0	391,851	09/01/2022	4FE.....
443510 AE 2	HUBBELL INC 5.950.....		09/02/2017	MAKE WHOLE CALL.....		1,032,830	1,000,000	992,360	998,560	0	587	0	587	0	999,148	0	33,682	33,682	44,790	06/01/2018	1FE.....
459200 GJ 4	IBM CORP 5.700.....		09/14/2017	MATURED.....		1,000,000	1,000,000	1,177,630	1,021,710	0	(21,710)	0	(21,710)	0	1,000,000	0	0	0	57,000	09/14/2017	1FE.....
459506 B@ 9	INTERNATIONAL FLAVORS 6.250.....		09/27/2017	MATURED.....		5,000,000	5,000,000	5,000,000	5,000,000	0	0	0	0	0	5,000,000	0	0	0	312,500	09/27/2017	2.....
48126E AA 5	JP MORGAN CHASE 2.000.....		08/15/2017	MATURED.....		1,000,000	1,000,000	998,210	999,757	0	243	0	243	0	1,000,000	0	0	0	20,000	08/15/2017	1FE.....
501044 CG 4	KROGER CO 6.400.....		08/15/2017	MATURED.....		850,000	850,000	1,011,339	868,998	0	(18,998)	0	(18,998)	0	850,000	0	0	0	54,400	08/15/2017	2FE.....
521615 AA 2	LEA POWER PARTNERS (14 6.595.....		09/15/2017	REDEEMED.....		16,939	16,939	16,939	16,939	0	0	0	0	0	16,939	0	0	0	838	06/15/2033	3FE.....
549271 AG 9	LUBRIZOL CORP 8.875.....		07/14/2017	MAKE WHOLE CALL.....		1,102,630	1,000,000	1,232,680	1,062,126	0	(15,291)	0	(15,291)	0	1,046,835	0	55,795	55,795	84,559	02/01/2019	1FE.....
55616X AA 5	MACYS RETAIL HOLDINGS 7.450.....		07/15/2017	MATURED.....		500,000	500,000	604,295	514,264	0	(14,264)	0	(14,264)	0	500,000	0	0	0	37,457	07/15/2017	2FE.....
565849 AD 8	MARATHON OIL 6.000.....		08/14/2017	MAKE WHOLE CALL.....		1,006,260	1,000,000	1,031,210	1,002,919	0	(2,538)	0	(2,538)	0	1,000,380	0	5,880	5,880	52,167	10/01/2017	3FE.....
565849 AH 9	MARATHON OIL 7.500.....		08/14/2017	MAKE WHOLE CALL.....		1,084,294	1,000,000	992,960	997,906	0	667	0	667	0	998,573	0	85,721	85,721	74,792	02/15/2019	3FE.....
01310Q CF 0	NEW ALBERTSONS INC 7.000.....		07/21/2017	MATURED.....		200,000	200,000	217,344	200,938	0	(938)	0	(938)	0	200,000	0	0	0	8,944	07/21/2017	4.....
665772 CD 9	NORTHERN STATES POWER 5.250.....		09/29/2017	MAKE WHOLE CALL.....		1,161,003	1,143,000	1,357,868	1,187,151	0	(28,076)	0	(28,076)	0	1,159,076	0	1,928	1,928	64,675	03/01/2018	1FE.....
742718 EE 5	PROCTER & GAMBLE CO 1.600.....		08/22/2017	U S BANCORP.....		1,002,510	1,000,000	998,310	999,351	0	219	0	219	0	999,570	0	2,940	2,940	12,444	11/15/2018	1FE.....
742741 AA 9	PROCTER & GAMBLE CO 9.360.....		07/01/2017	REDEEMED.....		131,460	131,460	164,700	143,156	0	(11,696)	0	(11,696)	0	131,460	0	0	0	12,305	01/01/2021	1FE.....
775371 AV 9	ROHM & HAAS CO 6.000.....		09/15/2017	MATURED.....		1,000,000	1,000,000	1,039,070	1,003,508	0	(3,508)	0	(3,508)	0	1,000,000	0	0	0	60,000	09/15/2017	2FE.....
786514 BP 3	SAFEWAY INC 6.350.....		08/15/2017	MATURED.....		205,000	205,000	205,211	204,998	0	2	0	2	0	205,000	0	0	0	13,018	08/15/2017	4FE.....
882384 AA 8	TEXAS EASTERN TR (144A 6.000.....		09/15/2017	MATURED.....		1,000,000	1,000,000	1,191,990	1,024,546	0	(24,546)	0	(24,546)	0	1,000,000	0	0	0	60,000	09/15/2017	2FE.....
90783W AA 1	UNION PACIFIC PASS THR 5.866.....		07/02/2017	REDEEMED.....		56,449	56,449	56,449	56,490	0	(41)	0	(41)	0	56,449	0	0	0	3,311	07/02/2030	1FE.....
92343V BC 7	VERIZON COMMUNICATIONS 3.500.....		08/15/2017	EXCHANGED.....		1,049,370	1,000,000	1,040,380	1,021,588	0	(2,625)	0	(2,625)	0	1,018,963	0	30,407	30,407	27,708	11/01/2021	2FE.....
92343V BJ 2	VERIZON COMMUNICATIONS 2.450.....		08/15/2017	EXCHANGED.....		3,987,680	4,000,000	3,995,800	3,997,340	0	254	0	254	0	3,997,594	0	(9,914)	(9,914)	77,583	11/01/2022	2FE.....
92343V BR 4	VERIZON COMMUNICATIONS 5.150.....		08/15/2017	EXCHANGED.....		1,126,000	1,000,000	1,159,070	1,155,350	0	(13,351)	0	(13,351)	0	1,141,999	0	(15,999)	(15,999)	47,351	09/15/2023	2FE.....
92826C AB 8	VISA INC 2.200.....		08/14/2017	WELLS FARGO SECURITIES.....		1,010,360	1,000,000	1,012,610	1,012,228	0	(1,931)	0	(1,931)	0	1,010,296	0	64	64	14,850	12/14/2020	1FE.....
25468P CG 9	WALT DISNEY COMPANY 6.000.....		07/17/2017	MATURED.....		2,000,000	2,000,000	2,215,780	2,021,765	0	(21,765)	0	(21,765)	0	2,000,000	0	0	0	120,000	07/17/2017	1FE.....
97381W AN 4	WINDSTREAM CORP 7.750.....		09/21/2017	BARCLAYS CAPITAL INC.....		1,605,000	2,000,000	2,137,500	2,046,203	0	(19,060)	0	(19,060)	0	2,027,142	0	(422,142)	(422,142)	146,389	10/15/2020	4FE.....
989207 AC 9	ZEBRA TECHNOLOGIES COR 7.250.....		08/07/2017	MAKE WHOLE CALL.....		1,141,172	1,072,000	1,101,480	1,095,842	0	(3,414)	0	(3,414)	0	1,092,428	0	48,744	48,744	63,040	10/15/2022	4FE.....

**SCHEDULE D - PART 4**

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

QE056

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
06366R HA 6	BANK OF MONTREAL 1.400.....		09/11/2017.	MATURED.....	.....	1,000,000	1,000,000	1,001,350	1,000,187	.....0	.....(187)	.....0	.....(187)	.....0	1,000,000	.....0	.....0	.....0	14,000	09/11/2017.	1FE.....
046353 AB 4	ASTRAZENECA PLC 5.900.....	D	09/15/2017.	MATURED.....	.....	1,000,000	1,000,000	1,218,240	1,028,779	.....0	.....(28,779)	.....0	.....(28,779)	.....0	1,000,000	.....0	.....0	.....0	59,000	09/15/2017.	1FE.....
191241 AG 3	COCA-COLA FEMSA SAB CV 2.375.....	D	08/18/2017.	MAKE WHOLE CALL.....	.....	1,684,443	1,666,000	1,663,818	1,665,118	.....0	.....272	.....0	.....272	.....0	1,665,390	.....0	19,053	19,053	28,796	11/26/2018.	1FE.....
21987B AP 3	CODELCO (144A) 3.875.....	D	08/01/2017.	TENDERED.....	.....	1,057,970	1,000,000	1,036,460	1,019,527	.....0	.....(2,206)	.....0	.....(2,206)	.....0	1,017,321	.....0	40,649	40,649	28,847	11/03/2021.	1FE.....
21987B AQ 1	CODELCO (144A) 3.000.....	D	08/08/2017.	TENDERED.....	.....	2,022,280	2,000,000	1,990,560	1,994,492	.....0	.....546	.....0	.....546	.....0	1,995,037	.....0	27,243	27,243	63,500	07/17/2022.	1FE.....
70501V AA 6	PEARSON FUND FIVE (144 3.250.....	D	08/11/2017.	TENDERED.....	.....	1,000,000	1,000,000	1,000,680	1,000,429	.....0	.....(46)	.....0	.....(46)	.....0	1,000,383	.....0	(383)	(383)	25,007	05/08/2023.	2FE.....
705011 AA 2	PEARSON FUNDING (144A) 3.750.....	D	08/11/2017.	TENDERED.....	.....	2,075,000	2,000,000	1,987,300	1,992,536	.....0	.....769	.....0	.....769	.....0	1,993,305	.....0	81,695	81,695	57,708	05/08/2022.	2FE.....
801060 AB 0	SANOFI 1.250.....	D	09/03/2017.	MAKE WHOLE CALL.....	.....	500,000	500,000	491,185	497,603	.....0	.....1,257	.....0	.....1,257	.....0	498,860	.....0	1,140	1,140	5,608	04/10/2018.	1FE.....
80283L AD 5	SANTANDER UK PLC 1.650.....	D	09/29/2017.	MATURED.....	.....	1,000,000	1,000,000	999,010	999,741	.....0	.....259	.....0	.....259	.....0	1,000,000	.....0	.....0	.....0	16,500	09/29/2017.	1FE.....
85771P AB 8	STATOIL ASA 3.125.....	D	08/17/2017.	MATURED.....	.....	1,000,000	1,000,000	1,049,240	1,005,707	.....0	.....(5,707)	.....0	.....(5,707)	.....0	1,000,000	.....0	.....0	.....0	31,250	08/17/2017.	1FE.....
04541G AS 1	ABSLB 2000-LB1 AF6 7.615.....		09/21/2017.	PAID ON PRINCIPAL.....	.....	100,798	100,798	105,208	100,422	.....0	.....376	.....0	.....376	.....0	100,798	.....0	.....0	.....0	5,095	03/21/2029.	1FM.....
05949Q AW 5	BALFAC 2006-2 2A15 CMO 5.750.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	5,912	5,912	5,878	5,343	.....0	.....569	.....0	.....569	.....0	5,912	.....0	.....0	.....0	228	03/25/2036.	1FM.....
07386H NQ 0	BALTA 2004-12 1A1 CMO 1.937.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	149,139	149,139	116,328	117,619	.....0	.....31,521	.....0	.....31,521	.....0	149,139	.....0	.....0	.....0	1,766	01/25/2035.	1FM.....
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.915.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	45,178	45,178	43,841	43,865	.....0	.....1,313	.....0	.....1,313	.....0	45,178	.....0	.....0	.....0	1,012	05/25/2033.	1FM.....
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	197,304	197,304	204,678	200,650	.....0	.....(3,346)	.....0	.....(3,346)	.....0	197,304	.....0	.....0	.....0	8,200	12/25/2033.	1FM.....
2254W0 JY 2	CSFB 2004-7 3A1 CMO 5.000.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	54,700	54,700	55,204	54,528	.....0	.....171	.....0	.....171	.....0	54,700	.....0	.....0	.....0	1,824	10/25/2019.	1FM.....
12646X AJ 1	CSMC 2013-IVR3 A2 CMO 3.000.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	259,361	259,361	244,772	247,340	.....0	.....12,021	.....0	.....12,021	.....0	259,361	.....0	.....0	.....0	4,795	05/25/2043.	1FM.....
12647M AM 7	CSMC 2013-6 1A1 CMO 2.500.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	287,252	287,252	280,520	281,659	.....0	.....5,593	.....0	.....5,593	.....0	287,252	.....0	.....0	.....0	4,728	07/25/2028.	1FM.....
12667F AA 7	CWALT 2004-33 3A1 CMO 3.213.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	105,858	105,858	75,953	57,560	.....0	.....48,298	.....0	.....48,298	.....0	105,858	.....0	.....0	.....0	2,209	12/25/2034.	1FM.....
36242D KV 4	GSR 2004-12 2A2 CMO 3.286.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	1,366	1,366	656	506	.....0	.....861	.....0	.....861	.....0	1,366	.....0	.....0	.....0	27	12/25/2034.	1FM.....
46640M AX 8	JPMMT 2013-3 A10 CMO ( 3.411.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	211,449	211,449	206,361	207,342	.....0	.....4,107	.....0	.....4,107	.....0	211,449	.....0	.....0	.....0	4,910	07/25/2043.	1FM.....
576455 AC 3	MABS 2006-HE5 A3 1.397.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	160,800	160,800	79,992	64,548	.....0	.....96,252	.....0	.....96,252	.....0	160,800	.....0	.....0	.....0	1,176	11/25/2036.	1FM.....
55275R AD 4	MABS 2006-NC3 A4 1.397.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	174,945	174,945	77,886	61,892	.....0	.....113,053	.....0	.....113,053	.....0	174,945	.....0	.....0	.....0	1,375	10/25/2036.	1FM.....
61744C BD 7	MSAC 2004-SD1 A 2.037.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	156,334	156,334	140,333	141,724	.....0	.....14,610	.....0	.....14,610	.....0	156,334	.....0	.....0	.....0	1,907	08/25/2034.	1FM.....
76110H M6 3	RALI 2005-QA1 A1 CMO 1.532.....		07/25/2017.	PAID ON PRINCIPAL.....	.....	2,335,029	2,335,029	1,949,749	2,152,989	.....0	.....182,040	.....0	.....182,040	.....0	2,335,029	.....0	.....0	.....0	20,271	01/25/2035.	1FM.....
76112B WV 8	RAMP 2005-RS7 A3 1.607.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	264,965	264,965	186,138	214,084	.....0	.....50,881	.....0	.....50,881	.....0	264,965	.....0	.....0	.....0	2,459	07/25/2035.	1FM.....
76110W UX 2	RASC 2003-KS10 A16 4.540.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	7,811	7,811	7,810	7,787	.....0	.....23	.....0	.....23	.....0	7,811	.....0	.....0	.....0	234	12/25/2033.	1FM.....
76110W UP 9	RASC 2003-KS9 A11B (AM 1.877.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	4,908	4,908	3,566	2,770	.....0	.....2,139	.....0	.....2,139	.....0	4,908	.....0	.....0	.....0	56	11/25/2033.	1FM.....
76110W UP 9	RASC 2003-KS9 A11B (AM 1.877.....		09/25/2017.	RECOVERY OF PAR WRITE-OFF.....	.....	0	(2,795)	(2,031)	(1,577)	.....0	.....117	.....0	.....117	.....0	(1,461)	.....0	1,461	1,461	0	11/25/2033.	1FM.....
81377N AA 2	SABR 2007-BR3 A2A 1.307.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	66,680	66,680	22,826	16,910	.....0	.....49,770	.....0	.....49,770	.....0	66,680	.....0	.....0	.....0	453	04/25/2037.	1FM.....
81375F CX 9	SASI 1993-7 B1 CMO 6.250.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	1,231	1,231	1,190	1,214	.....0	.....17	.....0	.....17	.....0	1,231	.....0	.....0	.....0	51	12/25/2023.	1FM.....
79549A XJ 3	SBM7 2003-HE1 M1 2.512.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	153,179	153,179	121,454	128,568	.....0	.....24,611	.....0	.....24,611	.....0	153,179	.....0	.....0	.....0	2,338	04/25/2033.	1FM.....
81745E AA 7	SEMT 2013-8 A1 CMO 3.000.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	263,465	263,465	257,415	258,228	.....0	.....5,237	.....0	.....5,237	.....0	263,465	.....0	.....0	.....0	5,316	06/25/2043.	1FM.....
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.729.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	2,429	2,429	2,192	2,213	.....0	.....216	.....0	.....216	.....0	2,429	.....0	.....0	.....0	41	03/25/2033.	1FM.....
92922F GA 0	WAMU 2003-S10 A2 CMO 5.000.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	98,095	98,095	97,727	97,761	.....0	.....334	.....0	.....334	.....0	98,095	.....0	.....0	.....0	3,301	10/25/2018.	1FM.....
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	17,181	17,181	16,924	17,090	.....0	.....91	.....0	.....91	.....0	17,181	.....0	.....0	.....0	502	12/25/2018.	1FM.....
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	5,171	5,171	5,188	5,156	.....0	.....16	.....0	.....16	.....0	5,171	.....0	.....0	.....0	164	07/25/2018.	1FM.....
94979W AA 7	WFMBS 2003-G A1 CMO 3.365.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	5,992	5,992	5,707	5,450	.....0	.....542	.....0	.....542	.....0	5,992	.....0	.....0	.....0	121	06/25/2033.	1FM.....
94980D AB 4	WFMBS 2003-M A2 CMO 3.034.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	28,513	28,513	27,736	26,176	.....0	.....2,337	.....0	.....2,337	.....0	28,513	.....0	.....0	.....0	571	12/25/2033.	1FM.....
94981Y AB 7	WFMBS 2004-BB A2 CMO 3.101.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	65,754	65,754	56,754	53,138	.....0	.....12,616	.....0	.....12,616	.....0	65,754	.....0	.....0	.....0	1,360	01/25/2035.	1FM.....
94981N AH 8	WFMBS 2005-AR4 2A2 CMO 3.335.....		09/25/2017.	PAID ON PRINCIPAL.....	.....	116,806	116,806	102,790	97,905	.....0	.....18,902	.....0	.....18,902	.....0	116,806	.....0	.....0	.....0	2,570	04/25/2035.	1FM.....
97652P AA 9	WIN 2014-1 A1 CMO (144 4.000.....		09/20/2017.	PAID ON PRINCIPAL.....	.....	74,540	74,540	77,056	75,571	.....1,178	.....(2,208)	.....0	.....(1,031)	.....0	74,540	.....0	.....0	.....0	1,978	06/20/2044.	1FM.....



**SCHEDULE D - PART 4**

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92977Y BR 1	WMLT 2005-B 4A1 CMO 3.454		09/20/2017	PAID ON PRINCIPAL		72,211	72,211	63,994	54,209	0	18,003	0	18,003	0	72,211	0	0	0	1,385	10/20/2035	1FM
92977Y BR 1	WMLT 2005-B 4A1 CMO 3.454		09/20/2017	WRITTEN OFF		0	106	94	80	0	(1)	0	(1)	0	78	0	(78)	(78)	2	10/20/2035	1FM
46361T AA 0	ICOT 2013-IRV A1 2.068		09/15/2017	PAID ON PRINCIPAL		145,425	145,425	146,873	146,256	0	(831)	0	(831)	0	145,425	0	0	0	2,002	05/15/2048	1FM
46635G AC 4	JPMCC 2010-C2 A2 (144A 3.615		09/15/2017	PAID ON PRINCIPAL		5,315,891	5,315,891	5,593,314	5,371,762	0	(55,871)	0	(55,871)	0	5,315,891	0	0	0	128,105	11/15/2043	1FM
61757L AE 0	MSC 2008-T29 A4 6.497		09/11/2017	PAID ON PRINCIPAL		1,207,240	1,207,240	1,219,218	1,205,225	0	2,016	0	2,016	0	1,207,240	0	0	0	51,804	01/11/2043	1FM
02006M AD 3	ALLYA 2013-2 A4 1.240		07/15/2017	PAID ON PRINCIPAL		1,547,835	1,547,835	1,549,329	1,548,961	0	(1,126)	0	(1,126)	0	1,547,835	0	0	0	11,196	11/15/2018	1FE
14314W AA 9	CARMX 2017-3 A1 1.350		08/15/2017	PAID ON PRINCIPAL		6,801,339	6,801,339	6,801,339	6,801,339	0	0	0	0	0	6,801,339	0	0	0	5,101	08/15/2018	1FE
14314W AA 9	CARMX 2017-3 A1 1.350		08/29/2017	TRAVELERS MMLP		37,648,661	37,648,661	37,648,661	37,648,661	0	(150)	0	(150)	0	37,648,511	0	150	150	48,002	08/15/2018	1FE
34531H AA 7	FORDO 2017-B A1 1.300		07/17/2017	PAID ON PRINCIPAL		9,269,339	9,269,339	9,269,339	9,269,339	0	0	0	0	0	9,269,339	0	0	0	6,695	07/15/2018	1FE
34531H AA 7	FORDO 2017-B A1 1.300		07/25/2017	TRAVELERS MMLP		44,230,661	44,230,661	44,230,661	44,230,661	0	(173)	0	(173)	0	44,230,488	0	173	173	44,722	07/15/2018	1FE
36254U AA 8	GMCAR 2017-2A A1 (144A 1.350		07/25/2017	TRAVELERS MMLP		26,000,000	26,000,000	26,000,000	26,000,000	0	(31)	0	(31)	0	25,999,969	0	31	31	4,875	07/16/2018	1FE
50117N AA 2	KCOT 2017-1A A1 (144A) 1.300		08/15/2017	PAID ON PRINCIPAL		6,833,405	6,833,405	6,833,405	6,833,405	0	0	0	0	0	6,833,405	0	0	0	4,935	08/15/2018	1FE
50117N AA 2	KCOT 2017-1A A1 (144A) 1.300		08/29/2017	TRAVELERS MMLP		26,166,595	26,166,595	26,166,595	26,166,595	0	(7)	0	(7)	0	26,166,588	0	7	7	32,127	08/15/2018	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					234,884,915	234,000,897	236,837,310	234,332,131	18,504	321,800	40,389	299,916	0	234,632,046	0	252,869	252,869	3,346,153	XXX	XXX
<b>Bonds - Hybrid Securities</b>																					
86800X AA 6	SUNTRUST PFD CAP 4.000		08/17/2017	WILLIAM BLAIR & CO		152,100	169,000	42,250	42,250	0	0	0	0	0	42,250	0	109,850	109,850	4,694	06/29/2049	3FE
4899999	Total - Bonds - Hybrid Securities					152,100	169,000	42,250	42,250	0	0	0	0	0	42,250	0	109,850	109,850	4,694	XXX	XXX
8399997	Total - Bonds - Part 4					442,392,728	438,244,662	459,306,058	443,000,200	18,504	(1,750,862)	40,389	(1,772,746)	0	441,227,454	0	1,165,274	1,165,274	13,393,910	XXX	XXX
8399999	Total - Bonds					442,392,728	438,244,662	459,306,058	443,000,200	18,504	(1,750,862)	40,389	(1,772,746)	0	441,227,454	0	1,165,274	1,165,274	13,393,910	XXX	XXX
<b>Common Stocks - Industrial and Miscellaneous</b>																					
83304A 10 6	SNAP INC CLASS A		08/23/2017	CITIGROUP GLOBAL MKTS		261,920,000	3,774,605	XXX	3,537,229	0	0	0	0	0	3,537,229	0	237,375	237,375	0	XXX	L
9099999	Total - Common Stocks - Industrial and Miscellaneous					3,774,605	XXX	3,537,229	0	0	0	0	0	0	3,537,229	0	237,375	237,375	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					3,774,605	XXX	3,537,229	0	0	0	0	0	0	3,537,229	0	237,375	237,375	0	XXX	XXX
9799999	Total - Common Stocks					3,774,605	XXX	3,537,229	0	0	0	0	0	0	3,537,229	0	237,375	237,375	0	XXX	XXX
9899999	Total - Preferred and Common Stocks					3,774,605	XXX	3,537,229	0	0	0	0	0	0	3,537,229	0	237,375	237,375	0	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks					446,167,333	XXX	462,843,287	443,000,200	18,504	(1,750,862)	40,389	(1,772,746)	0	444,764,683	0	1,402,649	1,402,649	13,393,910	XXX	XXX

QE05.7

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

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

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)

**NONE**

## SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
<b>Short Futures</b>																					
<b>Hedging Other</b>																					
TYZ7.....	4,000	4,000,000	US 10YR NOTE.....	PORTFOLIO HEDGE.....	D-1.....	INTEREST.	12/31/2017	CHICAGO BOARD OF TRADE.....	08/25/2017	126.5946	125.3125	5,128,472	0	0	0	5,128,472	5,128,472	4,600,000	0001	1,000	
13429999. Total-Short Futures-Hedging Other.....													5,128,472	0	0	0	5,128,472	5,128,472	4,600,000	XXX	XXX
1389999. Total-Short Futures.....													5,128,472	0	0	0	5,128,472	5,128,472	4,600,000	XXX	XXX
1409999. Total-Hedging Other.....													5,128,472	0	0	0	5,128,472	5,128,472	4,600,000	XXX	XXX
1449999. TOTAL.....													5,128,472	0	0	0	5,128,472	5,128,472	4,600,000	XXX	XXX

QE07

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

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
<b>Exchange Traded Derivatives</b>											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	.....0	.....0	.....0	.....5,128,472	.....0	.....0	.....4,600,000	.....4,600,000
0999999. Gross Totals.....			.....0	.....0	.....0	.....0	.....5,128,472	.....0	.....0	.....4,600,000	.....4,600,000
1. Offset per SSAP No. 64.....				.....0	.....0						
2. Net after right of offset per SSAP No. 64.....				.....0	.....0						

QE08

**SCHEDULE DB - PART D - SECTION 2**

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
--	----------------------------	---------------------------	------------------	-----------------	----------------	--------------------------------------	-----------------------	-------------------------------------

**NONE**

QE09

**TRAVELERS CASUALTY AND SURETY COMPANY**  
**SCHEDULE DL - PART 1**  
**SECURITIES LENDING COLLATERAL ASSETS**

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
<b>U.S. Government - Issuer Obligations</b>						
	REPO - BNP A TREASURY .....		1.....	7,229,247	7,229,247	10/02/2017.....
	REPO - CITI A TREASURY .....		1.....	3,297,073	3,297,073	10/02/2017.....
	REPO - NOMURA A TREASURY .....		1.....	3,965,118	3,965,118	10/02/2017.....
	REPO - ROYAL A TREASURY .....		1.....	7,229,247	7,229,247	10/02/2017.....
0199999.	U.S. Government - Issuer Obligations.....			21,720,685	21,720,685	XXX
0599999.	Total - U.S. Government.....			21,720,685	21,720,685	XXX
6199999.	Total - Issuer Obligations.....			21,720,685	21,720,685	XXX
6699999.	Subtotal - Bonds.....			21,720,685	21,720,685	XXX
9999999.	Totals.....			21,720,685	21,720,685	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....(14,650,031) Book/Adjusted Carrying Value \$.....(14,650,031)
- Average balance for the year: Fair Value \$.....52,380,279 Book/Adjusted Carrying Value \$.....52,380,279
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:  
 NAIC 1: \$.....21,720,685 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**

# TRAVELERS CASUALTY AND SURETY COMPANY

## SCHEDULE E - PART 1 - CASH

### Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
<b>Open Depositories</b>								
Bank of America, N.A..... Hartford,CT.....		.....0.000	.....0	.....0	.....(574,288)	.....(357,485)	.....(615,701)	XXX
Citibank, N.A. - China..... Shanghai,CH.....		.....0.000	.....0	.....0	.....15,540	.....53,370	.....27,917	XXX
Citibank, N.A..... New Castle,DE.....		.....0.000	.....0	.....0	.....0	.....0	.....0	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(558,749)	.....(304,116)	.....(587,785)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(558,749)	.....(304,116)	.....(587,785)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(558,749)	.....(304,116)	.....(587,785)	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
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**NONE**

QE13



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

**Physicians - Including Surgeons and Osteopaths**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	17,123
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	0	0	0	17,123

**DETAILS OF WRITE-INS**

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



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

**Hospitals**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	12,231
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	322,262
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	0	0	0	334,493

**DETAILS OF WRITE-INS**

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



**SUPPLEMENT "A" TO SCHEDULE T**

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

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

**Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists**

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	0	0	0	0
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	0	0	0	0	0	0	0	19,569
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	0	0	0	0
11. Georgia.....GA	0	0	0	0	0	0	0	0
12. Hawaii.....HI	0	0	0	0	0	0	0	0
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	0	0	0	0
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	0	0	0	0
21. Maryland.....MD	0	0	0	0	0	0	0	0
22. Massachusetts.....MA	0	0	0	0	0	0	0	0
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	0	0	0	0
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	0	0	0	0
30. New Hampshire.....NH	0	0	0	0	0	0	0	0
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	0	0	0	0
33. New York.....NY	0	0	0	0	0	0	0	0
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	0	0	0	0
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	0	0	0	0
39. Pennsylvania.....PA	0	0	0	0	0	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	0	0	0	0
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	0	0	0	0
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	0	0	0	0
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	0	0	0	19,569

**DETAILS OF WRITE-INS**

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

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

**Overflow Page**  
**NONE**



**DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT**

Year To Date For the Period Ended September 30, 2017

NAIC Group Code.....3548

NAIC Company Code.....19038

Company Name: TRAVELERS CASUALTY AND SURETY COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....494,487	.....582,417	.....10,000

2. Commercial Multiple Peril (CMP) Packaged Policies

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