

QUARTERLY STATEMENT
AS OF SEPTEMBER 30, 2017
OF THE CONDITION AND AFFAIRS OF THE
ST. PAUL FIRE AND MARINE
INSURANCE COMPANY

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

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

INCORPORATED/ORGANIZED, APRIL 20, 1925 COMMENCED BUSINESS, APRIL 22, 1925

Statutory Home Office: One Tower Square, Hartford, CT, US 06183
Main Administrative Office: One Tower Square, Hartford, CT, US 06183 (860) 277-0111
Mail Address: One Tower Square, Hartford, CT, US 06183
Primary Location of Books and Records: 385 Washington Street, St. Paul, MN, US 55102 (651) 310-7911
Internet Website Address: www.travelers.com
Statutory Statement Contact: Michael J. Doody (860) 277-3966
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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, 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 MINNESOTA }
COUNTY OF RAMSEY } ss:

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

Brian W MacLean

Wendy C. Skjerven

Douglas K. Russell

Brian W. MacLean

Wendy C. Skjerven

Douglas K. Russell

President

Secretary

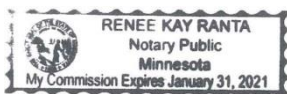
Controller

Subscribed and sworn to before me this

19th day of October, 2017

Renée Kay Ranta

Notary Public



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.....	11,936,327,959	0	11,936,327,959	11,463,198,501
2. Stocks:				
2.1 Preferred stocks.....	1,195,000	0	1,195,000	1,195,000
2.2 Common stocks.....	2,314,531,028	13,518,689	2,301,012,339	2,336,626,889
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	28,222,395	0	28,222,395	37,992,363
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	738,033,197	0	738,033,197	729,646,176
4.3 Properties held for sale (less \$.....0 encumbrances).....	7,681,144	0	7,681,144	18,151,427
5. Cash (\$.....39,161,257), cash equivalents (\$.....0) and short-term investments (\$.....537,366,179).....	576,527,436	0	576,527,436	682,742,357
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	803,261,166	41,232,206	762,028,960	747,701,431
9. Receivables for securities.....	6,374,603	0	6,374,603	25,451,138
10. Securities lending reinvested collateral assets.....	219,972,490	0	219,972,490	178,994,193
11. Aggregate write-ins for invested assets.....	(152,150)	0	(152,150)	(64,785)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	16,631,974,267	54,750,895	16,577,223,372	16,221,634,689
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	105,496,737	0	105,496,737	110,462,307
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	713,764,516	52,607,814	661,156,702	652,490,362
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....29,633,432 earned but unbilled premiums).....	1,241,867,931	6,751,115	1,235,116,816	1,134,897,186
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	22,300,329	1,673,871	20,626,459	15,847,005
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	61,799,140	0	61,799,140	35,762,529
16.2 Funds held by or deposited with reinsured companies.....	5,818,252	0	5,818,252	7,199,397
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	2,773,879	0	2,773,879	0
18.2 Net deferred tax asset.....	436,182,807	123,753,162	312,429,645	303,825,019
19. Guaranty funds receivable or on deposit.....	(268,562)	0	(268,562)	37,189
20. Electronic data processing equipment and software.....	0	0	0	113
21. Furniture and equipment, including health care delivery assets (\$.....0).....	14,208,192	14,208,192	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	91,245,248	3,210,798	88,034,450	76,515,709
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	19,327,162,735	256,955,846	19,070,206,889	18,558,671,505
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	19,327,162,735	256,955,846	19,070,206,889	18,558,671,505

DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(152,150)	0	(152,150)	(64,785)
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	(152,150)	0	(152,150)	(64,785)
2501. Equities and deposits in pools and associations.....	21,604,994	0	21,604,994	10,355,049
2502. COLI supplemental benefits trust.....	21,047,977	0	21,047,977	20,262,170
2503. Real estate operating fund.....	19,557,339	1,803,406	17,753,934	17,797,166
2598. Summary of remaining write-ins for Line 25 from overflow page.....	29,034,938	1,407,392	27,627,545	28,101,324
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	91,245,248	3,210,798	88,034,450	76,515,709

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,631,959,890).....	7,748,015,976	7,498,180,997
2. Reinsurance payable on paid losses and loss adjustment expenses.....	294,093,774	280,829,710
3. Loss adjustment expenses.....	1,833,290,647	1,789,419,482
4. Commissions payable, contingent commissions and other similar charges.....	150,177,365	169,365,070
5. Other expenses (excluding taxes, licenses and fees).....	127,961,215	164,897,962
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	79,081,323	91,822,432
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	8,972,585
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....170,257,375 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).....	2,664,479,082	2,494,094,671
10. Advance premium.....	0	0
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	14,470,952	13,111,486
12. Ceded reinsurance premiums payable (net of ceding commissions).....	83,532,644	51,725,725
13. Funds held by company under reinsurance treaties.....	1,987,748	2,247,398
14. Amounts withheld or retained by company for account of others.....	25,508,351	28,140,980
15. Remittances and items not allocated.....	13,851,232	19,688,981
16. Provision for reinsurance (including \$.....4,236,833 certified).....	17,948,938	17,948,938
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	64,958,794	84,444,135
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	104,491,002	52,733,685
20. Derivatives.....	0	0
21. Payable for securities.....	42,735,808	3,696,852
22. Payable for securities lending.....	219,972,490	178,994,193
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	51,228,166	50,124,880
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	13,537,785,507	13,000,440,163
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	13,537,785,507	13,000,440,163
29. Aggregate write-ins for special surplus funds.....	15,408,382	17,537,357
30. Common capital stock.....	20,000,000	20,000,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	3,238,382,533	3,238,382,533
35. Unassigned funds (surplus).....	2,258,630,467	2,282,311,453
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	5,532,421,382	5,558,231,343
38. Totals (Page 2, Line 28, Col. 3).....	19,070,206,889	18,558,671,505

DETAILS OF WRITE-INS

2501. Other liabilities.....	43,120,000	43,120,000
2502. Investment real estate liability.....	23,327,148	23,265,986
2503. Retroactive reinsurance reserve assumed.....	298,477	300,786
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(15,517,459)	(16,561,893)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	51,228,166	50,124,880
2901. Special surplus from retroactive reinsurance.....	15,408,382	16,537,357
2902. Guaranty surplus fund.....	0	1,000,000
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	15,408,382	17,537,357
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$.....314,426,866).....	326,803,259	359,223,040	472,026,606
1.2 Assumed..... (written \$.....4,308,696,853).....	4,139,653,775	3,950,516,263	5,313,683,055
1.3 Ceded..... (written \$.....270,057,511).....	278,695,723	304,373,887	400,094,125
1.4 Net..... (written \$.....4,353,066,208).....	4,187,761,311	4,005,365,416	5,385,615,536
DEDUCTIONS:			
2. Losses incurred (current accident year \$.....2,557,784,848):			
2.1 Direct.....	175,688,975	140,705,456	184,551,303
2.2 Assumed.....	2,415,916,896	2,053,644,855	2,733,704,895
2.3 Ceded.....	136,519,927	79,115,711	112,011,956
2.4 Net.....	2,455,085,943	2,115,234,600	2,806,244,242
3. Loss adjustment expenses incurred.....	489,730,184	462,451,108	631,013,121
4. Other underwriting expenses incurred.....	1,268,133,737	1,250,177,975	1,659,688,242
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	4,212,949,865	3,827,863,684	5,096,945,606
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(25,188,554)	177,501,732	288,669,930
INVESTMENT INCOME			
9. Net investment income earned.....	409,551,671	387,047,075	1,121,667,398
10. Net realized capital gains (losses) less capital gains tax of \$.....40,389,014.....	47,550,156	6,938,981	(5,033,151)
11. Net investment gain (loss) (Lines 9 + 10).....	457,101,827	393,986,056	1,116,634,247
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$.....1,912,566 amount charged off \$.....9,141,720).....	(7,229,154)	(6,773,482)	(9,568,661)
13. Finance and service charges not included in premiums.....	14,333,326	14,005,774	18,705,375
14. Aggregate write-ins for miscellaneous income.....	1,751,324	1,161,313	(498,026)
15. Total other income (Lines 12 through 14).....	8,855,496	8,393,605	8,638,688
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	440,768,770	579,881,392	1,413,942,865
17. Dividends to policyholders.....	8,510,117	7,061,446	10,679,857
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	432,258,653	572,819,946	1,403,263,007
19. Federal and foreign income taxes incurred.....	76,162,847	143,989,999	203,825,992
20. Net income (Line 18 minus Line 19) (to Line 22).....	356,095,806	428,829,947	1,199,437,015
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	5,558,231,343	5,563,272,481	5,563,272,481
22. Net income (from Line 20).....	356,095,806	428,829,947	1,199,437,015
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$.....(27,170,326).....	71,940,500	183,196,602	(339,525,361)
25. Change in net unrealized foreign exchange capital gain (loss).....	21,505,471	14,111,196	9,217,908
26. Change in net deferred income tax.....	(8,523,205)	(16,462,713)	(25,436,479)
27. Change in nonadmitted assets.....	(12,828,533)	10,474,315	14,705,994
28. Change in provision for reinsurance.....	0	0	(5,440,215)
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(454,000,000)	(506,000,000)	(858,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(25,809,961)	114,149,347	(5,041,138)
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	5,532,421,382	5,677,421,828	5,558,231,343

DETAILS OF WRITE-INS

0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	1,294,264	1,139,650	1,675,862
1402. Change in COLI cash values.....	945,026	691,818	457,340
1403. Other assets tri-party/tax credit bond income.....	33,673	47,708	71,762
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(521,639)	(717,863)	(2,702,990)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	1,751,324	1,161,313	(498,026)
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	4,261,456,429	4,081,681,704	5,409,947,210
2. Net investment income.....	480,288,481	449,170,844	1,199,728,017
3. Miscellaneous income.....	8,855,496	8,393,605	8,638,688
4. Total (Lines 1 through 3).....	4,750,600,406	4,539,246,153	6,618,313,915
5. Benefit and loss related payments.....	2,216,642,366	2,062,338,176	2,700,644,495
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,781,266,679	1,733,510,417	2,224,983,430
8. Dividends paid to policyholders.....	7,150,651	6,288,358	9,502,675
9. Federal and foreign income taxes paid (recovered) net of \$..... 10,895,665 tax on capital gains (losses).....	128,298,324	187,063,808	249,008,915
10. Total (Lines 5 through 9).....	4,133,358,019	3,989,200,758	5,184,139,514
11. Net cash from operations (Line 4 minus Line 10).....	617,242,387	550,045,395	1,434,174,401
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,230,173,039	1,202,812,765	1,709,082,449
12.2 Stocks.....	199,019,402	29,667,713	45,312,987
12.3 Mortgage loans.....	0	53,647,871	53,647,871
12.4 Real estate.....	36,613,193	4,125,233	4,125,233
12.5 Other invested assets.....	72,156,213	98,206,512	142,648,042
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	113,528	(52,311)	(71,424)
12.7 Miscellaneous proceeds.....	58,115,491	62,228,515	0
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,596,190,866	1,450,636,297	1,954,745,157
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,735,226,520	1,971,395,701	2,710,771,900
13.2 Stocks.....	64,846,402	29,229,411	41,185,669
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	38,376,637	21,041,824	37,593,700
13.5 Other invested assets.....	65,207,374	83,661,554	122,470,709
13.6 Miscellaneous applications.....	40,978,297	58,669,997	98,480,932
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,944,635,230	2,163,998,486	3,010,502,911
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(348,444,364)	(713,362,189)	(1,055,757,754)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	454,000,000	506,000,000	858,000,000
16.6 Other cash provided (applied).....	78,987,056	45,519,042	76,098,717
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(375,012,944)	(460,480,958)	(781,901,283)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(106,214,921)	(623,797,752)	(403,484,636)
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	682,742,357	1,086,226,993	1,086,226,993
19.2 End of period (Line 18 plus Line 19.1).....	576,527,436	462,429,241	682,742,357
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of stock.....	25,341,934	727,320	882,531
20.0002 Exchange of bonds.....	12,944,900	12,481,033	31,377,156
20.0003 Interest payment received in securities.....	1,378,237	1,518,976	2,015,524
20.0004 Stock distribution from limited partnership.....	873,692	7,895,071	8,068,790

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

A. Accounting Practices:

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

	SSAP #	F/S Page	F/S Line #	September 30, 2017	December 31, 2016
<u>Net Income</u>					
1. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	\$ 356,095,806	\$ 1,199,437,015
2. State Prescribed Practices that is an increase/(decrease) from NAIC SAP				-	-
3. State Permitted Practices that is an increase/(decrease) from NAIC SAP				-	-
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 356,095,806</u>	<u>\$ 1,199,437,015</u>
<u>Surplus</u>					
5. St. Paul Fire and Marine Insurance Company state basis	XXX	XXX	XXX	\$ 5,532,421,382	\$ 5,558,231,343
6. State Prescribed Practices that is an increase/(decrease) from NAIC SAP				-	-
7. State Permitted Practices that is an increase/(decrease) from NAIC SAP				-	-
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 5,532,421,382</u>	<u>\$ 5,558,231,343</u>

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

No significant change.

C. Accounting Policy:

No significant change.

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

D. Going Concern:

Not applicable.

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

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

NOTES TO FINANCIAL STATEMENTS

- (2) The following table provides aggregated information on structured securities classified on the basis for the recognized 2017 other-than-temporary impairments:

	Amortized cost basis before other-than- temporary impairment	Other-than-temporary impairment recognized in loss	Fair value
(OTTI recognized in the quarter ending March 31, 2017)			
Present value of cash flows is less than amortized cost	\$ -	\$ -	\$ -
(OTTI recognized in the quarter ending June 30, 2017)			
Present value of cash flows is less than amortized cost	\$ -	\$ -	\$ -
(OTTI recognized in the quarter ending September 30, 2017)			
Present value of cash flows is less than amortized cost	\$ 313,187	\$ 11,741	\$ 312,034
Annual Aggregate Total:		<u>\$ 11,741</u>	

- (3) Loan-backed and structured securities with other-than-temporary impairments are as follows:

CUSIP	Amortized cost basis before other-than- temporary impairment	Present value of projected cash flows	Other-than- temporary impairment recognized in loss	Amortized cost basis after other- than-temporary impairment	Fair Value	Impairment Quarter
36228FEC6	\$ 271,542	\$ 260,136	\$ 11,406	\$ 260,136	\$ 270,928	Q3 - 2017
36228FCL8	41,645	41,310	335	41,310	41,106	Q3 - 2017
Total:			<u>\$ 11,741</u>			

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

a. The aggregate amount of unrealized losses:		
	1. Less than 12 Months	\$ 2,938,103
	2. 12 Months or Longer	\$ 421,702
b. The aggregate related fair value of securities with unrealized losses:		
	1. Less than 12 Months	\$ 366,265,577
	2. 12 Months or Longer	\$ 56,683,195

- (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.

NOTES TO FINANCIAL STATEMENTS

L. 5* Securities:

No significant change.

M. Short Sales:

No significant change.

N. Prepayment Penalty and Acceleration Fees:

No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

No significant change.

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 \$454 million to its parent company, The Travelers Companies, Inc., as follows:

(in millions)	<u>Ordinary</u>	<u>Extraordinary</u>	<u>Total</u>
March 20, 2017	\$ 263	\$ -	\$ 263
June 20, 2017	133	-	133
September 29, 2017	58	-	58

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

NOTES TO FINANCIAL STATEMENTS**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.

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:

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
Bonds				
Industrial and miscellaneous	\$ -	\$ 72,295,873	\$ -	\$ 72,295,873
Common stock				
Industrial and miscellaneous	233,864,055	-	2,132,852	235,996,907
Total securities at fair value	\$ 233,864,055	\$ 72,295,873	\$ 2,132,852	\$ 308,292,780

At September 30, 2017, the Company also holds Level 2 U.S. states, territories and possessions bonds, Level 3 industrial and miscellaneous bonds and Level 3 nonredeemable preferred stock, all measured and reported at their fair value of \$0.

Industrial and miscellaneous bonds in the amount of \$2,250,000 transferred from Level 1 to Level 2 due to the absence of any quoted market price at the end of the quarter. Transfers between Level 1 and Level 2 are recognized at the end of the period.

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

<u>Description</u>	<u>Beginning Balance at 7/1/2017</u>	<u>Transfers into Level 3</u>	<u>Transfers out of Level 3</u>	<u>Total gains & (losses) included in Net Income</u>	<u>Total gains & (losses) included in Surplus</u>	<u>Purchases</u>	<u>Issuances</u>	<u>Sales</u>	<u>Settlements</u>	<u>Ending Balance at 9/30/2017</u>
Common stock	\$ 2,132,852	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ 2,132,852

(3) Not applicable.

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

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

(5) Not applicable.

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

(At September 30, 2017)	Aggregate	Admitted				Not
Description	Fair Value	Assets	Level 1	Level 2	Level 3	Practicable (Carrying Value)
Short term bonds	\$ 537,366,179	\$ 537,366,179	\$ 161,341,869	\$ 376,024,310	\$ -	\$ -
Long term bonds	12,229,159,137	11,936,327,959	529,031,778	11,697,371,069	2,756,290	-
Preferred stock	1,932,200	1,195,000	1,932,200	-	-	-
Common stock	235,996,907	235,996,907	233,864,055	-	2,132,852	-

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

D. Not applicable.

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.

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 \$73,542,000, 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.

NOTES TO FINANCIAL STATEMENTS

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

Not significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes No
- 1.2 If yes, has the report been filed with the domiciliary state? Yes No
- 2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes No
- 2.2 If yes, date of change: _____
- 3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? If yes, complete Schedule Y, Parts 1 and 1A. Yes No
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes No
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
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 the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/26/2016
- 6.4 By what department or departments?
Insurance Department of Connecticut
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes No N/A
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes No N/A
- 7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes No
- 7.2 If yes, give full information:
- 8.1 Is the company a subsidiary of a bank holding company regulated with the Federal Reserve Board? Yes No
- 8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

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

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

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

FINANCIAL

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 18,643,692

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

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

14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	1,961,871,975	2,078,534,122
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	49,172,636	53,057,379
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 2,011,044,611	\$ 2,131,591,501
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 219,972,490

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 219,972,490

16.3 Total payable for securities lending reported on the liability page: \$ 219,972,490

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

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

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

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

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

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

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

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

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

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

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

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

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

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

Yes [X] No []

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
Other liability-occurrence	0.000	5.000%	0	0	36,942,058	36,942,058	0	0	220,383	220,383
Total	XXX	XXX	0	0	36,942,058	36,942,058	0	0	220,383	220,383

- 5.1 Operating Percentages:

5.1 A&H loss percent 0.000%

5.2 A&H cost containment percent 0.000%

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

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

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

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

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

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

Showing All New Reinsurers - Current Year to Date

1	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
All Other Insurers						
00000.....	AA-1320142.....	CCR RE SA.....	FRA.....	UNAUTHORIZED.	.....0.....	.....
00000.....	AA-1460026.....	SOMPO JAPAN CANOPIUS REINSURANCE AG.....	CHE.....	UNAUTHORIZED.	.....0.....	.....

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		253,154	549,315	1,201,725	3,003,253	32,482,646	37,040,440
2. Alaska.....AK.....L.....		261,306	114,907	41,339	309,877	6,057,770	5,730,029
3. Arizona.....AZ.....L.....		182,799	233,126	9,990,068	2,860,526	23,959,325	34,802,320
4. Arkansas.....AR.....L.....		828,913	906,748	15,637,202	444,836	11,041,504	16,043,742
5. California.....CA.....L.....		14,433,320	22,414,000	11,184,672	33,482,751	160,627,960	179,970,702
6. Colorado.....CO.....L.....		11,084,823	8,383,408	6,761,537	4,958,881	41,288,788	51,937,285
7. Connecticut.....CT.....L.....		122,843	483,257	478,686	2,204,164	18,345,108	31,908,969
8. Delaware.....DE.....L.....		41,831	814,058	582,542	137,723	4,645,895	5,309,070
9. District of Columbia.....DC.....L.....		20,159	379,611	2,124,170	335,376	5,466,704	11,167,390
10. Florida.....FL.....L.....		10,016,628	14,143,270	23,463,391	5,541,752	64,193,265	72,161,466
11. Georgia.....GA.....L.....		202,905	799,029	1,008,019	1,526,906	33,204,740	39,615,577
12. Hawaii.....HI.....L.....		27,115	36,301	44,361	1,042,515	3,023,367	3,731,156
13. Idaho.....ID.....L.....		27,346	42,769	111,677	8,376	1,473,682	2,086,146
14. Illinois.....IL.....L.....		1,061,372	2,111,590	2,209,801	16,862,969	90,142,227	110,782,259
15. Indiana.....IN.....L.....		136,676	393,658	607,137	10,647,102	14,451,580	18,531,792
16. Iowa.....IA.....L.....		69,476	294,951	230,428	7,095,226	17,317,443	21,392,031
17. Kansas.....KS.....L.....		7,169,797	6,785,266	2,001,749	4,403,474	20,958,623	25,592,327
18. Kentucky.....KY.....L.....		1,113,771	1,030,861	2,242,214	1,872,823	10,796,962	13,762,496
19. Louisiana.....LA.....L.....		12,294,197	11,023,105	19,841,014	9,475,256	57,860,903	56,183,945
20. Maine.....ME.....L.....		25,231	26,940	576,538	22,573	1,974,793	2,361,469
21. Maryland.....MD.....L.....		300,458	486,945	873,366	2,057,881	35,823,463	39,350,926
22. Massachusetts.....MA.....L.....		296,086	456,128	1,264,158	22,991,167	43,849,269	56,465,911
23. Michigan.....MI.....L.....		1,199,488	1,661,147	1,681,486	1,171,666	39,653,854	46,145,101
24. Minnesota.....MN.....L.....		163,594	980,006	2,223,887	6,294,051	61,121,708	67,555,316
25. Mississippi.....MS.....L.....		2,364,339	1,978,596	1,205,508	2,463,781	14,510,745	16,974,656
26. Missouri.....MO.....L.....		289,878	567,674	504,598	3,282,403	31,175,727	32,921,855
27. Montana.....MT.....L.....		2,569,100	2,732,773	1,497,817	1,737,262	5,056,080	6,794,728
28. Nebraska.....NE.....L.....		289,723	262,964	581,006	558,605	13,966,546	16,536,389
29. Nevada.....NV.....L.....		67,542	788,988	27,323,959	1,409,567	25,473,840	16,842,934
30. New Hampshire.....NH.....L.....		175,256	662,585	200,148	525,367	8,661,025	9,897,690
31. New Jersey.....NJ.....L.....		589,187	882,740	4,901,649	3,630,537	41,194,003	50,276,899
32. New Mexico.....NM.....L.....		11,379,469	13,304,270	13,456,069	5,614,207	29,819,487	44,522,700
33. New York.....NY.....L.....		7,076,321	30,674,807	49,555,364	14,947,568	189,835,366	204,924,167
34. North Carolina.....NC.....L.....		193,446	398,494	832,949	1,573,428	22,619,634	27,418,154
35. North Dakota.....ND.....L.....		9,283,396	10,685,996	3,297,439	6,666,249	17,800,389	19,235,492
36. Ohio.....OH.....L.....		4,538,501	3,972,001	2,493,937	4,258,434	25,723,640	32,986,330
37. Oklahoma.....OK.....L.....		10,572,736	10,822,345	10,698,854	15,597,897	35,619,365	37,392,287
38. Oregon.....OR.....L.....		121,756	384,248	225,449	810,292	6,749,585	8,167,504
39. Pennsylvania.....PA.....L.....		12,748,043	8,320,973	11,750,854	13,327,950	76,167,905	91,398,959
40. Rhode Island.....RI.....L.....		4,934	106,125	31,082	25,256,998	3,648,868	4,842,453
41. South Carolina.....SC.....L.....		59,820	129,014	667,531	441,957	10,061,390	13,131,212
42. South Dakota.....SD.....L.....		223,600	229,960	(34,802)	145,234	8,308,026	9,398,412
43. Tennessee.....TN.....L.....		202,696	1,089,878	2,398,323	531,120	29,306,703	31,910,595
44. Texas.....TX.....L.....		95,383,685	75,110,988	58,432,638	42,363,348	267,788,821	301,122,612
45. Utah.....UT.....L.....		1,261,765	1,671,348	180,157	2,723,768	8,718,184	10,444,554
46. Vermont.....VT.....L.....		3,130	54,249	73,443	913,849	2,792,936	3,384,266
47. Virginia.....VA.....L.....		1,343,559	3,762,280	691,693	992,313	25,844,197	30,557,418
48. Washington.....WA.....L.....		207,479	329,859	6,130,138	16,347,254	37,241,450	34,815,079
49. West Virginia.....WV.....L.....		9,782,170	9,687,644	11,138,655	3,669,478	15,186,213	23,653,325
50. Wisconsin.....WI.....L.....		228,251	467,925	3,438,032	2,565,335	52,030,904	62,150,371
51. Wyoming.....WY.....L.....		9,335,087	8,153,732	2,734,694	4,800,653	23,523,524	21,002,233
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		1,507	1,480	0	0	4,832	7,632
54. Puerto Rico.....PR.....L.....		50,305	65,495	0	130,732	1,218,183	1,507,620
55. US Virgin Islands.....VI.....L.....		0	36,389	130,000	5,270	98,364	178,675
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CAN.....L.....		71,906,564	77,114,740	89,691,070	52,751,488	239,466,646	268,503,336
58. Aggregate Other Alien.....OT.....XXX.....		840,334	1,492,095	298,049	238,234	8,723,546	13,663,937
59. Totals.....(a).....54.....		314,426,866	340,493,054	410,907,468	369,031,698	2,078,097,703	2,396,192,336

DETAILS OF WRITE-INS

58001. BMU Bermuda.....XXX.....		402,451	1,008,615	0	14,708	0	0
58002. CYM Cayman Islands.....XXX.....		223,779	157,868	0	0	0	0
58003. ISR Israel.....XXX.....		132,235	110,854	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....		81,869	214,758	298,049	223,525	8,723,546	13,663,937
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		840,334	1,492,095	298,049	238,234	8,723,546	13,663,937

(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

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Notes:

* Denotes affiliated insurer

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

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

...	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
...	JMalucelli 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

ST. PAUL FIRE AND MARINE INSURANCE 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)	*
Members															
3548	The Travelers Companies, Inc...	00000	41-0518860		86312	NYSE	The Travelers Companies, Inc.....	MN	UDP			0.000		N	
3548	The Travelers Companies, Inc...	24767	41-0406690				St. Paul Fire and Marine Insurance Company.....	CT	RE	The Travelers Companies, Inc.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	24791	41-0881659				St. Paul Mercury Insurance Company.....	CT	DS	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	24775	41-0963301				St. Paul Guardian Insurance Company.....	CT	DS	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	30481	41-1230819				St. Paul Surplus Lines Insurance Company.....	DE	DS	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	41769	41-1435765				The Travelers Casualty Company.....	CT	DS	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	41750	41-1435766				Travelers Constitution State Insurance Company.....	CT	DS	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	51-0375653				Northbrook Holdings, Inc.....	DE	DS	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	Y	
3548	The Travelers Companies, Inc...	36463	36-2999370				Discover Property & Casualty Insurance Company.....	CT	DS	Northbrook Holdings, Inc.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	19224	36-2542404				St. Paul Protective Insurance Company.....	CT	DS	Northbrook Holdings, Inc.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	10213	52-1925132				Discover Specialty Insurance Company.....	CT	DS	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	25887	52-0515280				United States Fidelity and Guaranty Company.....	CT	DS	St. Paul Fire and Marine Insurance Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	25879	52-0616768				Fidelity and Guaranty Insurance Underwriters, Inc.....	WI	DS	United States Fidelity and Guaranty Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	35386	42-1091525				Fidelity and Guaranty Insurance Company.....	IA	DS	United States Fidelity and Guaranty Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1551225				Laurel Village Fidelity Realty, Inc.....	MD	DS	United States Fidelity and Guaranty Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	Y	
3548	The Travelers Companies, Inc...	00000	41-1616702				Laurel Village Joint Venture Partnership.....	MN	DS	Laurel Village Fidelity Realty, Inc.....	O/M	50.000	The Travelers Companies, Inc.....	N	0100
3548	The Travelers Companies, Inc...	00000	41-1542260				Laurel Village I Limited Partnership.....	MN	DS	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542261				Laurel Village II Limited Partnership.....	MN	DS	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542263				Laurel Village III Limited Partnership.....	MN	DS	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542264				Laurel Village IV Limited Partnership.....	MN	DS	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542266				Laurel Village Tower A Limited Partnership.....	MN	DS	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1593312				Laurel Village Tower B Limited Partnership.....	MN	DS	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542267				Laurel Village Tower C Limited Partnership.....	MN	DS	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	41-1542255				Laurel Village Swinford Limited Partnership.....	MN	DS	Laurel Village Joint Venture Partnership.....	O/M	99.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1704255				USF&G Retail Associates GP, Inc.....	MD	DS	United States Fidelity and Guaranty Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1704256				USF&G/Fidelity Retail Associates Limited Partnership.....	MD	DS	USF&G Retail Associates GP, Inc.....	O/M	1.000	The Travelers Companies, Inc.....	N	0101
3548	The Travelers Companies, Inc...	00000	52-1704256				USF&G/Fidelity Retail Associates Limited Partnership.....	MD	DS	United States Fidelity and Guaranty Company.....	O	83.950	The Travelers Companies, Inc.....	N	0101
3548	The Travelers Companies, Inc...	00000	52-1852190				BMR Sports Properties, Inc.....	MD	DS	United States Fidelity and Guaranty Company.....	O/B/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1573778				Black Mountain Ranch Limited Partnership.....	MD	DS	BMR Sports Properties, Inc.....	O/M	1.000	The Travelers Companies, Inc.....	N	0102
3548	The Travelers Companies, Inc...	00000	52-1573778				Black Mountain Ranch Limited Partnership.....	MD	DS	St. Paul Fire and Marine Insurance Company.....	O	85.000	The Travelers Companies, Inc.....	N	0102
3548	The Travelers Companies, Inc...	00000	52-2073764				MMI Capital Trust I.....	DE	DS	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	Y	
3548	The Travelers Companies, Inc...	00000	41-0406690				Promenade Partners, LLC.....	DE	DS	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000	52-1953822				USF&G Capital I.....	DE	DS	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	Y	
3548	The Travelers Companies, Inc...	00000	52-2044075				USF&G Capital III.....	DE	DS	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	Y	
3548	The Travelers Companies, Inc...	00000	38-4046010				350 Market Street, LLC.....	DE	DS	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000					Travelers Special Services Limited.....	GBR	DS	St. Paul Fire and Marine Insurance Company.....	O/B	100.000	The Travelers Companies, Inc.....	Y	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	00000.....	20-3033027..	.....	.....	.....	Yonkers Financing Corp.....	DE.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1466734..	.....	.....	.....	English Turn Fidelity Realty, Inc.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.....	MN.....	DS.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.....	MN.....	DS.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	1.000	The Travelers Companies, Inc.....	.....N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	52-1715225..	.....	.....	.....	English Turn Realty Management, Inc.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.....	MN.....	DS.....	English Turn Realty Management, Inc.....	O/B/M.....	1.000	The Travelers Companies, Inc.....	.....N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.....	CAN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	22.480	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270..	.....	.....	.....	The Dominion of Canada General Insurance Company.....	CAN.....	DS.....	8527512 Canada Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1985480..	.....	.....	.....	Fog City Fund, LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	98.915	The Travelers Companies, Inc.....	.....N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	76-0753165..	.....	.....	.....	Symmetry Growth Capital II, LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	100.000	The Travelers Companies, Inc.....	.....N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	41-1927945..	.....	.....	.....	Upper Lake Growth Capital, LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.215	The Travelers Companies, Inc.....	.....N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	20-1222630..	.....	.....	.....	Vesbridge Partners, LP.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	70.979	The Travelers Companies, Inc.....	.....N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	41-1963936..	.....	.....	.....	Windamere II, LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	100.000	The Travelers Companies, Inc.....	.....N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	41-2007089..	.....	.....	.....	Windamere III, LLC.....	MN.....	DS.....	St. Paul Fire and Marine Insurance Company.....	O.....	100.000	The Travelers Companies, Inc.....	.....N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	41-1762781..	.....	.....	.....	Camperdown Corporation.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1888760..	.....	.....	.....	SPC Insurance Agency, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Aprilgrange Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	F&G U.K. Underwriters Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Underwriting Agency Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Syndicate Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Asia Pte. Ltd.....	SGP.....	NIA.....	Travelers Syndicate Management Limited.....	Board.....	0.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	St. Paul Surety Europe Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Corporate Trustee Ltd.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers London Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1965525..	.....	.....	.....	TCI Global Services, Inc.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1121375..	.....	.....	.....	Travelers Insurance Company Limited.....	GBR.....	IA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Professional Risks Limited.....	GBR.....	NIA.....	Travelers Insurance Company Limited.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	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.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1445591..	.....	.....	.....	Travelers Insurance Group Holdings Inc.....	DE.....	NIA.....	Travelers Property Casualty Corp.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19070.....	06-6033509..	.....	.....	.....	The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	94-3097171..	.....	.....	.....	Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	50.000	The Travelers Companies, Inc.....	.....N.....	0105.
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19062.....	06-0848755..	.....	.....	.....	The Automobile Insurance Company of Hartford, Connecticut.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0848755..	.....	.....	.....	Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36145.....	06-1286264..	.....	.....	.....	Travelers Personal Security Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36161.....	06-1286274..	.....	.....	.....	Travelers Property Casualty Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	38130.....	36-3703200..	.....	.....	.....	Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	27-4469564..	.....	.....	.....	Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	61-1639956..	.....	.....	.....	Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	75.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	32-0447309..	.....	.....	.....	Lone Rock Timber Investments II, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	90.000	The Travelers Companies, Inc.....	.....N.....	0110.
3548	The Travelers Companies, Inc...	00000.....	AA-3194119..	.....	.....	.....	Travelers (Bermuda) Limited.....	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4312440..	.....	.....	.....	Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1534005..	.....	.....	.....	TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19038.....	06-6033504..	.....	.....	.....	Travelers Casualty and Surety Company.....	CT.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41483.....	06-1067463..	.....	.....	.....	Farmington Casualty Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	75-2676034..	.....	.....	.....	Travelers MGA, Inc.....	TX.....	NIA.....	Farmington Casualty Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.....	CAN.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	77.520	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270..	.....	.....	.....	The Dominion of Canada General Insurance Company.....	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560039..	.....	.....	.....	Travelers Insurance Company of Canada.....	CAN.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	31194.....	06-0907370..	.....	.....	.....	Travelers Casualty and Surety Company of America.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Global, Inc.....	DE.....	NIA.....	Travelers Casualty and Surety Company of America..	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Holding LLC.....	DE.....	NIA.....	Travelers Global, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Acquisition LLC.....	DE.....	NIA.....	Travelers Brazil Holding, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	J. Malucelli Participações em Seguros e Resseguros S.A. (Holdco)	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	AA-2230021..	.....	.....	.....	J. Malucelli Resseguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Resseguradora S.A.....	O/B.....	0.010	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	AA-2230002..	J. Malucelli Seguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....N.....	0107.

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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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.....	NIA.....	J. Malucelli Seguradora S.A.....	O/B.....	99.990	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....					J. Malucelli Latam S.A.....	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	AA-2330036..				JMalucelli Travelers Seguros S.A.....	COL.....	IA.....	J. Malucelli Latam, S.A.....	O/B/M.....	51.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....					Travelers Participações em Seguros Brasil S.A.....	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B/M.....	95.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	AA-2230022..				Travelers Seguros Brasil S.A.....	BRA.....	IA.....	Travelers Participações em Seguros Brasil S.A.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	19046.....	06-0876835..				Travelers Casualty Insurance Company of America.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	36170.....	06-1286266..				Travelers Casualty Company of Connecticut.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	06-6033504..				Travelers Casualty UK Investments LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	36137.....	06-1286268..				Travelers Commercial Insurance Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	29696.....	06-1203698..				Travelers Excess and Surplus Lines Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	41564.....	75-1732040..				Travelers Lloyds of Texas Insurance Company.....	TX.....	IA.....	Travelers Casualty and Surety Company.....	O/M/A.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	56-1959031..				The Family Business Institute LLC.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	82-0925474..				IHP Capital Partners Fund VIII, L.P.....	DE.....	NIA.....	Travelers Casualty and Surety Company.....	O.....	97.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	25658.....	06-0566050..				The Travelers Indemnity Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050..				Arch Street North LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	25615.....	06-0291290..				The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050..				Travelers Real Estate, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	10647.....	59-3372141..				First Floridian Auto and Home Insurance Company.....	FL.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	42811.....	56-1371361..				Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	22233.....	75-6013697..				Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	AA-1120023..				Travelers Casualty and Surety Company of Europe Limited.....	GBR.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050..				Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050..				Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050..				Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050..				Cadet Limited, LLC.....	DE.....	NIA.....	Sutton Holdco, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050..				Arrowhead Company, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050..				Eastern Asset, LLC.....	DE.....	NIA.....	Arrowhead Company, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	41-1769846..				Jupiter Holdings, Inc.....	MN.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	
3548	The Travelers Companies, Inc...	43117.....	86-0703220..				American Equity Insurance Company.....	AZ.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	10819.....	86-0868106..				American Equity Specialty Insurance Company.....	CT.....	IA.....	American Equity Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	24015.....	41-6009967..				Northland Insurance Company.....	CT.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	27987.....	41-0983992..				Northfield Insurance Company.....	IA.....	IA.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	24031.....	94-6051964..				Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050..				Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	00000.....	06-0566050..				TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	
3548	The Travelers Companies, Inc...	25623.....	06-0303275..				The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....N.....	

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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...	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

ST. PAUL FIRE AND MARINE INSURANCE COMPANY PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	26,769,200	42,708,323	159.543	171.423
2. Allied lines.....	7,105,256	(261,913)	(3.686)	(30.037)
3. Farmowners multiple peril.....	0	0	0.000	0.000
4. Homeowners multiple peril.....	0	0	0.000	0.000
5. Commercial multiple peril.....	630,103	(266,093)	(42.230)	(107.760)
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	5,722,873	2,782,415	48.619	71.208
9. Inland marine.....	17,124,548	3,781,038	22.080	34.249
10. Financial guaranty.....	0	0	0.000	0.000
11.1. Medical professional liability - occurrence.....	0	(225,597)	0.000	0.000
11.2. Medical professional liability - claims-made.....	0	(73,494)	0.000	0.000
12. Earthquake.....	308,614	(18,711)	(6.063)	(174.213)
13. Group accident and health.....	0	0	0.000	0.000
14. Credit accident and health.....	0	0	0.000	0.000
15. Other accident and health.....	0	127,082	0.000	14.837
16. Workers' compensation.....	640,083	1,997,241	312.028	5,000.373
17.1. Other liability-occurrence.....	142,948,755	78,979,475	55.250	25.007
17.2. Other liability-claims made.....	11,120,204	(1,324,433)	(11.910)	63.990
17.3. Excess workers' compensation.....	0	(345,915)	0.000	0.000
18.1. Products liability-occurrence.....	28,443,760	(9,511,415)	(33.439)	38.203
18.2. Products liability-claims made.....	210,212	1,462,624	695.786	668.292
19.1, 19.2. Private passenger auto liability.....	0	1,500,000	0.000	0.000
19.3, 19.4. Commercial auto liability.....	63,678,295	26,108,784	41.001	55.446
21. Auto physical damage.....	18,072,228	12,363,199	68.410	27.004
22. Aircraft (all perils).....	0	(11,686)	0.000	0.000
23. Fidelity.....	1,878,776	17,524,177	932.744	(248.597)
24. Surety.....	799,154	(1,373,490)	(171.868)	(535.320)
26. Burglary and theft.....	101,362	(147,976)	(145.988)	(659.133)
27. Boiler and machinery.....	1,249,835	(67,355)	(5.389)	(142.276)
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	(17,307)	0.000	72.043
35. Totals.....	326,803,259	175,688,975	53.760	39.169
DETAILS OF WRITE-INS				
3401. Tribal workers' compensation.....	0	(17,307)	0.000	72.043
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	(17,307)	0.000	72.043

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	8,320,533	26,603,332	31,156,063
2. Allied lines.....	2,153,834	6,749,271	8,065,238
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	0	0	0
5. Commercial multiple peril.....	(12,933)	(48,693)	1,076,395
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	1,745,208	5,603,773	6,834,514
9. Inland marine.....	5,051,255	15,064,560	20,586,410
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.....	101,822	296,075	306,670
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	538
16. Workers' compensation.....	71,908	638,083	(130,238)
17.1. Other liability-occurrence.....	38,150,400	132,569,521	151,227,993
17.2. Other liability-claims made.....	2,602,451	7,681,751	17,100,252
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	9,381,304	27,919,534	24,188,075
18.2. Products liability-claims made.....	30,871	190,236	198,117
19.1, 19.2. Private passenger auto liability.....	0	0	0
19.3, 19.4. Commercial auto liability.....	22,866,181	68,435,784	58,451,606
21. Auto physical damage.....	6,281,113	19,200,846	16,261,802
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	516,264	1,221,289	2,597,056
24. Surety.....	599,298	1,083,184	972,552
26. Burglary and theft.....	44,450	91,161	127,043
27. Boiler and machinery.....	365,165	1,127,157	1,354,479
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	118,491
35. Totals.....	98,269,125	314,426,866	340,493,054
DETAILS OF WRITE-INS			
3401. Tribal workers' compensation.....	0	0	118,491
3402.	0	0	0
3403.	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	118,491

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2017 Loss and LAE Payments on Claims Reported as of Prior Year-End	2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2017 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2014 + Prior.....	2,758,758	3,103,226	5,861,984	621,246	62,926	684,172	2,396,583	37,290	2,729,075	5,162,948	259,072	(273,935)	(14,863)
2. 2015.....	507,071	766,778	1,273,849	251,059	15,328	266,387	385,021	21,278	586,222	992,520	129,008	(143,950)	(14,942)
3. Subtotals 2015 + Prior.....	3,265,829	3,870,004	7,135,833	872,305	78,254	950,559	2,781,604	58,568	3,315,296	6,155,468	388,080	(417,885)	(29,805)
4. 2016.....	722,924	1,428,844	2,151,768	505,388	93,672	599,060	533,860	56,486	918,625	1,508,971	316,324	(360,061)	(43,737)
5. Subtotals 2016 + Prior.....	3,988,753	5,298,848	9,287,600	1,377,693	171,926	1,549,619	3,315,464	115,054	4,233,922	7,664,439	704,404	(777,946)	(73,542)
6. 2017.....	XXX	XXX	XXX	XXX	1,101,491	1,101,491	XXX	594,819	1,322,048	1,916,867	XXX	XXX	XXX
7. Totals.....	3,988,753	5,298,848	9,287,600	1,377,693	1,273,417	2,651,110	3,315,464	709,873	5,555,970	9,581,307	704,404	(777,946)	(73,542)
8. Prior Year-End's Surplus As Regards Policyholders	5,558,231												
											Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....17.660 %	2. ....(14.681)%	3. ....(0.792)%
													Col. 13, Line 7 Line 8
													4. ....(1.323)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



ST. PAUL FIRE AND MARINE INSURANCE COMPANY

Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State surcharges receivable.....	12,170,540	0	12,170,540	11,253,576
2505. Amounts receivable under high deductible policies.....	12,864,900	1,407,392	11,457,508	14,092,060
2506. Other assets.....	1,695,340	0	1,695,340	1,947,090
2507. Assumed reinsurance receivable and payable.....	1,166,410	0	1,166,410	(112,207)
2508. Suspense, undistributed payments.....	471,225	0	471,225	292,823
2509. Other assets tri-party/tax credit bonds.....	365,212	0	365,212	435,085
2510. Ceded deposit asset.....	301,310	0	301,310	192,897
2597. Summary of remaining write-ins for Line 25.....	29,034,938	1,407,392	27,627,545	28,101,324

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Interest deposit liability.....	121,604	191,595
2505. Federal excise tax-reins contracts.....	975	975
2506. Escheat liability.....	.65	.65
2507. Retroactive reinsurance reserve ceded.....	(15,640,104)	(16,754,528)
2597. Summary of remaining write-ins for Line 25.....	(15,517,459)	(16,561,893)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Other expense.....	336	0	(1,786,223)
1405. Fines and penalties of regulatory authorities.....	(3,657)	(73,760)	(94,244)
1406. Retroactive reinsurance gain/loss.....	(518,319)	(644,103)	(822,523)
1497. Summary of remaining write-ins for Line 14.....	(521,639)	(717,863)	(2,702,990)

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. SGP Singapore.....	XXX	31,585	212,573	20,897	3,397	158,812	193,893
58005. CHE Switzerland.....	XXX	16,000	16,213	0	839	0	0
58006. HKG Hong Kong, Special Adminis.....	XXX	11,000	12,107	0	0	0	0
58007. NLD Netherlands.....	XXX	5,811	4,973	0	0	0	0
58008. GRC Greece.....	XXX	4,593	0	0	0	0	0
58009. MYS Malaysia.....	XXX	3,760	0	0	0	0	0
58010. CHN China.....	XXX	3,340	1,926	0	0	0	0
58011. AUS Australia.....	XXX	2,029	2,446	0	524	0	22,005
58012. GBR United Kingdom.....	XXX	1,578	2,471	198,949	110,550	594,687	1,006,799
58013. DEU Germany.....	XXX	1,036	1,849	0	0	0	0
58014. FRA France.....	XXX	620	56	0	0	415,000	615,000
58015. PAN Panama.....	XXX	420	420	0	0	0	0
58016. ZAF South Africa.....	XXX	350	0	0	0	0	0
58017. ARM Armenia.....	XXX	274	0	0	0	0	0
58018. IND India.....	XXX	251	0	0	0	0	0
58019. IRL Ireland.....	XXX	200	200	0	0	0	87,032
58020. CZE Czech Republic.....	XXX	71	539	0	0	0	0
58021. CHL Chile.....	XXX	55	55	0	0	396,000	396,000
58022. VNM Viet Nam.....	XXX	7	1	0	0	0	0
58023. JPN Japan.....	XXX	1	1	0	0	0	0
58024. MEX Mexico.....	XXX	1	3,670	0	0	0	0
58025. ARG Argentina.....	XXX	0	4,089	0	0	0	0
58026. ITA Italy.....	XXX	0	74	0	0	0	0
58027. BRA Brazil.....	XXX	0	0	0	0	395,000	395,000
58028. BRB Barbados.....	XXX	0	0	0	0	52,255	52,255
58029. JAM Jamaica.....	XXX	0	0	0	0	38,641	38,641
58030. HUN Hungary.....	XXX	0	0	8,664	22,336	5,115	127,664
58031. TWN Taiwan, Republic of China.....	XXX	0	(567)	0	0	0	0
58032. AFG Afghanistan.....	XXX	0	(7,425)	0	0	0	52,500
58033. ZZZ Other Alien.....	XXX	(1,114)	(40,914)	69,540	85,880	6,668,036	10,677,147
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	81,869	214,758	298,049	223,525	8,723,546	13,663,937

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	785,789,965	781,169,801
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	.0	8,207,852
2.2 Additional investment made after acquisition.....	38,376,637	29,385,848
3. Current year change in encumbrances.....	.0	.0
4. Total gain (loss) on disposals.....	10,138,482	2,905,989
5. Deduct amounts received on disposals.....	36,613,193	4,125,233
6. Total foreign exchange change in book/adjusted carrying value.....	.0	.0
7. Deduct current year's other-than-temporary impairment recognized.....	.0	.0
8. Deduct current year's depreciation.....	23,755,155	31,754,292
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	773,936,736	785,789,965
10. Deduct total nonadmitted amounts.....	.0	.0
11. Statement value at end of current period (Line 9 minus Line 10).....	773,936,736	785,789,965

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	795,625,897	844,428,476
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	1,358,623	3,514,684
2.2 Additional investment made after acquisition.....	63,848,751	118,956,025
3. Capitalized deferred interest and other.....	.0	.0
4. Accrual of discount.....	.0	.0
5. Unrealized valuation increase (decrease).....	19,094,442	(10,624,317)
6. Total gain (loss) on disposals.....	.0	(768,285)
7. Deduct amounts received on disposals.....	73,029,905	150,716,832
8. Deduct amortization of premium and depreciation.....	.0	.0
9. Total foreign exchange change in book/adjusted carrying value.....	914,928	(89,583)
10. Deduct current year's other-than-temporary impairment recognized.....	4,551,569	9,074,271
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	803,261,166	795,625,897
12. Deduct total nonadmitted amounts.....	41,232,206	47,924,466
13. Statement value at end of current period (Line 11 minus Line 12).....	762,028,960	747,701,431

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	13,814,525,268	13,174,782,508
2. Cost of bonds and stocks acquired.....	1,840,611,685	2,794,301,570
3. Accrual of discount.....	3,818,951	7,069,612
4. Unrealized valuation increase (decrease).....	25,734,839	(316,229,864)
5. Total gain (loss) on disposals.....	89,771,685	19,245,364
6. Deduct consideration for bonds and stocks disposed of.....	1,467,479,275	1,786,655,122
7. Deduct amortization of premium.....	48,657,980	60,357,838
8. Total foreign exchange change in book/adjusted carrying value.....	1,103,265	(739,853)
9. Deduct current year's other-than-temporary impairment recognized.....	7,374,450	16,891,109
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	14,252,053,987	13,814,525,268
11. Deduct total nonadmitted amounts.....	13,518,689	13,504,878
12. Statement value at end of current period (Line 10 minus Line 11).....	14,238,535,298	13,801,020,390

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	9,718,120,072	1,396,681,102	1,041,501,469	(22,067,894)	9,706,450,555	9,718,120,072	10,051,231,811	9,976,711,357
2. NAIC 2 (a).....	1,518,149,473	85,496,548	24,868,513	12,142,464	1,490,432,720	1,518,149,473	1,590,919,973	1,459,783,812
3. NAIC 3 (a).....	513,930,100	21,399,600	21,328,541	(2,681,356)	491,960,818	513,930,100	511,319,803	436,519,812
4. NAIC 4 (a).....	251,074,696	45,739,058	8,458,800	7,247,521	261,907,856	251,074,696	295,602,474	219,573,579
5. NAIC 5 (a).....	30,303,299	2,008,125	142,332	(7,991,258)	28,415,711	30,303,299	24,177,833	23,760,191
6. NAIC 6 (a).....	657,108	0	6,162	(208,703)	948,046	657,108	442,243	5,004,535
7. Total Bonds.....	12,032,234,748	1,551,324,433	1,096,305,820	(13,559,223)	11,980,115,706	12,032,234,748	12,473,694,137	12,121,353,287
PREFERRED STOCK								
8. NAIC 1.....	0	0	0	0	0	0	0	0
9. NAIC 2.....	0	0	0	0	0	0	0	0
10. NAIC 3.....	1,195,000	0	0	0	1,195,000	1,195,000	1,195,000	1,195,000
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.....	1,195,000	0	0	0	1,195,000	1,195,000	1,195,000	1,195,000
15. Total Bonds and Preferred Stock.....	12,033,429,748	1,551,324,433	1,096,305,820	(13,559,223)	11,981,310,706	12,033,429,748	12,474,889,137	12,122,548,287

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

NAIC 1 \$.....537,366,179; 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.....	537,366,179	XXX.....	537,366,179	667,442	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	654,156,701	1,052,027,971
2. Cost of short-term investments acquired.....	2,325,413,126	3,591,476,820
3. Accrual of discount.....	0	3,055
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	254
6. Deduct consideration received on disposals.....	2,442,201,443	3,989,340,626
7. Deduct amortization of premium.....	2,205	10,772
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	537,366,179	654,156,701
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	537,366,179	654,156,701

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

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

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

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

**Sch. DB - Verification
NONE**

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	3,998,085	3,098,324
2. Cost of cash equivalents acquired.....	25,481,504	37,726,197
3. Accrual of discount.....	21,695	95,042
4. Unrealized valuation increase (decrease).....	28,258	19,336
5. Total gain (loss) on disposals.....	(1,577)	.228
6. Deduct consideration received on disposals.....	29,527,965	36,941,043
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	3,998,085
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	3,998,085

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
Other Real Estate Properties:					0	0	0	0
Commercial Industrial Properties:					0	0	0	0
21 warehouses and land located at:					0	0	0	0
Various addresses:	Denver	CO	05/26/1993	Various	0	0	0	877,201
36 warehouses and land located at:					0	0	0	0
Various addresses:	Saint Paul	MN	12/31/1990	Various	0	0	0	541,132
4 warehouses and land located at:					0	0	0	0
Oceangate Business Park	Hawthorne	CA	12/31/1990	Various	0	0	0	(48,993)
14 warehouses/office showrooms and land located at:					0	0	0	0
Plymouth Business Center	Plymouth	MN	04/01/1992	Various	0	0	0	73,510
9 warehouses and land located at:					0	0	0	0
1885 Beaver Ruin Road	Norcross	GA	03/18/1994	Various	0	0	0	92,856
8 warehouses and land located at:					0	0	0	0
3835 Knight Road	Memphis	TN	12/10/1996	Various	0	0	0	13,125
13 warehouses and land located at:					0	0	0	0
6155 Jimmy Carter Boulevard	Norcross	GA	12/20/1996	Various	0	0	0	90,646
10 warehouses and land located at:					0	0	0	0
4601 South Pinemount	Houston	TX	02/20/1997	Various	0	0	0	75,023
6 warehouses/office:					0	0	0	0
Various addresses:	Tampa/St Petersburg	FL	03/22/2004	Various	0	0	0	26,813
Commercial Office Properties:					0	0	0	0
Office building and land located at:					0	0	0	0
706 & 730 2nd Avenue South					0	0	0	0
733 Marquette Avenue and					0	0	0	0
109 South 7th Street	Minneapolis	MN	12/31/1991	Various	0	0	0	5,236,324
3300 Fernbrook Lane	Plymouth	MN	04/01/1992	Various	0	0	0	219,007
920, 930, & 950 De Guigne Dr.	Sunnyvale	CA	05/30/2013	Various	0	0	0	472,944
1901 West 14th Street	Tempe	AZ	12/28/1995	Various	0	0	0	255,403
5401 West Kennedy	Tampa	FL	03/31/1998	Various	0	0	0	107,176
					0	0	0	0

QE01

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
2555 West 190th Street.....	Torrance.....	CA.....	.....Various	Written Off - Fully Depreciated.....	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0	.....0
0199999. Totals.....					1,513,240	.....0	381,879	.....0	.....0	.....0	.....0	381,879	3,215,856	.....0	2,833,977	2,833,977	.....0	.....0	
0399999. Totals.....					1,513,240	.....0	381,879	.....0	.....0	.....0	.....0	381,879	3,215,856	.....0	2,833,977	2,833,977	.....0	.....0	

QE01.2

SCHEDULE B - PART 2

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

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

NONE

QE02

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	3 Location		5 Name of Vendor or General Partner	6 NAIC Designation	7 Date Originally Acquired	8 Type and Strategy	9 Actual Cost at Time of Acquisition	10 Additional Investment Made after Acquisition	11 Amount of Encumbrances	12 Commitment for Additional Investment	13 Percentage of Ownership		
		City	State											
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated														
	Hancock Capital Partners V, L.P.....	Boston.....	MA..	Hancock Mezzanine Investments LLC.....		11/29/2012.....	2.....	0.....	42,292.....	0.....	2,493,179.....	4.770.....		
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								0.....	42,292.....	0.....	2,493,179.....	XXX.....		
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated														
	Carlyle Partners V, L.P.....	Washington.....	DC..	The Carlyle Group.....		05/30/2007.....	3.....	0.....	44,351.....	0.....	3,615,835.....	0.130.....		
	Carlyle Partners VI, L.P.....	Washington.....	DC..	The Carlyle Group.....		12/21/2012.....	3.....	0.....	3,299,515.....	0.....	3,543,732.....	0.150.....		
	Carlyle U.S. Equity Opportunity Fund, L.P.....	Washington.....	DC..	The Carlyle Group.....		11/06/2012.....	3.....	0.....	59,545.....	0.....	1,062,672.....	1.230.....		
	Eureka II, L.P.....	Philadelphia.....	PA..	Eureka Growth Capital.....		02/28/2007.....	3.....	0.....	126,924.....	0.....	1,424,409.....	8.460.....		
	Friedman Fleischer & Lowe Capital Partners III, L.P.....	San Francisco.....	CA..	Friedman Fleischer & Lowe.....		08/13/2007.....	3.....	0.....	103,616.....	0.....	2,488,379.....	2.210.....		
	HCI Equity Partners III, L.P.....	Washington.....	DC..	HCI Equity Partners.....		02/22/2008.....	3.....	0.....	258,338.....	0.....	-.....	12.670.....		
	Hellman & Friedman Capital Partners VII, L.P.....	San Francisco.....	CA..	Hellman & Friedman LLC.....		07/21/2009.....	3.....	0.....	10,235.....	0.....	483,522.....	0.150.....		
	JFL Equity Investors III, L.P.....	New York.....	NY..	J.F. Lehman & Company.....		09/30/2010.....	3.....	0.....	(246,411).....	0.....	2,150,318.....	5.190.....		
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY..	Neuberger Berman Investment Management.....		04/30/2008.....	3.....	0.....	97,469.....	0.....	2,193,178.....	0.970.....		
	One Rock Capital Partners, LP.....	New York.....	NY..	One Rock Capital Partners.....		02/07/2014.....	3.....	0.....	1,474,050.....	0.....	4,905,225.....	3.010.....		
	Onex Partners III LP.....	Toronto.....	CAN.	Onex Partners.....		09/30/2009.....	3.....	0.....	71,241.....	0.....	950,622.....	0.260.....		
	Rally Ventures Fund I, L.P.....	Menlo Park.....	CA..	Rally Ventures.....		03/15/2013.....	1.....	0.....	300,000.....	0.....	3,200,000.....	12.180.....		
	Trilantic Capital Partners IV L.P.....	New York.....	NY..	Lehman Brothers.....		05/09/2007.....	3.....	0.....	(7,258).....	0.....	1,615,335.....	0.850.....		
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								0.....	5,591,615.....	0.....	27,633,228.....	XXX.....		
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated														
	AEW Partners Real Estate Fund VIII, LP.....	Wilmington.....	DE..	AEW Capital Management, L.P.....		09/15/2017.....	0.....	1,189,623.....	1,372,642.....	0.....	17,437,735.....	4.580.....		
	Blackstone Real Estate Debt Strategies III, LP.....	New York.....	NY..	Blackstone Group.....		12/22/2015.....	0.....	0.....	832,472.....	0.....	23,397,175.....	0.770.....		
	Carlyle Realty Partners VII, L.P.....	Wilmington.....	DE..	Carlyle Realty VII, L.L.C.....		05/01/2015.....	0.....	0.....	1,459,839.....	0.....	8,644,511.....	0.570.....		
	Orion European Real Estate Fund III, C.V.....	Paris.....	FRA.	Orion European Real Estate.....		05/14/2009.....	0.....	0.....	1,012,586.....	0.....	6,697,305.....	1.500.....		
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....								0.....	1,189,623.....	0.....	4,677,539.....	0.....	56,176,726.....	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated														
	Content Partners Fund 3 LP.....	Los Angeles.....	CA..	Content Partners.....		04/10/2014.....	0.....	0.....	4,265,997.....	0.....	5,794,776.....	12.540.....		
	EnCap Energy Capital Fund IX, L.P.....	Houston.....	TX..	EnCap Investments.....		12/19/2012.....	0.....	0.....	1,099,980.....	0.....	3,542,468.....	0.440.....		
	Encap Energy Capital Fund VII, L.P.....	Houston.....	TX..	EnCap Investments.....		07/31/2007.....	0.....	0.....	160,000.....	0.....	612,029.....	0.630.....		
	Encap Energy Capital Fund X, L.P.....	Houston.....	TX..	EnCap Investments.....		03/05/2015.....	0.....	0.....	2,022,077.....	0.....	11,528,128.....	0.360.....		
	Encap Energy Capital Fund XI, L.P.....	Houston.....	TX..	EnCap Investments.....		05/31/2017.....	0.....	169,000.....	0.....	0.....	9,831,000.....	0.210.....		
	EnCap Flatrock Midstream Fund II, L.P.....	San Antonio.....	TX..	EnCap Investments.....		05/07/2012.....	0.....	0.....	226,240.....	0.....	9,924,025.....	0.900.....		
	EnCap Flatrock Midstream Fund III, L.P.....	San Antonio.....	TX..	EnCap Investments.....		04/09/2014.....	0.....	0.....	604,333.....	0.....	11,154,520.....	0.630.....		
	Energy Spectrum Partners V LP.....	Dallas.....	TX..	Energy Spectrum Capital.....		09/30/2007.....	0.....	0.....	31,385.....	0.....	1,606,063.....	3.090.....		
	Gridiron Capital Fund, L.P.....	New Canaan.....	CT..	Gridiron Capital.....		09/27/2007.....	3.....	0.....	3,709.....	0.....	2,427,421.....	5.760.....		
	Healthcare Royalty Partners II, L.P.....	Stamford.....	CT..	Cowen Healthcare Royalty Partners.....		02/10/2010.....	2.....	0.....	(56,148).....	0.....	515,057.....	3.060.....		
	Healthcare Royalty Partners, L.P.....	Stamford.....	CT..	Cowen Healthcare Royalty Partners.....		05/08/2008.....	2.....	0.....	289,443.....	0.....	308,231.....	5.890.....		
	JLL Partners Fund VI, L.P.....	New York.....	NY..	Joseph Littlejohn & Levy.....		06/02/2008.....	3.....	0.....	18,249.....	0.....	4,538,790.....	2.650.....		
	K1 Private Investors, L.P.....	El Segundo.....	CA..	K1 Capital Advisors.....		12/21/2012.....	0.....	0.....	(1,204,145).....	0.....	4,451,969.....	8.420.....		
	KKR Energy Income and Growth Fund I LP.....	Houston.....	TX..	Kohlberg Kravis Roberts & Co.....		03/03/2014.....	0.....	0.....	(2,729,994).....	0.....	8,492,156.....	1.730.....		
	Natural Gas Partners VIII, L.P.....	Irving.....	TX..	Natural Gas Partners.....		12/31/2009.....	0.....	0.....	(1,286).....	0.....	1.....	0.620.....		
	SFC Energy Partners II, L.P.....	Denver.....	CO..	SFC Energy Partners.....		03/31/2011.....	0.....	0.....	1,112,342.....	0.....	2,650,367.....	3.350.....		
	The Energy & Minerals Group Fund II, L.P.....	Houston.....	TX..	The Energy & Minerals Group.....		12/03/2012.....	0.....	0.....	41,972.....	0.....	785,977.....	0.800.....		
	TPF II, L.P.....	Omaha.....	NE..	Tenaska Inc.....		03/21/2008.....	0.....	0.....	2,843.....	0.....	2,647,132.....	1.160.....		
	TPH Partners II, L.P.....	Houston.....	TX..	TPH Partners.....		12/18/2013.....	0.....	0.....	244,092.....	0.....	2,992,836.....	5.120.....		
	White Deer Energy L.P. II.....	Houston.....	TX..	White Deer Management.....		02/15/2013.....	0.....	0.....	2,507,682.....	0.....	8,347,066.....	2.260.....		

QE03

ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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		4 State	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											
	White Deer Energy LP.....	Houston.....		TX.....	White Deer Management.....		02/25/2010.....	.....0	.....0	185,052	.....0	4,251,622	3.270
	Yorktown Energy Partners VII, L.P.....	New York.....		NY.....	Yorktown Partners.....		12/31/2009.....	.....0	.....0	(78,138)	.....0	20,674	0.340
	Yorktown Energy Partners VIII, L.P.....	New York.....		NY.....	Yorktown Partners.....		12/31/2009.....	.....0	.....0	(47,142)	.....0	2,793	0.840
	Yorktown Energy Partners XI, L.P.....	New York.....		NY.....	Yorktown Partners.....		06/10/2016.....	.....0	.....0	1,205,456	.....0	7,500,862	1.660
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									169,000	9,903,999	.....0	103,925,963	XXX.....
4499999. Subtotal - Unaffiliated.....									1,358,623	20,215,446	.....0	190,229,096	XXX.....
4699999. Totals.....									1,358,623	20,215,446	.....0	190,229,096	XXX.....

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	3 Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	9 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City	State					9	10	11	12	13	14						
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	Hancock Capital Partners IV, L.P.....	Boston.....	MA.	Distribution.....	04/04/2008	08/29/2017	(212,323)	.....0	.....0	.....0	.....0	.....0	.....0	(212,323)	(212,323)	.....0	.....0	.....0	.....0
	Hancock Capital Partners V, L.P.....	Boston.....	MA.	Distribution.....	11/29/2012	08/04/2017	400,305	.....0	.....0	.....0	.....0	.....0	.....0	400,305	400,305	.....0	.....0	.....0	.....0
	Hancock Mezzanine Partners III, L.P.....	Boston.....	MA.	Distribution.....	12/29/2003	08/11/2017	280,426	.....0	.....0	.....0	.....0	.....0	.....0	280,426	280,426	.....0	.....0	.....0	.....0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....								468,408	.....0	.....0	.....0	.....0	.....0	468,408	468,408	.....0	.....0	.....0	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Carlyle Europe Partners II, L.P.....	London.....	GBR	Distribution.....	12/13/2004	09/29/2017	80,368	.....0	.....0	.....0	.....0	.....0	.....0	80,368	80,368	.....0	.....0	.....0	.....0
	Carlyle Partners VI, L.P.....	Washington.....	DC.	Distribution.....	12/21/2012	08/04/2017	(9,810)	.....0	.....0	.....0	.....0	.....0	.....0	(9,810)	(9,810)	.....0	.....0	.....0	.....0
	Carlyle U.S. Equity Opportunity Fund, L.P.....	Washington.....	DC.	Distribution.....	11/06/2012	07/03/2017	11,479	.....0	.....0	.....0	.....0	.....0	.....0	11,479	11,479	.....0	.....0	.....0	.....0
	Eton Park Fund, L.P.....	New York.....	NY..	Distribution.....	11/01/2004	08/07/2017	898,204	.....0	.....0	.....0	.....0	.....0	.....0	898,204	898,204	.....0	.....0	.....0	.....0
	Eureka II, L.P.....	Philadelphia.....	PA..	Distribution.....	02/28/2007	08/30/2017	22,198	.....0	.....0	.....0	.....0	.....0	.....0	22,198	22,198	.....0	.....0	.....0	.....0
	Friedman Fleischer & Lowe Capital Partners III, L.P....	San Francisco.....	CA..	Distribution.....	08/13/2007	09/13/2017	862,169	.....0	.....0	.....0	.....0	.....0	.....0	862,169	862,169	.....0	.....0	.....0	.....0
	HCI Equity Partners III, L.P.....	Washington.....	DC.	Distribution.....	02/22/2008	08/18/2017	111,629	.....0	.....0	.....0	.....0	.....0	.....0	111,629	111,629	.....0	.....0	.....0	.....0
	JFL Equity Investors III, L.P.....	New York.....	NY..	Distribution.....	09/30/2010	08/04/2017	(329,510)	.....0	.....0	.....0	.....0	.....0	.....0	(329,510)	(329,510)	.....0	.....0	.....0	.....0
	MTS Health Investors II, L.P.....	New York.....	NY..	Distribution.....	08/17/2007	08/03/2017	2,753,251	.....0	.....0	.....0	.....0	.....0	.....0	2,753,251	2,753,251	.....0	.....0	.....0	.....0
	NB Secondary Opportunities Fund II L.P.....	New York.....	NY..	Distribution.....	04/30/2008	08/08/2017	546,250	.....0	.....0	.....0	.....0	.....0	.....0	546,250	546,250	.....0	.....0	.....0	.....0
	One Rock Capital Partners, LP.....	New York.....	NY..	Distribution.....	02/07/2014	07/12/2017	(1,551)	.....0	.....0	.....0	.....0	.....0	.....0	(1,551)	(1,551)	.....0	.....0	.....0	.....0
	Onex Partners III LP.....	Toronto.....	CAN	Distribution.....	09/30/2009	09/18/2017	8,909	.....0	.....0	.....0	.....0	.....0	.....0	8,909	8,909	.....0	.....0	.....0	.....0
	Shasta Ventures, L.P.....	Menlo Park.....	CA.	Distribution.....	01/25/2005	08/03/2017	661,918	.....0	.....0	.....0	.....0	.....0	.....0	661,918	661,918	.....0	.....0	.....0	.....0
	Split Rock Partners II, LP.....	Minneapolis.....	MN.	Distribution.....	05/01/2008	08/10/2017	1,757,998	.....0	.....0	.....0	.....0	.....0	.....0	1,757,998	1,757,998	.....0	.....0	.....0	.....0
	Split Rock Partners, LP.....	Minneapolis.....	MN.	Distribution.....	04/28/2005	08/10/2017	4,911,540	.....0	.....0	.....0	.....0	.....0	.....0	4,911,540	4,911,540	.....0	.....0	.....0	.....0
	Trilantic Capital Partners IV L.P.....	New York.....	NY..	Distribution.....	05/09/2007	08/18/2017	(7,258)	.....0	.....0	.....0	.....0	.....0	.....0	(7,258)	(7,258)	.....0	.....0	.....0	.....0
	VMG Equity Partners, L.P.....	San Francisco.....	CA..	Distribution.....	05/29/2007	08/25/2017	110,613	.....0	.....0	.....0	.....0	.....0	.....0	110,613	110,613	.....0	.....0	.....0	.....0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....								12,388,397	.....0	.....0	.....0	.....0	.....0	12,388,397	12,388,397	.....0	.....0	.....0	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	777 Third LLC.....	New York.....	NY..	Distribution.....	02/08/1995	07/17/2017	447,177000000	447,177	447,1770000

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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	
	Blackstone Real Estate Debt Strategies III, LP.....	New York.....	NY..	Distribution.....	12/22/2015	08/18/2017	.....65,849	.....0	.....0	.....0	.....0	.....0	.....0	.....65,849	.....65,849	.....0	.....0	.....0	.....0
	Miller Global Fund VI LLC.....	Denver.....	CO.	Distribution.....	02/29/2008	07/31/2017	.....497,290	.....0	.....0	.....0	.....0	.....0	.....0	.....497,290	.....497,290	.....0	.....0	.....0	.....0
	Pearlmark MultiFamily Partners, LLC.....	Chicago.....	IL...	Distribution.....	09/26/2007	09/26/2017	.....39,694	.....0	.....0	.....0	.....0	.....0	.....0	.....39,694	.....39,694	.....0	.....0	.....0	.....0
	Savanna Real Estate Fund I, L.P.....	New York.....	NY..	Distribution.....	11/29/2007	09/27/2017	.....148,799	.....0	.....0	.....0	.....0	.....0	.....0	.....148,799	.....148,799	.....0	.....0	.....0	.....0
	Tishman Speyer Real Estate Venture VI, LP.....	New York.....	NY..	Distribution.....	12/23/2004	09/12/2017	.....1,309,350	.....0	.....0	.....0	.....0	.....0	.....0	.....1,309,350	.....1,309,350	.....0	.....0	.....0	.....0
	Tishman Speyer Real Estate Venture VII, L.P.....	New York.....	NY..	Distribution.....	05/03/2007	09/28/2017	.....528,399	.....0	.....0	.....0	.....0	.....0	.....0	.....528,399	.....528,399	.....0	.....0	.....0	.....0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							.....3,036,558	.....0	.....0	.....0	.....0	.....0	.....0	.....3,036,558	.....3,036,558	.....0	.....0	.....0	.....0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																				
	Content Partners Fund 3 LP.....	Los Angeles.....	CA..	Distribution.....	04/10/2014	08/22/2017	.....1,066,499	.....0	.....0	.....0	.....0	.....0	.....0	.....1,066,499	.....1,066,499	.....0	.....0	.....0	.....0
	EnCap Energy Capital Fund IX, L.P.....	Houston.....	TX..	Distribution.....	12/19/2012	07/21/2017	.....145,224	.....0	.....0	.....0	.....0	.....0	.....0	.....145,224	.....145,224	.....0	.....0	.....0	.....0
	Encap Energy Capital Fund X, L.P.....	Houston.....	TX..	Distribution.....	03/05/2015	08/24/2017	.....82,859	.....0	.....0	.....0	.....0	.....0	.....0	.....82,859	.....82,859	.....0	.....0	.....0	.....0
	Gridiron Capital Fund, L.P.....	New Canaan.....	CT..	Distribution.....	09/27/2007	08/03/2017	.....(2,590)	.....0	.....0	.....0	.....0	.....0	.....0	.....(2,590)	.....(2,590)	.....0	.....0	.....0	.....0
	Healthcare Royalty Partners II, L.P.....	Stamford.....	CT..	Distribution.....	02/10/2010	09/29/2017	.....2,305,230	.....0	.....0	.....0	.....0	.....0	.....0	.....2,305,230	.....2,305,230	.....0	.....0	.....0	.....0
	Healthcare Royalty Partners, L.P.....	Stamford.....	CT..	Distribution.....	05/08/2008	08/23/2017	.....468,175	.....0	.....0	.....0	.....0	.....0	.....0	.....468,175	.....468,175	.....0	.....0	.....0	.....0
	JLL Partners Fund VI, L.P.....	New York.....	NY..	Distribution.....	06/02/2008	08/31/2017	.....5,626,812	.....0	.....0	.....0	.....0	.....0	.....0	.....5,626,812	.....5,626,812	.....0	.....0	.....0	.....0
	K1 Private Investors, L.P.....	El Segundo.....	CA..	Distribution.....	12/21/2012	08/07/2017	.....(2,804,145)	.....0	.....0	.....0	.....0	.....0	.....0	.....(2,804,145)	.....(2,804,145)	.....0	.....0	.....0	.....0
	KKR Energy Income and Growth Fund I L.P.....	Houston.....	TX..	Distribution.....	03/03/2014	08/28/2017	.....339,751	.....0	.....0	.....0	.....0	.....0	.....0	.....339,751	.....339,751	.....0	.....0	.....0	.....0
	Natural Gas Partners VIII, L.P.....	Irving.....	TX..	Distribution.....	12/31/2009	08/16/2017	.....(1,286)	.....0	.....0	.....0	.....0	.....0	.....0	.....(1,286)	.....(1,286)	.....0	.....0	.....0	.....0
	Oaktree Principal Fund V, L.P.....	Los Angeles.....	CA..	Distribution.....	02/18/2010	08/17/2017	.....265,344	.....0	.....0	.....0	.....0	.....0	.....0	.....265,344	.....265,344	.....0	.....0	.....0	.....0
	The Energy & Minerals Group Fund II, L.P.....	Houston.....	TX..	Distribution.....	12/03/2012	07/17/2017	.....(188)	.....0	.....0	.....0	.....0	.....0	.....0	.....(188)	.....(188)	.....0	.....0	.....0	.....0
	TPF II, L.P.....	Omaha.....	NE..	Distribution.....	03/21/2008	08/31/2017	.....202,193	.....0	.....0	.....0	.....0	.....0	.....0	.....202,193	.....202,193	.....0	.....0	.....0	.....0
	TPH Partners II, L.P.....	Houston.....	TX..	Distribution.....	12/18/2013	08/10/2017	.....1,832,851	.....0	.....0	.....0	.....0	.....0	.....0	.....1,832,851	.....1,832,851	.....0	.....0	.....0	.....0
	White Deer Energy L.P. II.....	Houston.....	TX..	Distribution.....	02/15/2013	07/10/2017	.....1,687,192	.....0	.....0	.....0	.....0	.....0	.....0	.....1,687,192	.....1,687,192	.....0	.....0	.....0	.....0
	White Deer Energy LP.....	Houston.....	TX..	Distribution.....	02/25/2010	07/05/2017	.....36,283	.....0	.....0	.....0	.....0	.....0	.....0	.....36,283	.....36,283	.....0	.....0	.....0	.....0
	Yorktown Energy Partners VII, L.P.....	New York.....	NY..	Distribution.....	12/31/2009	08/18/2017	.....(78,138)	.....0	.....0	.....0	.....0	.....0	.....0	.....(78,138)	.....(78,138)	.....0	.....0	.....0	.....0
	Yorktown Energy Partners VIII, L.P.....	New York.....	NY..	Distribution.....	12/31/2009	08/18/2017	.....(47,142)	.....0	.....0	.....0	.....0	.....0	.....0	.....(47,142)	.....(47,142)	.....0	.....0	.....0	.....0
	Yorktown Energy Partners X, L.P.....	New York.....	NY..	Distribution.....	05/17/2013	09/21/2017	.....148,960	.....0	.....0	.....0	.....0	.....0	.....0	.....148,960	.....148,960	.....0	.....0	.....0	.....0
	Yorktown Energy Partners XI, L.P.....	New York.....	NY..	Distribution.....	06/10/2016	09/21/2017	.....62,700	.....0	.....0	.....0	.....0	.....0	.....0	.....62,700	.....62,700	.....0	.....0	.....0	.....0
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....11,336,584	.....0	.....0	.....0	.....0	.....0	.....0	.....11,336,584	.....11,336,584	.....0	.....0	.....0	.....0
Any Other Class of Asset - Unaffiliated																				
	Fidelity Castle Pines.....	Denver.....	CO.	Distribution.....	12/18/2014	09/30/2017	.....18,100	.....0	.....0	.....0	.....0	.....0	.....0	.....18,100	.....18,100	.....0	.....0	.....0	.....0
4299999. Total - Any Other Class of Asset - Unaffiliated.....						18,10000000018,10018,10000000
4499999. Subtotal - Unaffiliated.....						27,248,04800000027,248,04827,248,04800000
4699999. Totals.....						27,248,04800000027,248,04827,248,04800000

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ST. PAUL FIRE AND MARINE INSURANCE COMPANY

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government										
912828	X3	9		09/15/2017	VARIOUS		20,224,946	20,000,000	10,146	1
912828	C2	4		09/29/2017	CITIGROUP GLOBAL MARKETS		20,025,848	20,000,000	24,033	1
36179S	NT	0		09/27/2017	VARIOUS		46,420,667	47,154,152	88,414	1
36179S	SN	8		09/27/2017	MORGAN STANLEY		32,126,213	32,646,516	61,212	1
36179T	G3	3		09/22/2017	MUFG SECURITIES AMERICAS INC.		10,161,719	10,000,000	21,667	1
38375B	ZA	3		09/20/2017	PAR WRITE-UP		107,050	107,050	0	1
38375B	C9	1		09/20/2017	PAR WRITE-UP		65,971	65,971	0	1
38375B	G2	2		09/20/2017	PAR WRITE-UP		17,402	17,402	0	1
38375B	R5	3		09/20/2017	PAR WRITE-UP		35,717	35,717	0	1
38375U	JP	6		09/20/2017	PAR WRITE-UP		46,964	46,964	0	1
38376R	GY	6		09/28/2017	KGS-ALPHA CAPITAL MARKETS		22,050,648	22,867,074	35,571	1
38376R	ML	7		09/20/2017	PAR WRITE-UP		150,438	150,438	0	1
36230S	DW	1		09/20/2017	PAR WRITE-UP		22,644	22,644	0	1
38379R	5R	0		09/13/2017	MORGAN STANLEY		14,995,313	15,000,000	31,500	1
83162C	UR	2		09/12/2017	RAYMOND JAMES & ASSOC.		561,385	557,812	544	1
83162C	YH	0		09/14/2017	VARIOUS		9,197,038	9,109,366	34,251	1
83162C	YU	1		09/20/2017	VARIOUS		13,420,000	13,420,000	8,699	1
0599999	Total - Bonds - U.S. Government						189,629,963	191,201,106	316,038	.XXX

Bonds - All Other Government										
013051	DW	4		07/26/2017	TD SECURITIES		1,961,460	2,000,000	8,384	1FE
68323A	EA	8		07/25/2017	RBC CAPITAL MARKETS		2,906,670	3,000,000	15,756	1FE
68323A	EE	0		08/02/2017	NATIONAL BANK OF CANADA FINANCIAL		2,000,140	2,000,000	9,545	1FE
74814Z	EP	4		07/25/2017	VARIOUS		5,213,630	5,000,000	60,575	1FE
1099999	Total - Bonds - All Other Government						12,081,900	12,000,000	94,260	.XXX

Bonds - U.S. Political Subdivisions of States										
069383	4W	4		09/19/2017	MORGAN STANLEY		2,875,213	2,570,000	0	1FE
074347	H7	3		07/20/2017	PIPER JAFFRAY		4,818,803	4,835,000	0	1FE
147051	VS	2		09/26/2017	WELLS FARGO SECURITIES		1,549,252	1,560,000	0	1FE
159902	EM	3		08/23/2017	J P MORGAN CHASE SECURITIES INC.		1,889,328	2,240,000	0	1FE
179090	MX	0		08/16/2017	WELLS FARGO SECURITIES		2,699,250	2,500,000	0	1FE
199820	3M	1		06/29/2017	RAYMOND JAMES & ASSOC.		0	0	12,500	1FE
248775	4G	0		06/16/2017	CITIGROUP GLOBAL MARKETS		0	0	3,180	1FE
25009X	LM	5		08/22/2017	JANNEY MONTGOMERY SCOTT INC.		2,478,157	2,560,000	0	1FE
343487	4V	3		07/19/2017	PIPER JAFFRAY		431,492	400,000	89	1FE
363658	JH	9		07/14/2017	DA DAVIDSON		2,632,144	2,425,000	0	1FE
391554	BX	9		07/14/2017	PIPER JAFFRAY		2,813,684	2,380,000	0	1FE
425507	FZ	8		08/15/2017	J P MORGAN CHASE SECURITIES INC.		8,423,682	7,015,000	0	1FE
447819	EY	5		09/12/2017	RAYMOND JAMES & ASSOC.		1,842,960	1,500,000	0	1FE
483862	NK	0		07/11/2017	UBS AG		3,183,111	3,235,000	0	1FE
489782	3H	3		08/16/2017	J P MORGAN CHASE SECURITIES INC.		432,464	435,000	0	1FE
495224	3S	4		08/10/2017	PIPER JAFFRAY		9,022,200	7,500,000	0	1FE
520121	PW	8		09/13/2017	MORGAN STANLEY		554,612	555,000	0	1FE
522364	4B	1		08/08/2017	MESIROW FINANCIAL		1,210,000	1,210,000	0	1FE
55844R	PM	0		09/20/2017	PIPER JAFFRAY		688,020	690,000	0	1FE
574157	3Q	4		07/13/2017	CITIGROUP GLOBAL MARKETS		1,641,882	1,650,000	0	1FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
584002 VQ 9	MECKLENBURG CO GENERAL O 3.000 2034 04.....		08/15/2017.....	BAS-MERRILL LYNCH.....		4,929,200	5,000,000	0	1FE.....
604617 AZ 3	MIRACOSTA CCD GO REF S20 4.000 2038 08.....		08/23/2017.....	PIPER JAFFRAY.....		2,179,041	2,015,000	0	1FE.....
639557 UZ 8	NEBO SCHOOL DISTRICT GEN 3.000 2032 07.....		08/09/2017.....	FIDELITY CAPITAL MARKETS SERVICES.....		409,988	410,000	0	1FE.....
662055 KM 3	NORTH ROYALTON SCHOOL DI 4.000 2034 12.....		07/26/2017.....	STIFEL NICOLAUS & CO INC.....		799,605	750,000	0	1FE.....
674736 CR 2	OCEAN CO GENERAL OBLIGAT 3.125 2035 09.....		08/29/2017.....	J P MORGAN CHASE SECURITIES INC.....		2,424,302	2,426,000	0	1FE.....
771614 RU 0	ROCHESTER ISD #535 GO S2 2.750 2030 02.....		08/01/2017.....	MORGAN STANLEY.....		327,245	330,000	0	1FE.....
801889 QC 3	SANTA FE CO GENERAL OBLI 2.625 2030 07.....		08/09/2017.....	PIPER JAFFRAY.....		2,278,909	2,300,000	0	1FE.....
849254 VV 4	SPOTSYLVANIA CO GEN OBLI 2.875 2032 01.....		08/02/2017.....	MORGAN STANLEY.....		917,529	930,000	0	1FE.....
902273 XG 1	TYLER ISD GO S2017 (PSF) 5.000 2035 02.....		08/10/2017.....	BAS-MERRILL LYNCH.....		2,649,619	2,225,000	0	1FE.....
922680 JZ 7	VENICE GENERAL OBLIGATIO 3.500 2037 02.....		07/12/2017.....	RBC CAPITAL MARKETS.....		763,032	760,000	0	1FE.....
95640H HN 1	WEST VALLEY-MISSION CCD 3.000 2035 08.....		09/13/2017.....	MORGAN STANLEY.....		8,178,156	8,280,000	0	1FE.....
962506 RZ 6	WHATCOM CO SD#501 BELLIN 5.000 2033 12.....		08/17/2017.....	PIPER JAFFRAY.....		1,331,473	1,100,000	0	1FE.....
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					76,374,350	71,786,000	15,768	XXX.....

Bonds - U.S. Special Revenue and Special Assessment

196632 ZV 8	COLORADO SPRINGS UTILITI 5.000 2033 11.....		09/14/2017.....	BARCLAYS GLOBAL.....		790,751	650,000	0	1FE.....
395468 KV 2	GREENSBORO ENTERPRISE SY 3.500 2035 06.....		07/27/2017.....	BAS-MERRILL LYNCH.....		2,037,709	1,970,000	0	1FE.....
45204E YG 7	ILLINOIS FIN AUTH REV CL 5.000 2037 07.....		08/30/2017.....	BAS-MERRILL LYNCH.....		2,931,950	2,500,000	0	1FE.....
586158 QA 8	MEMPHIS ELEC SYS REV S20 3.500 2031 12.....		09/15/2017.....	RAYMOND JAMES & ASSOC.....		5,557,319	5,235,000	0	1FE.....
58616P BN 7	MEMPHIS GAS SYS REV S201 4.000 2034 12.....		09/15/2017.....	RAYMOND JAMES & ASSOC.....		1,429,987	1,300,000	0	1FE.....
677561 KP 6	OHIO HOSP FAC REV (CLEV) 3.250 2037 01.....		08/09/2017.....	J P MORGAN CHASE SECURITIES INC.....		6,803,370	7,000,000	0	1FE.....
812643 PZ 1	SEATTLE LIGHT & POWER RE 4.000 2034 09.....		09/14/2017.....	MORGAN STANLEY.....		10,942,600	10,000,000	0	1FE.....
837545 LW 0	SOUTH DAKOTA CONSERVANCY 5.000 2034 08.....		08/04/2017.....	WELLS FARGO SECURITIES.....		3,563,659	2,950,000	0	1FE.....
876443 PX 4	TARRANT REGIONAL WATER D 4.000 2036 03.....		08/16/2017.....	HUTCHINSON SHOCKEY ERLEY & CO.....		3,212,875	2,985,000	0	1FE.....
906400 ED 4	UNION CO ENTERPRISE SYST 3.250 2033 06.....		08/11/2017.....	RAYMOND JAMES & ASSOC.....		2,062,236	2,030,000	0	1FE.....
92818H HB 0	VIRGINIA PUBLIC SCH AUTH 3.125 2033 08.....		08/09/2017.....	MORGAN STANLEY.....		1,931,522	1,940,000	0	1FE.....
92818M KP 4	VIRGINIA RES AUTH INFRA 4.000 2038 11.....		08/03/2017.....	SIEBERT CISNEROS SHANK & CO.....		514,743	475,000	0	1FE.....
3137FA 3G 1	FHR 4710 CA 3.000 2043 12.....		08/18/2017.....	WELLS FARGO SECURITIES.....		30,726,563	30,000,000	75,000	1.....
31417G F2 7	FNMA PASS THRU #AB9184 3.000 2043 04.....		09/26/2017.....	NOMURA SECURITIES INTL.....		18,989,930	18,704,972	42,086	1.....
3137G1 BS 5	FWLS 2017-SC02 1A 3.000 2047 05.....		07/19/2017.....	BAS-MERRILL LYNCH.....		9,893,750	10,000,000	20,000	1.....
3137G1 BT 3	FWLS 2017-SC02 1A1 3.000 2047 05.....		07/19/2017.....	BAS-MERRILL LYNCH.....		6,041,719	6,000,000	12,000	1.....
3137G1 BV 8	FWLS 2017-SC02 2A 3.500 2047 05.....		07/19/2017.....	BAS-MERRILL LYNCH.....		3,209,306	3,162,000	7,378	1.....
3137G1 BW 6	FWLS 2017-SC02 2A1 3.500 2047 05.....		07/19/2017.....	BAS-MERRILL LYNCH.....		1,021,445	1,000,000	2,333	1.....
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....					111,661,435	107,901,972	158,798	XXX.....

Bonds - Industrial and Miscellaneous

00108W AA 8	AEP TEXAS INC (144A) 2.400 2022 10.....		09/20/2017.....	VARIOUS.....		1,998,680	2,000,000	0	2FE.....
012725 AC 1	ALBEMARLE CORP 4.150 2024 12.....		09/07/2017.....	U S BANCORP.....		569,331	530,000	6,110	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.....
025816 BM 0	AMERICAN EXPRESS 2.500 2022 08.....		07/27/2017.....	BARCLAYS CAPITAL INC.....		999,210	1,000,000	0	1FE.....
03040W AQ 8	AMERICAN WATER CAPITAL C 2.950 2027 09.....		08/07/2017.....	J P MORGAN CHASE SECURITIES INC.....		996,710	1,000,000	0	1FE.....
032654 AM 7	ANALOG DEVICES INC 3.125 2023 12.....		08/30/2017.....	WELLS FARGO SECURITIES.....		1,024,370	1,000,000	7,813	2FE.....
045054 AD 5	ASHTREAD CAPITAL (144A) 4.125 2025 08.....	C.....	08/02/2017.....	J P MORGAN CHASE SECURITIES INC.....		500,000	500,000	0	3FE.....
045054 AF 0	ASHTREAD CAPITAL (144A) 4.375 2027 08.....	C.....	08/02/2017.....	J P MORGAN CHASE SECURITIES INC.....		1,000,000	1,000,000	0	3FE.....
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.....
057224 BC 0	BAKER HUGHES INC 3.200 2021 08.....		07/28/2017.....	WELLS FARGO SECURITIES.....		1,012,075	980,000	14,548	1FE.....
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.....

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SCHEDULE D - PART 3

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

1		2		3	4	5	6	7	8	9	10
CUSIP Identification		Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
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.....		3,000,000	3,000,000	0	2FE
100743	AK 9	BOSTON GAS COMPANY 3.150 2027 08.....		C.....	09/07/2017.....	GOLDMAN SACHS & CO.....		2,021,390	2,000,000	3,325	1FE
12508E	AE 1	CDK GLOBAL INC (144A) 4.875 2027 06.....			08/17/2017.....	BAS-MERRILL LYNCH.....		1,015,000	1,000,000	13,135	3FE
171340	AN 2	CHURCH & DWIGHT CO 3.150 2027 08.....			07/20/2017.....	BAS-MERRILL LYNCH.....		1,997,940	2,000,000	0	2FE
125509	BV 0	CIGNA CORP 3.050 2027 10.....			09/05/2017.....	J P MORGAN CHASE SECURITIES INC.....		1,996,160	2,000,000	0	2FE
17401Q	AL 5	CITIZENS BANK NA 2.650 2022 05.....			09/14/2017.....	WELLS FARGO SECURITIES.....		1,006,260	1,000,000	8,244	2FE
20030N	CA 7	COMCAST CORP 3.150 2028 02.....			08/01/2017.....	MIZUHO INTERNATIONAL PLC.....		3,997,480	4,000,000	0	1FE
202795	JK 7	COMMONWEALTH EDISON 2.950 2027 08.....			08/17/2017.....	WELLS FARGO SECURITIES.....		1,997,520	2,000,000	0	1FE
20338H	AB 9	COMMSCOPE TECHNOLOGIES L 5.000 2027 03.....			09/18/2017.....	BAS-MERRILL LYNCH.....		2,005,000	2,000,000	1,389	3FE
20605P	AH 4	CONCHO RESOURCES INC 3.750 2027 10.....			09/14/2017.....	VARIOUS.....		2,998,200	3,000,000	0	3FE
20826F	AQ 9	CONOCOPHILLIPS 4.950 2026 03.....			08/02/2017.....	BAS-MERRILL LYNCH.....		2,268,020	2,000,000	39,050	1FE
210518	CT 1	CONSUMERS ENERGY CO 2.850 2022 05.....			06/29/2017.....	WELLS FARGO SECURITIES.....		0	0	3,958	1FE
224044	CG 0	COX COMMUNICATIONS INC (3.350 2026 09.....			07/17/2017.....	SUNTRUST.....		987,150	1,000,000	11,632	2FE
224044	CJ 4	COX COMMUNICATIONS INC (3.500 2027 08.....			08/08/2017.....	RBC CAPITAL MARKETS.....		2,981,090	3,000,000	389	2FE
12652A	AA 1	CRC ESCROW ISSUER LLC (1 5.250 2025 10.....			09/29/2017.....	J P MORGAN CHASE SECURITIES INC.....		2,000,000	2,000,000	0	4FE
22822V	AH 4	CROWN CASTLE INTL CORP 3.650 2027 09.....			07/25/2017.....	MORGAN STANLEY.....		999,300	1,000,000	0	2FE
Q1297#	AK 4	CSL LIMITED 3.170 2027 10.....		C.....	09/12/2017.....	BAS-MERRILL LYNCH.....		6,000,000	6,000,000	0	1Z
25470D	AR 0	DISCOVERY COMMUNICATIONS 3.950 2028 03.....			09/07/2017.....	GOLDMAN SACHS & CO.....		996,430	1,000,000	0	2FE
23331A	BE 8	DR HORTON 4.375 2022 09.....			09/11/2017.....	VARIOUS.....		1,762,863	1,645,000	32,182	2FE
23338V	AB 2	DTE ELECTRIC CO 3.650 2024 03.....			08/21/2017.....	DEUTSCHE BANC.....		1,064,160	1,000,000	16,121	1FE
26444H	AC 5	DUKE ENERGY FLORIDA 3.200 2027 01.....			07/06/2017.....	SUSQUEHANNA INTL GROUP.....		166,589	165,000	2,713	1FE
278062	AC 8	EATON CORP 2.750 2022 11.....			08/30/2017.....	BAS-MERRILL LYNCH.....		1,016,280	1,000,000	9,396	2FE
278865	AY 6	ECOLAB INC 2.375 2022 08.....			08/07/2017.....	BAS-MERRILL LYNCH.....		999,480	1,000,000	0	2FE
28470R	AF 9	ELDORADO RESORTS INC 6.000 2025 04.....			09/29/2017.....	VARIOUS.....		1,580,000	1,500,000	13,667	4FE
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
313747	AY 3	FEDERAL REALTY INVESTMEN 3.250 2027 07.....			09/21/2017.....	U S BANCORP.....		199,074	200,000	1,661	1FE
33767D	AA 3	FIRSTCASH INC (144A) 5.375 2024 06.....			09/07/2017.....	ROBERT W BAIRD & CO.....		1,102,500	1,050,000	13,258	3FE
33829T	AA 4	FIVE CORNERS FUNDING TRU 4.419 2023 11.....			08/23/2017.....	BARCLAYS CAPITAL INC.....		1,092,490	1,000,000	12,643	2FE
34964C	AA 4	FORTUNE BRANDS HOME & SE 4.000 2025 06.....			08/08/2017.....	KEYBANC CAPITAL MARK.....		6,311	6,000	37	2FE
369550	AZ 1	GENERAL DYNAMICS CORP 2.625 2027 11.....			09/11/2017.....	J P MORGAN CHASE SECURITIES INC.....		978,310	1,000,000	0	1FE
377372	AH 0	GLAXOSMITHKLINE 2.800 2023 03.....		C.....	07/21/2017.....	GOLDMAN SACHS & CO.....		1,024,650	1,000,000	9,956	1FE
361841	AH 2	GLP CAP/FIN II 5.375 2026 04.....			09/29/2017.....	VARIOUS.....		3,266,250	3,000,000	41,806	3FE
38141G	WM 2	GOLDMAN SACHS GROUP 2.905 2023 07.....			07/21/2017.....	GOLDMAN SACHS & CO.....		1,002,500	1,000,000	161	1FE
38141G	WQ 3	GOLDMAN SACHS GROUP 3.272 2025 09.....			09/26/2017.....	GOLDMAN SACHS & CO.....		1,000,000	1,000,000	0	1FE
404030	AF 5	H&E EQUIPMENT SERVICES (5.625 2025 09.....			08/24/2017.....	VARIOUS.....		5,311,750	5,260,000	2,156	4FE
410345	AL 6	HANESBRANDS INC (144A) 4.875 2026 05.....			08/23/2017.....	MORGAN STANLEY.....		518,750	500,000	6,974	3FE
418056	AV 9	HASBRO INC 3.500 2027 09.....			09/08/2017.....	BAS-MERRILL LYNCH.....		998,740	1,000,000	0	2FE
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
44932H	AC 7	IBM CREDIT 2.200 2022 09.....			09/05/2017.....	J P MORGAN CHASE SECURITIES INC.....		3,000,000	3,000,000	0	1FE
452308	AX 7	ILLINOIS TOOL WORKS 2.650 2026 11.....			08/23/2017.....	J P MORGAN CHASE SECURITIES INC.....		987,630	1,000,000	7,582	1FE
48238T	AA 7	KAR AUCTION (144A) 5.125 2025 06.....			08/11/2017.....	VARIOUS.....		2,050,000	2,000,000	21,639	4FE
49446R	AU 3	KIMCO REALTY CORP 3.300 2025 02.....			08/01/2017.....	BAS-MERRILL LYNCH.....		998,430	1,000,000	0	2FE
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
501044	DJ 7	KROGER CO 3.700 2027 08.....			07/17/2017.....	MIZUHO INTERNATIONAL PLC.....		999,410	1,000,000	0	2FE

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ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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)
50540R AT 9	LABORATORY CORP 3.250 2024 09.....		09/15/2017.....	JEFFERIES & CO INC.....		1,007,890	1,000,000	2,438	2FE
50540R AU 6	LABORATORY CORP 3.600 2027 09.....		08/15/2017.....	WELLS FARGO SECURITIES.....		998,490	1,000,000	0	2FE
526107 AD 9	LENNOX INTERNATIONAL INC 3.000 2023 11.....		07/13/2017.....	ROBERT W BAIRD & CO.....		1,005,200	1,000,000	5,250	2FE
548661 DM 6	LOWES COMPANIES 2.500 2026 04.....		08/22/2017.....	MORGAN STANLEY.....		961,730	1,000,000	9,028	1FE
55305B AN 1	M/I HOMES INC (144A) 5.625 2025 08.....		09/29/2017.....	VARIOUS.....		3,571,250	3,500,000	781	3FE
55279H AQ 3	MANUFACTURERS & TRADERS 3.400 2027 08.....		08/16/2017.....	UBS AG.....		1,006,670	1,000,000	378	1FE
565849 AL 0	MARATHON OIL 3.850 2025 06.....		08/21/2017.....	RBC CAPITAL MARKETS.....		990,150	1,000,000	8,876	3FE
565849 AP 1	MARATHON OIL 4.400 2027 07.....		07/14/2017.....	VARIOUS.....		1,995,790	2,000,000	0	2FE
573284 AN 6	MARTIN MARIETTA MATERIAL 4.250 2024 07.....		08/28/2017.....	SUNTRUST.....		152,037	142,000	989	2FE
579780 AN 7	MCCORMICK & COMPANY INC 3.400 2027 08.....		08/11/2017.....	VARIOUS.....		2,001,110	2,000,000	472	2FE
55303X AD 7	MGM GROWTH/MGM FINANCE (4.500 2028 01.....		09/07/2017.....	J P MORGAN CHASE SECURITIES INC.....		250,000	250,000	0	3FE
636180 BN 0	NATIONAL FUEL GAS CO 3.950 2027 09.....		09/18/2017.....	BAS-MERRILL LYNCH.....		1,986,340	2,000,000	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 AH 7	NETAPP INC 2.000 2019 09.....		09/26/2017.....	J P MORGAN CHASE SECURITIES INC.....		998,250	1,000,000	0	2FE
655044 AP 0	NOBLE ENERGY INC 3.850 2028 01.....		08/08/2017.....	MUFG SECURITIES AMERICAS INC.....		1,993,760	2,000,000	0	2FE
649840 CQ 6	NY STATE GAS & ELECTRIC 3.250 2026 12.....		08/29/2017.....	BAS-MERRILL LYNCH.....		1,024,110	1,000,000	8,125	1FE
67103H AF 4	O'REILLY AUTOMOTIVE INC 3.600 2027 09.....		08/10/2017.....	BAS-MERRILL LYNCH.....		998,400	1,000,000	0	2FE
682680 AS 2	ONEOK INC 4.000 2027 07.....		07/11/2017.....	CITIGROUP GLOBAL MARKETS.....		1,004,450	1,000,000	111	2FE
12505F AF 8	OUTFRONT MEDIA CAP 5.875 2025 03.....		09/18/2017.....	CITIGROUP GLOBAL MARKETS.....		2,077,500	2,000,000	1,632	4FE
708696 BY 4	PENNSYLVANIA ELECTRIC CO 3.250 2028 03.....		09/05/2017.....	CITIGROUP GLOBAL MARKETS.....		1,997,160	2,000,000	0	2FE
70959W AF 0	PENSKE AUTO GROUP 5.375 2024 12.....		07/05/2017.....	KEYBANC CAPITAL MARK.....		1,007,500	1,000,000	5,823	4FE
709599 AY 0	PENSKE TRUCK LEASING (14 2.700 2023 03.....		09/12/2017.....	WELLS FARGO SECURITIES.....		997,720	1,000,000	0	2FE
718172 CB 3	PHILIP MORRIS INTERNATIO 3.125 2027 08.....		08/14/2017.....	GOLDMAN SACHS & CO.....		995,830	1,000,000	0	1FE
737446 AM 6	POST HOLDINGS INC (144A) 5.750 2027 03.....		08/29/2017.....	VARIOUS.....		2,097,500	2,000,000	42,167	4FE
69351U AP 8	PPL ELECTRIC UTILITIES 3.000 2021 09.....		08/24/2017.....	KEYBANC CAPITAL MARK.....		206,350	200,000	2,733	1FE
74166M AA 4	PRIME SECURITY SERVICES 9.250 2023 05.....		08/21/2017.....	VARIOUS.....		3,306,250	3,000,000	71,688	4FE
74340X AW 1	PROLOGIS LP 4.250 2023 08.....		07/05/2017.....	CITIGROUP GLOBAL MARKETS.....		1,079,000	1,000,000	17,118	1FE
74368C AJ 3	PROTECTIVE LIFE GLOBAL (2.161 2020 09.....	C.....	09/20/2017.....	DEUTSCHE BANC.....		500,000	500,000	0	1FE
74460D AC 3	PUBLIC STORAGE 3.094 2027 09.....		09/13/2017.....	MORGAN STANLEY.....		1,000,000	1,000,000	0	1FE
760759 AM 2	REPUBLIC SERVICES 4.750 2023 05.....		08/31/2017.....	MORGAN STANLEY.....		1,117,150	1,000,000	14,646	2FE
773903 AG 4	ROCKWELL AUTOMATION 2.875 2025 03.....		07/21/2017.....	CANTOR FITZGERALD.....		2,004,760	2,000,000	23,160	1FE
776743 AD 8	ROPER TECHNOLOGIES INC 3.800 2026 12.....		08/24/2017.....	BAS-MERRILL LYNCH.....		1,039,290	1,000,000	7,811	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.....	07/10/2017.....	BARCLAYS CAPITAL INC.....		998,160	1,000,000	0	2FE
78410G AA 2	SBA COMMUNICATIONS CORP 4.000 2022 10.....		09/28/2017.....	J P MORGAN CHASE SECURITIES INC.....		1,000,000	1,000,000	0	4FE
811065 AF 8	SCRIPPS NETWORKS 3.500 2022 06.....		07/11/2017.....	J P MORGAN CHASE SECURITIES INC.....		1,688,626	1,640,000	4,624	2FE
84265V AH 8	SOUTHERN COPPER CORP 3.875 2025 04.....	C.....	08/22/2017.....	GOLDMAN SACHS & CO.....		1,530,313	1,475,000	19,370	2FE
845437 BP 6	SOUTHWESTERN ELECTRIC PO 2.750 2026 10.....		09/21/2017.....	VARIOUS.....		1,942,350	2,000,000	21,924	2FE
86787E AT 4	SUNTRUST BANK 2.450 2022 08.....		07/26/2017.....	SUNTRUST.....		998,220	1,000,000	0	1FE
883203 BY 6	TEXTRON INC 3.375 2028 03.....		09/12/2017.....	VARIOUS.....		2,000,720	2,000,000	94	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
87261Q AB 9	TMS INTERNATIONAL CORP (7.250 2025 08.....		08/16/2017.....	CREDIT SUISSE FIRST BOSTON.....		2,008,125	2,000,000	705	5FE
902494 BF 9	TYSON FOODS INC 2.250 2021 08.....		08/21/2017.....	BAS-MERRILL LYNCH.....		998,140	1,000,000	0	2FE
914713 P7 1	UNIV OF NC CHAPEL HILL R 2.089 2022 12.....		09/15/2017.....	J P MORGAN CHASE SECURITIES INC.....		1,760,000	1,760,000	0	1FE
92047W AA 9	VALVOLINE INC (144A) 4.375 2025 08.....		08/03/2017.....	CITIGROUP GLOBAL MARKETS.....		250,000	250,000	0	1
92343V EB 6	VERIZON COMMUNICATIONS (3.376 2025 02.....		08/15/2017.....	EXCHANGED.....		5,979,000	5,979,000	0	2FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
92826C AH 5	VISA INC 2.750 2027 09.....		09/06/2017.....	J P MORGAN CHASE SECURITIES INC.....		992,550	1,000,000	0	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.....
929160 AT 6	VULCAN MATERIALS 3.900 2027 04.....		08/10/2017.....	BAS-MERRILL LYNCH.....		1,439,660	1,398,000	22,869	2FE.....
948565 AC 0	WEEKLEY HOMES LLC 6.000 2023 02.....		08/23/2017.....	CREDIT SUISSE FIRST BOSTON.....		3,932,500	4,000,000	16,000	4FE.....
94856T AA 2	WEEKLEY HOMES LLC (144A) 6.625 2025 08.....		09/29/2017.....	CREDIT SUISSE FIRST BOSTON.....		3,901,930	4,000,000	0	4FE.....
42217K BA 3	WELLTOWER INC 3.750 2023 03.....		08/22/2017.....	STIFEL NICOLAUS & CO INC.....		1,135,447	1,080,000	18,000	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.....		08/22/2017.....	BAS-MERRILL LYNCH.....		1,998,610	2,000,000	94	2FE.....
983130 AX 3	WYNN LAS VEGAS (144A) 5.250 2027 05.....		08/29/2017.....	VARIOUS.....		1,532,500	1,500,000	18,958	4FE.....
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.....		2,981,580	3,000,000	0	1FE.....
01626P AH 9	ALIMENTATION COUCHE - TA 3.550 2027 07.....		07/20/2017.....	VARIOUS.....		2,007,490	2,000,000	0	2FE.....
06367X 7W 5	BANK OF MONTREAL 2.270 2022 07.....		07/06/2017.....	BMO CAPITAL MARKETS.....		3,003,010	3,000,000	124	1FE.....
064151 WY 5	BANK OF NOVA SCOTIA 2.290 2024 06.....		06/28/2017.....	SCOTIA CAPITAL.....		0	0	251	1FE.....
13596Z SZ 9	CANADIAN IMPERIAL BANK 2.300 2022 07.....		07/06/2017.....	CIBC WORLD MARKETS.....		1,999,900	2,000,000	0	1FE.....
92660F AK 0	VIDEOTRON LTD (144A) 5.125 2027 04.....	B	09/29/2017.....	WELLS FARGO SECURITIES.....		3,127,500	3,000,000	0	3FE.....
35085Z BC 9	407 INTERNATIONAL INC 4.300 2021 05.....		07/20/2017.....	BMO CAPITAL MARKETS.....		2,161,000	2,000,000	14,137	1FE.....
034863 AG 5	ANGLO AMERICAN (144A) 4.125 2022 09.....	D	09/22/2017.....	STIFEL NICOLAUS & CO INC.....		1,043,390	1,000,000	20,510	2FE.....
034863 AT 7	ANGLO AMERICAN CAPITAL (4.000 2027 09.....	D	09/06/2017.....	RBC CAPITAL MARKETS.....		999,590	1,000,000	0	2FE.....
00182E BF 5	ANZ NEW ZEALAND INTL/LDN 3.450 2027 07.....	D	07/11/2017.....	RBC CAPITAL MARKETS.....		997,900	1,000,000	0	1FE.....
03969A AL 4	ARDAGH PACKAGING (144A) 6.000 2025 02.....	D	08/21/2017.....	VARIOUS.....		9,357,424	8,901,000	188,144	4FE.....
21987B AW 8	CODELCO (144A) 3.625 2027 08.....	D	08/01/2017.....	HSBC.....		3,943,210	4,000,000	302	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.....
44962L AB 3	IHS MARKIT LTD (144A) 4.750 2025 02.....	D	08/08/2017.....	MORGAN STANLEY.....		1,055,000	1,000,000	24,014	3FE.....
53944Y AD 5	LLOYDS BANKING GROUP PLC 3.750 2027 01.....	D	08/28/2017.....	BARCLAYS CAPITAL INC.....		1,018,420	1,000,000	5,208	1FE.....
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.....
90352J AE 3	UBS GROUP FUNDING (144A) 2.859 2023 08.....	D	08/09/2017.....	UBS AG.....		1,999,580	2,000,000	0	1FE.....
92676X AC 1	VIKING CRUISES LTD (144A 6.250 2025 05.....	D	08/08/2017.....	WELLS FARGO SECURITIES.....		1,061,079	1,039,000	15,513	4FE.....
92676X AD 9	VIKING CRUISES LTD (144A 5.875 2027 09.....	D	09/14/2017.....	VARIOUS.....		5,523,125	5,500,000	0	4FE.....
12649K AC 1	CSMC 2015-WIN1 A2 CMO 3.000 2044 12.....		08/29/2017.....	BAS-MERRILL LYNCH.....		44,534,943	44,039,499	0	1FM.....
33850B AC 1	FSMT 2017-1 1A3 3.500 2047 03.....		07/27/2017.....	J P MORGAN CHASE SECURITIES INC.....		9,132,188	9,000,000	26,250	1FE.....
05552E AA 8	BBCMS 2017-DEL C (144A) 2.077 2036 08.....		08/17/2017.....	BARCLAYS CAPITAL INC.....		10,000,000	10,000,000	0	1FE.....
36192H AA 2	GSMS 2012-ALOH A 3.551 2034 04.....		08/25/2017.....	BAS-MERRILL LYNCH.....		5,271,484	5,000,000	14,303	1FM.....
065604 AD 2	BWSTA 2014-1 A1 (144A) 1.650 2020 03.....		09/20/2017.....	BNP PARIBAS.....		8,422,631	8,420,000	2,701	1FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....					297,588,755	293,909,499	981,434	XXX.....
8399997	Total - Bonds - Part 3.....					687,336,403	676,798,576	1,566,298	XXX.....
8399999	Total - Bonds.....					687,336,403	676,798,576	1,566,298	XXX.....

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Common Stocks - Industrial and Miscellaneous

015271 10 9	ALEXANDRIA REAL ESTATE EQUITY.....		09/19/2017.....	VARIOUS.....	8,033,000	961,732	XXX	0	L.....
03835C 10 8	APPTIO INC CLASS A.....		09/06/2017.....	DIST FROM PARTNERSHIP.....	8,485,000	149,421	XXX	0	L.....
053484 10 1	AVALONBAY COMMUNITIES INC.....		08/31/2017.....	VARIOUS.....	1,137,000	213,806	XXX	0	L.....
101121 10 1	BOSTON PROPERTIES INC.....		09/19/2017.....	VARIOUS.....	4,701,000	575,420	XXX	0	L.....
105368 20 3	BRANDYWINE REALTY TRUST.....		08/23/2017.....	VARIOUS.....	66,941,000	1,137,691	XXX	0	L.....
11120U 10 5	BRIXMOR PROPERTY GROUP INC.....		09/26/2017.....	VARIOUS.....	93,449,000	1,793,057	XXX	0	L.....
133131 10 2	CAMDEN PROPERTY TRUST.....		09/26/2017.....	VARIOUS.....	21,425,000	1,889,725	XXX	0	L.....

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)
22822V 10 1	CROWN CASTLE INTL.....		07/24/2017.....	VARIOUS.....	9,200.000	891,334	XXX	0	
229663 10 9	CUBESMART.....		09/07/2017.....	VARIOUS.....	6,500.000	158,521	XXX	0	
23283R 10 0	CYRUSONE INC.....		08/30/2017.....	VARIOUS.....	7,300.000	441,721	XXX	0	
233153 20 4	DCT INDUSTRIAL TRUST.....		07/20/2017.....	GOLDMAN SACHS NORTH AMERICA ALGO 005.....	2,600.000	140,424	XXX	0	
252784 30 1	DIAMONDROCK HOSPITALITY CO.....		09/11/2017.....	CITIGROUP NORTH AMERICA ALGO 418.....	7,700.000	83,133	XXX	0	
25278X 10 9	DIAMONDBACK ENERGY INC.....		09/21/2017.....	DIST FROM PARTNERSHIP.....	7,439.000	724,261	XXX	0	
25960P 10 9	DOUGLAS EMMETT INC.....		09/13/2017.....	VARIOUS.....	23,700.000	909,250	XXX	0	
29444U 70 0	EQUINIX INC.....		09/19/2017.....	VARIOUS.....	1,965.000	903,986	XXX	0	
29476L 10 7	EQUITY RESIDENTIAL PROPERTIES TRUST.....		08/16/2017.....	VARIOUS.....	20,876.000	1,403,602	XXX	0	
297178 10 5	ESSEX PROPERTY TRUST INC.....		09/26/2017.....	VARIOUS.....	7,767.000	2,035,572	XXX	0	
30225T 10 2	EXTRA SPACE STORAGE INC.....		09/07/2017.....	VARIOUS.....	1,000.000	80,904	XXX	0	
345605 10 9	FOREST CITY REALTY TRUST A.....		09/29/2017.....	VARIOUS.....	33,488.000	858,655	XXX	0	
36162J 10 6	GEO GROUP INC.....		09/08/2017.....	JEFFERIES & COMPANY NORTH AMERICA ALGO 0.....	2,900.000	78,986	XXX	0	
36174X 10 1	GGP INC.....		09/19/2017.....	VARIOUS.....	16,795.000	362,592	XXX	0	
385002 30 8	GRAMERCY PROPERTY TRUST.....		08/23/2017.....	VARIOUS.....	11,100.000	329,157	XXX	0	
40414L 10 9	HCP INC.....		07/20/2017.....	GOLDMAN SACHS NORTH AMERICA ALGO 005.....	2,300.000	74,009	XXX	0	
42225P 50 1	HEALTHCARE TRUST OF AMERICA INC REIT.....		09/26/2017.....	VARIOUS.....	4,670.000	140,468	XXX	0	
444097 10 9	HUDSON PACIFIC PROPERTIES IN.....		09/19/2017.....	VARIOUS.....	5,161.000	167,687	XXX	0	
46284V 10 1	IRON MOUNTAIN INC.....		09/22/2017.....	VARIOUS.....	39,417.000	1,515,923	XXX	0	
46590V 10 0	JBG SMITH PROPERTIES.....		07/18/2017.....	SPINOFF.....	14,955.500	470,826	XXX	0	
49427F 10 8	KILROY REALTY CORP.....		09/19/2017.....	VARIOUS.....	467.000	34,094	XXX	0	
49446R 10 9	KIMCO REALTY CORP.....		09/19/2017.....	VARIOUS.....	28,546.000	581,406	XXX	0	
531172 10 4	LIBERTY PROPERTY TRUST.....		09/19/2017.....	ROBERT W BAIRD & CO. NORTH AMERICA ALGO.....	506.000	21,500	XXX	0	
55303A 10 5	MGM GROWTH PROPERTIES LLC CLASS A.....		08/14/2017.....	VARIOUS.....	27,334.000	819,087	XXX	0	
637417 10 6	NATIONAL RETAIL PROPERTIES INC.....		09/20/2017.....	VARIOUS.....	17,787.000	740,953	XXX	0	
682680 10 3	ONEOK INC.....		07/03/2017.....	EXCHANGE.....	418,180.770	21,681,717	XXX	0	
700517 10 5	PARK HOTELS & RESORTS INC.....		09/19/2017.....	VARIOUS.....	2,070.000	54,631	XXX	0	
709102 10 7	PENNSYLVANIA REAL ESTATE.....		09/13/2017.....	VARIOUS.....	22,200.000	228,919	XXX	0	
71943U 10 4	PHYSICIANS REALTY TRUST.....		07/07/2017.....	JEFFERIES & COMPANY NORTH AMERICA CASH 0.....	6,400.000	122,113	XXX	0	
74340W 10 3	PROLOGIS INC.....		09/11/2017.....	BMO CAPITAL MARKETS CORP NORTH AMERICA A.....	3,800.000	246,154	XXX	0	
74460D 10 9	PUBLIC STORAGE INC.....		09/08/2017.....	MERRILL LYNCH SOFT CREDIT NORTH AMERICA.....	1,800.000	392,572	XXX	0	
758849 10 3	REGENCY CENTERS CORP.....		09/19/2017.....	VARIOUS.....	1,083.000	69,361	XXX	0	
76131N 10 1	RETAIL OPPORTUNITY INVESTMENTS CORP.....		08/23/2017.....	VARIOUS.....	22,400.000	447,305	XXX	0	
828806 10 9	SIMON PROPERTY GROUP INC.....		08/01/2017.....	GOLDMAN SACHS NORTH AMERICA ALGO 005.....	1,100.000	178,186	XXX	0	
84860W 10 2	SPIRIT REALTY CAPITAL INC.....		08/04/2017.....	JEFFERIES & COMPANY NORTH AMERICA ALGO 0.....	51,600.000	415,564	XXX	0	
85572F 10 5	STARWOOD WAYPOINT HOMES.....		09/19/2017.....	VARIOUS.....	8,660.000	314,619	XXX	0	
862121 10 0	STORE CAPITAL CORPORATION.....		07/20/2017.....	GOLDMAN SACHS NORTH AMERICA ALGO 005.....	2,400.000	56,614	XXX	0	
866674 10 4	SUN COMMUNITIES INC.....		08/31/2017.....	VARIOUS.....	1,300.000	116,876	XXX	0	
92276F 10 0	VENTAS INC.....		09/11/2017.....	VARIOUS.....	17,395.000	1,149,470	XXX	0	
92339V 10 0	VEREIT INC.....		09/11/2017.....	VARIOUS.....	12,900.000	110,636	XXX	0	
929042 10 9	VORNADO REALTY TRUST.....		08/31/2017.....	VARIOUS.....	2,000.000	149,073	XXX	0	
95040Q 10 4	WELLTOWER INC.....		08/23/2017.....	VARIOUS.....	2,000.000	148,065	XXX	0	
96949L 10 5	WILLIAMS PARTNERS LP.....		07/17/2017.....	RBC CAPITAL MARKETS.....	25,000.000	1,032,018	XXX	0	
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					47,602,796	XXX	0	XXX
9799997	Total - Common Stocks - Part 3.....					47,602,796	XXX	0	XXX

QE04.5

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
9799999	Total - Common Stocks.....					47,602,796	XXX	0	XXX
9899999	Total - Preferred and Common Stocks.....					47,602,796	XXX	0	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					734,939,199	XXX	1,566,298	XXX

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

QE04.6

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
217194	AA 7 COP I LLC 3.613		09/05/2017	REDEEMED		65,929	65,929	65,929	65,929	0	0	0	0	0	65,929	0	0	0	1,787	12/05/2021	1
576863	BB 9 MATSON NAVIGATION CO 5.337		09/05/2017	REDEEMED		42,000	42,000	42,000	41,998	0	2	0	2	0	42,000	0	0	0	2,242	09/04/2028	1
576863	BC 7 MATSON NAVIGATION CO 5.273		07/29/2017	REDEEMED		42,000	42,000	42,000	42,009	0	(9)	0	(9)	0	42,000	0	0	0	2,215	07/29/2029	1
912810	DZ 8 U S TREASURY BONDS 8.875		08/15/2017	MATURED		10,550,000	10,550,000	12,719,100	11,053,423	0	(503,423)	0	(503,423)	0	10,550,000	0	0	0	936,313	08/15/2017	1
912828	D4 9 U S TREASURY NOTES .875		08/15/2017	MATURED		25,000,000	25,000,000	25,081,138	25,025,954	0	(25,954)	0	(25,954)	0	25,000,000	0	0	0	218,750	08/15/2017	1
912828	HA 1 U S TREASURY NOTES 4.750		08/15/2017	MATURED		10,000,000	10,000,000	11,053,159	10,231,491	0	(231,491)	0	(231,491)	0	10,000,000	0	0	0	475,000	08/15/2017	1
36202F	2L 9 GNMA II PASS #00005279 3.500		09/20/2017	PAID ON PRINCIPAL		539,928	539,928	562,284	561,410	0	(21,483)	0	(21,483)	0	539,928	0	0	0	12,581	01/20/2042	1
36202C	HM 8 GNMA II PASS #2036 8.000		09/20/2017	PAID ON PRINCIPAL		455	455	463	461	0	(6)	0	(6)	0	455	0	0	0	26	07/20/2025	1
36202C	K7 7 GNMA II PASS #2118 7.500		09/20/2017	PAID ON PRINCIPAL		4,615	4,615	4,693	4,667	0	(52)	0	(52)	0	4,615	0	0	0	218	11/20/2025	1
36202C	PS 6 GNMA II PASS #2233 7.500		09/20/2017	PAID ON PRINCIPAL		2,008	2,008	1,976	1,980	0	27	0	27	0	2,008	0	0	0	101	06/20/2026	1
36202C	QY 2 GNMA II PASS #2271 8.500		09/20/2017	PAID ON PRINCIPAL		867	867	888	892	0	(25)	0	(25)	0	867	0	0	0	50	08/20/2026	1
36202C	RF 2 GNMA II PASS #2286 8.500		09/20/2017	PAID ON PRINCIPAL		2,120	2,120	2,156	2,166	0	(46)	0	(46)	0	2,120	0	0	0	121	09/20/2026	1
36202D	HK 0 GNMA II PASS #2934 7.500		09/20/2017	PAID ON PRINCIPAL		596	596	586	580	0	16	0	16	0	596	0	0	0	30	06/20/2030	1
36202D	SP 7 GNMA II PASS #3226 5.500		09/20/2017	PAID ON PRINCIPAL		35,806	35,806	34,306	34,229	0	1,576	0	1,576	0	35,806	0	0	0	1,289	04/20/2032	1
36202D	TD 3 GNMA II PASS #3248 5.500		09/20/2017	PAID ON PRINCIPAL		10,114	10,114	9,648	9,695	0	419	0	419	0	10,114	0	0	0	402	06/20/2032	1
36202D	UU 3 GNMA II PASS #3295 5.500		09/20/2017	PAID ON PRINCIPAL		3,573	3,573	3,566	3,567	0	6	0	6	0	3,573	0	0	0	128	10/20/2032	1
36202D	U7 4 GNMA II PASS #3306 5.500		09/20/2017	PAID ON PRINCIPAL		35,945	35,945	35,877	35,880	0	64	0	64	0	35,945	0	0	0	1,310	11/20/2032	1
36202D	VM 0 GNMA II PASS #3320 5.500		09/20/2017	PAID ON PRINCIPAL		67,637	67,637	68,070	68,142	0	(504)	0	(504)	0	67,637	0	0	0	2,447	12/20/2032	1
36202D	YY 1 GNMA II PASS #3427 4.500		09/20/2017	PAID ON PRINCIPAL		326,812	326,812	305,503	312,012	0	14,800	0	14,800	0	326,812	0	0	0	9,690	08/20/2033	1
36202D	2B 6 GNMA II PASS #3470 4.500		09/20/2017	PAID ON PRINCIPAL		34,927	34,927	32,340	32,961	0	1,965	0	1,965	0	34,927	0	0	0	1,015	11/20/2033	1
36202D	4N 8 GNMA II PASS #3529 5.000		09/20/2017	PAID ON PRINCIPAL		140,325	140,325	134,120	135,403	0	4,922	0	4,922	0	140,325	0	0	0	4,716	03/20/2034	1
36202D	5P 2 GNMA II PASS #3554 4.500		09/20/2017	PAID ON PRINCIPAL		139,496	139,496	129,165	132,558	0	6,938	0	6,938	0	139,496	0	0	0	3,989	05/20/2034	1
36202E	F2 0 GNMA II PASS #3785 5.000		09/20/2017	PAID ON PRINCIPAL		324,719	324,719	316,398	318,442	0	6,277	0	6,277	0	324,719	0	0	0	10,923	11/20/2035	1
36202E	XT 1 GNMA II PASS #4290 5.500		09/20/2017	PAID ON PRINCIPAL		100,320	100,320	99,902	99,857	0	464	0	464	0	100,320	0	0	0	3,644	11/20/2038	1
36176S	SV 3 GNMA PASS TH #0074832 3.500		09/15/2017	PAID ON PRINCIPAL		60,103	60,103	62,817	63,249	0	(3,146)	0	(3,146)	0	60,103	0	0	0	1,543	04/15/2042	1
36176J	GJ 3 GNMA PASS TH #00767301 3.500		09/15/2017	PAID ON PRINCIPAL		9,272	9,272	9,691	9,823	0	(551)	0	(551)	0	9,272	0	0	0	216	04/15/2042	1
36176X	FR 5 GNMA PASS TH #00778976 3.500		09/15/2017	PAID ON PRINCIPAL		146,821	146,821	154,139	158,429	0	(11,608)	0	(11,608)	0	146,821	0	0	0	3,437	03/15/2042	1
36206Y	CH 2 GNMA PASS TH #424972 4.000		09/15/2017	PAID ON PRINCIPAL		61,374	61,374	59,897	61,065	0	309	0	309	0	61,374	0	0	0	1,602	10/15/2018	1
36208F	JZ 4 GNMA PASS TH #449480 7.500		09/15/2017	PAID ON PRINCIPAL		3,194	3,194	3,275	3,273	0	(80)	0	(80)	0	3,194	0	0	0	159	10/15/2027	1
36209G	RV 1 GNMA PASS TH #471300 6.000		09/15/2017	PAID ON PRINCIPAL		16,395	16,395	16,016	16,060	0	335	0	335	0	16,395	0	0	0	655	01/15/2032	1
36209Y	TV 0 GNMA PASS TH #485764 6.000		09/15/2017	PAID ON PRINCIPAL		40,750	40,750	40,623	40,623	0	127	0	127	0	40,750	0	0	0	1,641	09/15/2031	1
36210N	RP 6 GNMA PASS TH #497394 6.000		09/15/2017	PAID ON PRINCIPAL		1,787	1,787	1,750	1,746	0	41	0	41	0	1,787	0	0	0	71	01/15/2029	1
36212N	AM 9 GNMA PASS TH #538312 6.000		09/15/2017	PAID ON PRINCIPAL		8,163	8,163	8,061	8,051	0	112	0	112	0	8,163	0	0	0	326	02/15/2032	1
36213A	CE 2 GNMA PASS TH #548269 6.000		09/15/2017	PAID ON PRINCIPAL		3,510	3,510	3,475	3,474	0	36	0	36	0	3,510	0	0	0	140	02/15/2032	1
36213C	U4 0 GNMA PASS TH #550603 5.000		09/15/2017	PAID ON PRINCIPAL		5,251	5,251	5,190	5,195	0	56	0	56	0	5,251	0	0	0	175	08/15/2035	1
36213C	YY 0 GNMA PASS TH #550727 5.000		09/15/2017	PAID ON PRINCIPAL		121,331	121,331	119,411	119,791	0	1,540	0	1,540	0	121,331	0	0	0	3,996	11/15/2035	1
36213D	Z4 3 GNMA PASS TH #551663 6.000		09/15/2017	PAID ON PRINCIPAL		3,841	3,841	3,829	3,829	0	12	0	12	0	3,841	0	0	0	154	09/15/2031	1
36213E	B9 6 GNMA PASS TH #551864 6.000		09/15/2017	PAID ON PRINCIPAL		1,258	1,258	1,235	1,233	0	24	0	24	0	1,258	0	0	0	50	11/15/2031	1
36213E	PU 4 GNMA PASS TH #552235 6.000		09/15/2017	PAID ON PRINCIPAL		1,230	1,230	1,201	1,198	0	31	0	31	0	1,230	0	0	0	49	12/15/2031	1
36213E	PY 6 GNMA PASS TH #552239 6.000		09/15/2017	PAID ON PRINCIPAL		2,808	2,808	2,751	2,745	0	63	0	63	0	2,808	0	0	0	112	12/15/2031	1
36213E	UH 7 GNMA PASS TH #552384 6.000		09/15/2017	PAID ON PRINCIPAL		14,769	14,769	14,323	14,172	0	596	0	596	0	14,769	0	0	0	521	02/15/2032	1

QE05

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36213E UL 8	GNMA PASS TH #552387 6.500		09/15/2017	PAID ON PRINCIPAL		23,632	23,632	24,979	25,103	0	(1,471)	0	(1,471)	0	23,632	0	0	0	1,123	02/15/2032	1
36213E YG 5	GNMA PASS TH #552511 6.500		09/15/2017	PAID ON PRINCIPAL		3,826	3,826	4,044	4,085	0	(259)	0	(259)	0	3,826	0	0	0	166	04/15/2032	1
36213F HD 8	GNMA PASS TH #552928 5.000		09/15/2017	PAID ON PRINCIPAL		4,631	4,631	4,710	4,631	0	0	0	0	0	4,631	0	0	0	153	12/15/2017	1
36213F HE 6	GNMA PASS TH #552929 5.000		09/15/2017	PAID ON PRINCIPAL		13,702	13,702	13,897	13,696	0	6	0	6	0	13,702	0	0	0	448	12/15/2017	1
36213F QS 5	GNMA PASS TH #553165 6.000		09/15/2017	PAID ON PRINCIPAL		11,052	11,052	11,609	11,501	0	(449)	0	(449)	0	11,052	0	0	0	442	04/15/2033	1
36213F WW 9	GNMA PASS TH #553361 5.500		09/15/2017	PAID ON PRINCIPAL		74,337	74,337	73,768	73,890	0	447	0	447	0	74,337	0	0	0	2,803	07/15/2033	1
36213G U5 8	GNMA PASS TH #554204 6.000		09/15/2017	PAID ON PRINCIPAL		513	513	503	502	0	11	0	11	0	513	0	0	0	21	12/15/2031	1
36213R 5P 8	GNMA PASS TH #562554 6.000		09/15/2017	PAID ON PRINCIPAL		3,281	3,281	3,248	3,244	0	37	0	37	0	3,281	0	0	0	132	01/15/2032	1
36213U YC 8	GNMA PASS TH #565107 6.000		09/15/2017	PAID ON PRINCIPAL		52,582	52,582	53,600	53,376	0	(794)	0	(794)	0	52,582	0	0	0	2,102	10/15/2032	1
36213X 2H 6	GNMA PASS TH #567876 6.000		09/15/2017	PAID ON PRINCIPAL		56,110	56,110	56,896	56,997	0	(887)	0	(887)	0	56,110	0	0	0	2,244	10/15/2032	1
36213X 4T 8	GNMA PASS TH #567934 5.000		09/15/2017	PAID ON PRINCIPAL		5,412	5,412	5,489	5,413	0	(1)	0	(1)	0	5,412	0	0	0	176	12/15/2017	1
36200Q LQ 5	GNMA PASS TH #569235 6.000		09/15/2017	PAID ON PRINCIPAL		4,583	4,583	4,671	4,715	0	(132)	0	(132)	0	4,583	0	0	0	183	03/15/2032	1
36200Q WM 2	GNMA PASS TH #569552 6.000		09/15/2017	PAID ON PRINCIPAL		17,544	17,544	17,525	17,529	0	15	0	15	0	17,544	0	0	0	742	01/15/2032	1
36200Q W6 7	GNMA PASS TH #569569 6.000		09/15/2017	PAID ON PRINCIPAL		23,329	23,329	22,688	22,650	0	679	0	679	0	23,329	0	0	0	970	01/15/2032	1
36200R WR 9	GNMA PASS TH #570456 6.000		09/15/2017	PAID ON PRINCIPAL		20,737	20,737	20,813	20,816	0	(79)	0	(79)	0	20,737	0	0	0	916	11/15/2031	1
36200S AG 5	GNMA PASS TH #570707 6.000		09/15/2017	PAID ON PRINCIPAL		704	704	693	694	0	10	0	10	0	704	0	0	0	28	12/15/2031	1
36200S A2 6	GNMA PASS TH #570725 6.000		09/15/2017	PAID ON PRINCIPAL		753	753	745	744	0	10	0	10	0	753	0	0	0	30	01/15/2032	1
36200S A6 7	GNMA PASS TH #570729 6.000		07/15/2017	PAID ON PRINCIPAL		67,745	67,745	67,009	67,164	0	581	0	581	0	67,745	0	0	0	2,371	01/15/2032	1
36200S BH 2	GNMA PASS TH #570740 6.000		09/15/2017	PAID ON PRINCIPAL		2,763	2,763	2,712	2,716	0	47	0	47	0	2,763	0	0	0	111	01/15/2032	1
36200S WM 8	GNMA PASS TH #571352 6.000		09/15/2017	PAID ON PRINCIPAL		986	986	963	961	0	25	0	25	0	986	0	0	0	40	12/15/2031	1
36200W BU 4	GNMA PASS TH #574351 6.000		09/15/2017	PAID ON PRINCIPAL		2,902	2,902	2,864	2,864	0	39	0	39	0	2,902	0	0	0	116	01/15/2032	1
36200W T6 8	GNMA PASS TH #574873 6.000		09/15/2017	PAID ON PRINCIPAL		4,995	4,995	4,925	4,924	0	71	0	71	0	4,995	0	0	0	200	12/15/2031	1
36200X E6 2	GNMA PASS TH #575357 6.000		09/15/2017	PAID ON PRINCIPAL		5,907	5,907	5,877	5,875	0	32	0	32	0	5,907	0	0	0	236	12/15/2031	1
36200X JQ 3	GNMA PASS TH #575471 6.000		09/15/2017	PAID ON PRINCIPAL		1,293	1,293	1,254	1,240	0	53	0	53	0	1,293	0	0	0	52	01/15/2032	1
36200X XP 9	GNMA PASS TH #575886 6.000		09/15/2017	PAID ON PRINCIPAL		5,704	5,704	5,620	5,619	0	85	0	85	0	5,704	0	0	0	228	12/15/2031	1
36200X YB 9	GNMA PASS TH #575906 6.000		09/15/2017	PAID ON PRINCIPAL		1,537	1,537	1,517	1,513	0	24	0	24	0	1,537	0	0	0	62	01/15/2032	1
36201A NV 6	GNMA PASS TH #577404 6.000		09/15/2017	PAID ON PRINCIPAL		58,035	58,035	57,262	57,255	0	780	0	780	0	58,035	0	0	0	2,081	12/15/2031	1
36201A PS 1	GNMA PASS TH #577433 6.000		09/15/2017	PAID ON PRINCIPAL		6,402	6,402	6,377	6,376	0	25	0	25	0	6,402	0	0	0	256	02/15/2032	1
36201A SW 9	GNMA PASS TH #577533 6.000		09/15/2017	PAID ON PRINCIPAL		70,760	70,760	69,826	69,591	0	1,169	0	1,169	0	70,760	0	0	0	3,161	01/15/2032	1
36201A XN 3	GNMA PASS TH #577685 6.000		09/15/2017	PAID ON PRINCIPAL		4,326	4,326	4,410	4,447	0	(121)	0	(121)	0	4,326	0	0	0	172	10/15/2032	1
36201A 3T 3	GNMA PASS TH #577810 6.000		09/15/2017	PAID ON PRINCIPAL		3,854	3,854	3,783	3,780	0	74	0	74	0	3,854	0	0	0	152	01/15/2032	1
36201B RQ 1	GNMA PASS TH #578395 6.000		09/15/2017	PAID ON PRINCIPAL		2,164	2,164	2,195	2,210	0	(46)	0	(46)	0	2,164	0	0	0	87	10/15/2032	1
36201B RT 5	GNMA PASS TH #578398 6.000		09/15/2017	PAID ON PRINCIPAL		57,729	57,729	58,847	59,379	0	(1,650)	0	(1,650)	0	57,729	0	0	0	2,308	10/15/2032	1
36201C JW 5	GNMA PASS TH #579077 6.000		09/15/2017	PAID ON PRINCIPAL		19,878	19,878	19,586	19,562	0	315	0	315	0	19,878	0	0	0	710	12/15/2031	1
36201C KF 0	GNMA PASS TH #579094 6.000		09/15/2017	PAID ON PRINCIPAL		2,171	2,171	2,139	2,135	0	36	0	36	0	2,171	0	0	0	87	12/15/2031	1
36201C LA 0	GNMA PASS TH #579121 6.000		09/15/2017	PAID ON PRINCIPAL		9,785	9,785	9,649	9,646	0	139	0	139	0	9,785	0	0	0	391	01/15/2032	1
36201C LZ 5	GNMA PASS TH #579144 6.000		09/15/2017	PAID ON PRINCIPAL		1,820	1,820	1,769	1,756	0	63	0	63	0	1,820	0	0	0	78	01/15/2032	1
36201C YP 3	GNMA PASS TH #579518 6.000		09/15/2017	PAID ON PRINCIPAL		26,526	26,526	25,727	25,666	0	860	0	860	0	26,526	0	0	0	1,059	02/15/2032	1
36201D SR 4	GNMA PASS TH #580228 4.500		09/15/2017	PAID ON PRINCIPAL		4,754	4,754	4,659	4,734	0	20	0	20	0	4,754	0	0	0	143	05/15/2018	1
36201E M7 2	GNMA PASS TH #580982 6.000		09/15/2017	PAID ON PRINCIPAL		59,754	59,754	58,867	58,918	0	836	0	836	0	59,754	0	0	0	2,504	02/15/2032	1
36201F CW 5	GNMA PASS TH #581585 5.000		09/15/2017	PAID ON PRINCIPAL		4,814	4,814	4,841	4,808	0	5	0	5	0	4,814	0	0	0	161	10/15/2017	1
36201F XP 7	GNMA PASS TH #582186 6.000		09/15/2017	PAID ON PRINCIPAL		1,621	1,621	1,603	1,602	0	19	0	19	0	1,621	0	0	0	65	01/15/2032	1

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SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36201F	5T	0		09/15/2017	PAID ON PRINCIPAL		11,419	11,419	11,579	11,656	0	(236)	0	(236)	0	11,419	0	0	0	457	10/15/2032	1
36201F	5U	7		09/15/2017	PAID ON PRINCIPAL		11,000	11,000	11,154	11,183	0	(183)	0	(183)	0	11,000	0	0	0	440	10/15/2032	1
36201G	TK	1		09/15/2017	PAID ON PRINCIPAL		6,593	6,593	6,560	6,557	0	36	0	36	0	6,593	0	0	0	264	02/15/2032	1
36201H	2U	6		09/15/2017	PAID ON PRINCIPAL		1,546	1,546	1,576	1,589	0	(43)	0	(43)	0	1,546	0	0	0	62	10/15/2032	1
36201H	2W	2		09/15/2017	PAID ON PRINCIPAL		976	976	995	997	0	(21)	0	(21)	0	976	0	0	0	39	10/15/2032	1
36201M	FN	7		09/15/2017	PAID ON PRINCIPAL		4,531	4,531	4,500	4,498	0	33	0	33	0	4,531	0	0	0	181	05/15/2032	1
36201M	PT	3		09/15/2017	PAID ON PRINCIPAL		22,183	22,183	22,429	22,167	0	16	0	16	0	22,183	0	0	0	741	10/15/2017	1
36201M	6K	3		09/15/2017	PAID ON PRINCIPAL		7,790	7,790	7,901	7,786	0	5	0	5	0	7,790	0	0	0	255	12/15/2017	1
36201N	M4	9		09/15/2017	PAID ON PRINCIPAL		32,215	32,215	33,519	33,421	0	(1,205)	0	(1,205)	0	32,215	0	0	0	1,400	01/15/2033	1
36201P	5N	1		09/15/2017	PAID ON PRINCIPAL		35,342	35,342	35,972	35,342	0	(0)	0	(0)	0	35,342	0	0	0	1,177	12/15/2017	1
36201S	XE	4		09/15/2017	PAID ON PRINCIPAL		18,181	18,181	18,166	18,163	0	18	0	18	0	18,181	0	0	0	540	08/15/2033	1
36201V	AE	2		09/15/2017	PAID ON PRINCIPAL		164,125	164,125	155,416	158,507	0	5,619	0	5,619	0	164,125	0	0	0	4,679	09/15/2033	1
36201V	AF	9		09/15/2017	PAID ON PRINCIPAL		4,677	4,677	4,433	4,498	0	179	0	179	0	4,677	0	0	0	140	09/15/2033	1
36201V	A6	9		09/15/2017	PAID ON PRINCIPAL		32,996	32,996	32,202	32,840	0	156	0	156	0	32,996	0	0	0	866	10/15/2018	1
36201V	B4	3		09/15/2017	PAID ON PRINCIPAL		23,658	23,658	23,088	23,540	0	118	0	118	0	23,658	0	0	0	631	10/15/2018	1
36201V	VN	9		09/15/2017	PAID ON PRINCIPAL		22,374	22,374	22,549	22,470	0	(96)	0	(96)	0	22,374	0	0	0	731	07/15/2033	1
36200A	BA	6		09/15/2017	PAID ON PRINCIPAL		2,489	2,489	2,537	2,564	0	(75)	0	(75)	0	2,489	0	0	0	100	10/15/2032	1
36200A	HD	4		09/15/2017	PAID ON PRINCIPAL		2,940	2,940	2,991	2,941	0	(1)	0	(1)	0	2,940	0	0	0	98	12/15/2017	1
36200A	HG	7		09/15/2017	PAID ON PRINCIPAL		34,827	34,827	35,426	34,825	0	2	0	2	0	34,827	0	0	0	1,136	12/15/2017	1
36200A	RE	1		08/15/2017	PAID ON PRINCIPAL		1,253	1,253	1,274	1,252	0	1	0	1	0	1,253	0	0	0	37	12/15/2017	1
36200D	3B	7		09/15/2017	PAID ON PRINCIPAL		12,060	12,060	12,231	12,056	0	4	0	4	0	12,060	0	0	0	401	12/15/2017	1
36200E	BQ	3		09/15/2017	PAID ON PRINCIPAL		75,527	75,527	77,232	77,414	0	(1,887)	0	(1,887)	0	75,527	0	0	0	3,045	04/15/2033	1
36200E	B6	7		09/15/2017	PAID ON PRINCIPAL		111,128	111,128	113,044	112,277	0	(1,149)	0	(1,149)	0	111,128	0	0	0	3,699	05/15/2033	1
36200E	CQ	2		09/15/2017	PAID ON PRINCIPAL		12,100	12,100	12,394	12,366	0	(267)	0	(267)	0	12,100	0	0	0	444	05/15/2033	1
36200E	DL	2		09/15/2017	PAID ON PRINCIPAL		27,355	27,355	27,377	27,356	0	(1)	0	(1)	0	27,355	0	0	0	822	07/15/2033	1
36200E	DX	6		09/15/2017	PAID ON PRINCIPAL		21,732	21,732	22,990	22,004	0	(272)	0	(272)	0	21,732	0	0	0	638	07/15/2018	1
36200E	D5	7		09/15/2017	PAID ON PRINCIPAL		12,767	12,767	12,865	12,824	0	(56)	0	(56)	0	12,767	0	0	0	384	07/15/2033	1
36200M	QW	6		09/15/2017	PAID ON PRINCIPAL		36,712	36,712	33,879	34,710	0	2,002	0	2,002	0	36,712	0	0	0	1,033	07/15/2033	1
36200M	RT	2		09/15/2017	PAID ON PRINCIPAL		9,017	9,017	9,055	9,039	0	(22)	0	(22)	0	9,017	0	0	0	270	07/15/2033	1
36200M	SE	4		09/15/2017	PAID ON PRINCIPAL		9,117	9,117	8,934	9,072	0	44	0	44	0	9,117	0	0	0	273	08/15/2018	1
36200M	SP	9		09/15/2017	PAID ON PRINCIPAL		40,573	40,573	39,571	40,358	0	215	0	215	0	40,573	0	0	0	1,054	08/15/2018	1
36200M	TR	4		09/15/2017	PAID ON PRINCIPAL		146,775	146,775	146,894	146,577	0	198	0	198	0	146,775	0	0	0	4,455	08/15/2018	1
36200M	T7	8		09/15/2017	PAID ON PRINCIPAL		72,498	72,498	72,090	72,172	0	326	0	326	0	72,498	0	0	0	2,119	08/15/2033	1
36200M	VM	2		09/15/2017	PAID ON PRINCIPAL		92,914	92,914	87,873	89,289	0	3,625	0	3,625	0	92,914	0	0	0	2,763	09/15/2033	1
36200M	WA	7		09/15/2017	PAID ON PRINCIPAL		22,365	22,365	21,059	21,396	0	969	0	969	0	22,365	0	0	0	707	09/15/2033	1
36200M	3K	7		09/15/2017	PAID ON PRINCIPAL		37,474	37,474	35,489	36,069	0	1,404	0	1,404	0	37,474	0	0	0	1,123	11/15/2033	1
36200N	RJ	2		09/15/2017	PAID ON PRINCIPAL		64,367	64,367	63,593	63,685	0	683	0	683	0	64,367	0	0	0	2,189	04/15/2034	1
36202S	X8	6		09/15/2017	PAID ON PRINCIPAL		47,351	47,351	47,573	47,315	0	35	0	35	0	47,351	0	0	0	1,420	10/15/2018	1
36202U	5J	8		09/15/2017	PAID ON PRINCIPAL		44,717	44,717	44,158	44,574	0	143	0	143	0	44,717	0	0	0	1,305	07/15/2018	1
36202V	VT	5		09/15/2017	PAID ON PRINCIPAL		1,077	1,077	1,083	1,080	0	(3)	0	(3)	0	1,077	0	0	0	32	07/15/2033	1
36290N	6C	1		09/15/2017	PAID ON PRINCIPAL		11,798	11,798	11,853	11,791	0	7	0	7	0	11,798	0	0	0	349	09/15/2018	1
36290Q	RQ	0		09/15/2017	PAID ON PRINCIPAL		37,453	37,453	37,242	37,365	0	88	0	88	0	37,453	0	0	0	1,124	07/15/2018	1

QE052

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
36290Q TP 0	GNMA PASS TH #614458 4.500		09/15/2017	PAID ON PRINCIPAL		4,094	4,094	4,331	4,131	0	(37)	0	(37)	0	4,094	0	0	0	123	06/15/2018	1
36290Q VT 9	GNMA PASS TH #614526 4.500		09/15/2017	PAID ON PRINCIPAL		11,327	11,327	11,983	11,450	0	(123)	0	(123)	0	11,327	0	0	0	340	06/15/2018	1
36290R QZ 9	GNMA PASS TH #615272 4.500		09/15/2017	PAID ON PRINCIPAL		10,631	10,631	10,711	10,674	0	(43)	0	(43)	0	10,631	0	0	0	318	07/15/2033	1
36290R Q2 2	GNMA PASS TH #615273 4.500		09/15/2017	PAID ON PRINCIPAL		9,412	9,412	9,482	9,458	0	(46)	0	(46)	0	9,412	0	0	0	283	07/15/2033	1
36290R TT 0	GNMA PASS TH #615362 4.500		09/15/2017	PAID ON PRINCIPAL		27,151	27,151	26,812	27,062	0	89	0	89	0	27,151	0	0	0	791	07/15/2018	1
36290R T4 5	GNMA PASS TH #615371 4.500		09/15/2017	PAID ON PRINCIPAL		26,713	26,713	26,867	26,801	0	(89)	0	(89)	0	26,713	0	0	0	864	07/15/2033	1
36290R YE 7	GNMA PASS TH #615509 4.500		09/15/2017	PAID ON PRINCIPAL		172,408	172,408	159,343	163,224	0	9,185	0	9,185	0	172,408	0	0	0	5,065	08/15/2033	1
36290R YM 9	GNMA PASS TH #615516 4.500		09/15/2017	PAID ON PRINCIPAL		30,733	30,733	29,100	29,611	0	1,121	0	1,121	0	30,733	0	0	0	983	09/15/2033	1
36290R ZJ 5	GNMA PASS TH #615545 4.500		09/15/2017	PAID ON PRINCIPAL		50,165	50,165	46,911	47,641	0	2,524	0	2,524	0	50,165	0	0	0	1,530	09/15/2033	1
36290R 4Y 6	GNMA PASS TH #615639 4.500		09/15/2017	PAID ON PRINCIPAL		3,597	3,597	3,400	3,455	0	142	0	142	0	3,597	0	0	0	108	09/15/2033	1
36290R 5E 9	GNMA PASS TH #615645 4.500		09/15/2017	PAID ON PRINCIPAL		4,840	4,840	4,477	4,589	0	252	0	252	0	4,840	0	0	0	145	09/15/2033	1
36290S BW 0	GNMA PASS TH #615753 4.500		09/15/2017	PAID ON PRINCIPAL		29,159	29,159	28,575	29,026	0	133	0	133	0	29,159	0	0	0	875	08/15/2018	1
36290X JW 1	GNMA PASS TH #620477 4.500		09/15/2017	PAID ON PRINCIPAL		4,288	4,288	4,071	4,140	0	148	0	148	0	4,288	0	0	0	128	08/15/2033	1
36290X PJ 3	GNMA PASS TH #620625 4.500		09/15/2017	PAID ON PRINCIPAL		78,921	78,921	74,926	76,329	0	2,592	0	2,592	0	78,921	0	0	0	2,615	09/15/2033	1
36290X QX 1	GNMA PASS TH #620670 4.500		09/15/2017	PAID ON PRINCIPAL		4,535	4,535	4,294	4,365	0	170	0	170	0	4,535	0	0	0	136	09/15/2033	1
36290X 4B 3	GNMA PASS TH #621018 4.500		09/15/2017	PAID ON PRINCIPAL		36,711	36,711	36,987	36,703	0	8	0	8	0	36,711	0	0	0	1,102	10/15/2018	1
36291A D6 3	GNMA PASS TH #622125 4.500		09/15/2017	PAID ON PRINCIPAL		43,082	43,082	43,392	43,070	0	12	0	12	0	43,082	0	0	0	1,304	10/15/2018	1
36291Q BW 3	GNMA PASS TH #634653 5.000		09/15/2017	PAID ON PRINCIPAL		17,064	17,064	17,343	17,267	0	(202)	0	(202)	0	17,064	0	0	0	570	12/15/2034	1
36291R RF 1	GNMA PASS TH #635986 5.000		09/15/2017	PAID ON PRINCIPAL		5,067	5,067	5,150	5,120	0	(53)	0	(53)	0	5,067	0	0	0	169	12/15/2034	1
36291R 2G 6	GNMA PASS TH #636275 5.000		09/15/2017	PAID ON PRINCIPAL		4,630	4,630	4,574	4,592	0	38	0	38	0	4,630	0	0	0	154	03/15/2035	1
36291S VW 7	GNMA PASS TH #637029 5.000		09/15/2017	PAID ON PRINCIPAL		14,001	14,001	14,230	14,173	0	(172)	0	(172)	0	14,001	0	0	0	465	12/15/2034	1
36292F S2 4	GNMA PASS TH #647737 5.000		09/15/2017	PAID ON PRINCIPAL		1,713	1,713	1,694	1,695	0	18	0	18	0	1,713	0	0	0	57	08/15/2035	1
36292H S6 1	GNMA PASS TH #649541 5.000		09/15/2017	PAID ON PRINCIPAL		6,023	6,023	5,953	5,968	0	55	0	55	0	6,023	0	0	0	201	11/15/2035	1
36176E 5W 7	GNMA PASS TH #764361 3.500		09/15/2017	PAID ON PRINCIPAL		129,285	129,285	134,961	138,960	0	(9,675)	0	(9,675)	0	129,285	0	0	0	3,374	01/15/2042	1
36176E 6E 6	GNMA PASS TH #764369 3.500		09/15/2017	PAID ON PRINCIPAL		121,288	121,288	126,613	130,344	0	(9,056)	0	(9,056)	0	121,288	0	0	0	2,829	01/15/2042	1
36176Q NH 3	GNMA PASS TH #772892 3.500		09/15/2017	PAID ON PRINCIPAL		6,915	6,915	7,218	7,470	0	(555)	0	(555)	0	6,915	0	0	0	161	01/15/2042	1
36176Q NT 7	GNMA PASS TH #772902 3.500		09/15/2017	PAID ON PRINCIPAL		62,691	62,691	65,444	68,717	0	(6,026)	0	(6,026)	0	62,691	0	0	0	1,283	01/15/2042	1
36176Q NX 8	GNMA PASS TH #772906 3.500		09/15/2017	PAID ON PRINCIPAL		8,795	8,795	9,181	9,319	0	(524)	0	(524)	0	8,795	0	0	0	206	01/15/2042	1
36225A YG 5	GNMA PASS TH #780551 7.500		09/15/2017	PAID ON PRINCIPAL		4,400	4,400	4,510	4,544	0	(144)	0	(144)	0	4,400	0	0	0	201	04/15/2027	1
36225A TM 6	GNMA PASS TH #780716 7.500		09/15/2017	PAID ON PRINCIPAL		1,757	1,757	1,801	1,819	0	(62)	0	(62)	0	1,757	0	0	0	86	02/15/2028	1
36225B 2L 1	GNMA PASS TH #781679 4.000		09/15/2017	PAID ON PRINCIPAL		53,872	53,872	52,576	53,579	0	293	0	293	0	53,872	0	0	0	1,398	12/15/2018	1
36241K BF 4	GNMA PASS TH #781838 8.000		09/15/2017	PAID ON PRINCIPAL		34,268	34,268	37,389	36,801	0	(2,532)	0	(2,532)	0	34,268	0	0	0	1,874	12/15/2029	1
36241K BG 2	GNMA PASS TH #781839 8.000		09/15/2017	PAID ON PRINCIPAL		42,691	42,691	46,212	44,799	0	(2,109)	0	(2,109)	0	42,691	0	0	0	2,364	06/15/2025	1
36241K BL 1	GNMA PASS TH #781843 6.500		09/15/2017	PAID ON PRINCIPAL		53,072	53,072	55,976	55,025	0	(1,953)	0	(1,953)	0	53,072	0	0	0	2,296	11/15/2028	1
36241K BM 9	GNMA PASS TH #781844 6.500		09/15/2017	PAID ON PRINCIPAL		240,632	240,632	253,359	252,142	0	(11,511)	0	(11,511)	0	240,632	0	0	0	10,148	03/15/2032	1
36241K CT 3	GNMA PASS TH #781882 7.500		09/15/2017	PAID ON PRINCIPAL		31,196	31,196	33,418	32,954	0	(1,758)	0	(1,758)	0	31,196	0	0	0	1,545	03/15/2035	1
36241K CU 0	GNMA PASS TH #781883 7.500		09/15/2017	PAID ON PRINCIPAL		20,254	20,254	21,693	21,407	0	(1,153)	0	(1,153)	0	20,254	0	0	0	1,018	03/15/2035	1
36241K CV 8	GNMA PASS TH #781884 7.500		09/15/2017	PAID ON PRINCIPAL		39,458	39,458	42,273	41,812	0	(2,353)	0	(2,353)	0	39,458	0	0	0	1,990	03/15/2035	1
36241K DH 8	GNMA PASS TH #781904 5.000		09/15/2017	PAID ON PRINCIPAL		233,566	233,566	229,869	230,541	0	3,025	0	3,025	0	233,566	0	0	0	7,221	04/15/2035	1
38375B ZA 3	GNR 2012-H27 HA CMO 2.000		09/20/2017	PAID ON PRINCIPAL		707,390	707,390	725,130	713,958	0	(6,568)	0	(6,568)	0	707,390	0	0	0	10,523	11/20/2062	1
38375B C9 1	GNR 2012-H31 HA CMO 1.650		09/20/2017	PAID ON PRINCIPAL		995,152	995,152	1,006,464	998,598	0	(3,446)	0	(3,446)	0	995,152	0	0	0	10,998	10/20/2062	1
38375B G2 2	GNR 2013-H03 HA 1.750		09/20/2017	PAID ON PRINCIPAL		162,794	162,794	162,744	162,689	0	105	0	105	0	162,794	0	0	0	1,825	12/20/2062	1

QE053

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
38375B R5 3	GNR 2013-H07 LA 1.650		09/20/2017	PAID ON PRINCIPAL		177,966	177,966	176,576	177,280	0	686	0	686	0	177,966	0	0	0	1,934	03/20/2063	1
38375U JP 6	GNR 2014-H12 KA 2.750		09/20/2017	PAID ON PRINCIPAL		317,639	317,639	319,103	318,882	0	(1,243)	0	(1,243)	0	317,639	0	0	0	5,606	05/20/2064	1
38376R ML 7	GNR 2015-H32 KA 2.700		09/20/2017	PAID ON PRINCIPAL		744,378	744,378	739,580	740,991	0	3,387	0	3,387	0	744,378	0	0	0	12,686	12/20/2065	1
36225C PC 4	G2 (ARM) #80418 2.625		09/20/2017	PAID ON PRINCIPAL		4,243	4,243	4,253	4,208	0	35	0	35	0	4,243	0	0	0	64	06/20/2030	1
36202K GZ 3	G2 (ARM) #8988 2.250		09/20/2017	PAID ON PRINCIPAL		7,768	7,768	7,785	7,743	0	25	0	25	0	7,768	0	0	0	117	10/20/2026	1
36230S DW 1	G2 757317 4.317		09/20/2017	PAID ON PRINCIPAL		525,084	525,084	540,262	526,713	0	(1,629)	0	(1,629)	0	525,084	0	0	0	15,042	02/20/2061	1
38378N EW 9	GNR 2013-162 A (PROJEC 2.750		09/16/2017	PAID ON PRINCIPAL		12,080	12,080	11,933	11,971	0	109	0	109	0	12,080	0	0	0	222	09/16/2046	1
38378X P6 2	GNR 2014-166 PL (PROJE 2.500		09/16/2017	PAID ON PRINCIPAL		526,145	526,145	526,309	526,199	0	(54)	0	(54)	0	526,145	0	0	0	8,217	05/16/2055	1
38378Y S8 3	GNR 2014-34 PA (PROJEC 2.471		09/16/2017	PAID ON PRINCIPAL		133,620	133,620	134,158	134,080	0	(460)	0	(460)	0	133,620	0	0	0	2,358	09/16/2053	1
38379K H5 0	GNR 2015-130 AH (PROJE 2.900		09/16/2017	PAID ON PRINCIPAL		238,200	238,200	243,857	242,726	0	(4,525)	0	(4,525)	0	238,200	0	0	0	4,305	08/16/2047	1
38379K PV 4	GNR 2015-70 AB (PROJEC 2.300		09/16/2017	PAID ON PRINCIPAL		79,472	79,472	78,727	78,840	0	632	0	632	0	79,472	0	0	0	1,187	11/16/2048	1
38379K RM 2	GNR 2015-86 AC (PROJEC 2.650		09/16/2017	PAID ON PRINCIPAL		425,078	425,078	427,701	427,409	0	(2,331)	0	(2,331)	0	425,078	0	0	0	7,055	03/16/2050	1
83162C TV 5	SBAP 2011-20B 1 4.220		08/01/2017	PAID ON PRINCIPAL		333,070	333,070	333,070	334,436	0	(1,366)	0	(1,366)	0	333,070	0	0	0	14,908	02/01/2031	1
83162C UR 2	SBAP 2012-20C 1 2.510		09/01/2017	PAID ON PRINCIPAL		986,702	986,702	986,702	987,556	0	(854)	0	(854)	0	986,702	0	0	0	26,189	03/01/2032	1
83162C WK 5	SBAP 2014-20G 1 2.870		07/01/2017	PAID ON PRINCIPAL		446,299	446,299	450,677	450,446	0	(4,147)	0	(4,147)	0	446,299	0	0	0	13,611	07/01/2034	1
83162C XE 8	SBAP 2015-20H 1 2.820		08/01/2017	PAID ON PRINCIPAL		533,319	533,319	533,672	534,026	0	(707)	0	(707)	0	533,319	0	0	0	15,588	08/01/2035	1
83162C XG 3	SBAP 2015-20I 1 2.820		09/01/2017	PAID ON PRINCIPAL		934,173	934,173	934,173	934,854	0	(681)	0	(681)	0	934,173	0	0	0	27,203	09/01/2035	1
83162C XN 8	SBAP 2016-20A 1 2.780		07/01/2017	PAID ON PRINCIPAL		313,989	313,989	313,989	314,176	0	(186)	0	(186)	0	313,989	0	0	0	8,921	01/01/2036	1
83162C YH 0	SBAP 2017-20B 1 2.820		08/01/2017	PAID ON PRINCIPAL		311,678	311,678	311,678	311,678	0	0	0	0	0	311,678	0	0	0	4,090	02/01/2037	1
831641 FB 6	SBIC 2014-10B 1 3.015		09/11/2017	PAID ON PRINCIPAL		1,332,089	1,332,089	1,332,089	1,332,010	0	80	0	80	0	1,332,089	0	0	0	40,163	09/10/2024	1
831641 FE 0	SBIC 2015-10B 1 2.829		09/11/2017	PAID ON PRINCIPAL		1,153,820	1,153,820	1,153,820	1,153,850	0	(30)	0	(30)	0	1,153,820	0	0	0	32,642	09/10/2025	1
0599999	Total - Bonds - U.S. Government					63,187,544	63,187,544	66,521,408	63,987,667	0	(800,123)	0	(800,123)	0	63,187,544	0	0	0	2,098,739	XXX	XXX
Bonds - All Other Government																					
135087 YL 2	CANADA TREASURY BONDS 4.250		08/28/2017	VARIOUS		6,146,010	6,000,000	6,678,650	6,225,591	0	(100,848)	0	(100,848)	0	6,124,743	0	21,267	21,267	184,089	06/01/2018	1FE
26682C LQ 4	DURHAM REGIONAL MUNICI 2.250		07/12/2017	MATURED		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	45,000	07/12/2017	1FE
563469 FN 0	MANITOBA (PROVINCE OF) 4.700		09/22/2017	MATURED		3,000,000	3,000,000	2,988,090	2,998,740	0	1,260	0	1,260	0	3,000,000	0	0	0	141,000	09/22/2017	1FE
68323A AX 2	ONTARIO (PROVINCE OF) 1.900		09/08/2017	MATURED		3,000,000	3,000,000	2,982,740	2,997,672	0	2,328	0	2,328	0	3,000,000	0	0	0	57,000	09/08/2017	1FE
689551 DA 4	OTTAWA (CITY OF) 3.750		08/13/2017	MATURED		1,000,000	1,000,000	997,870	999,756	0	244	0	244	0	1,000,000	0	0	0	37,500	08/13/2017	1FE
803854 JY 2	SASKATCHEWAN (PROVINCE) 4.650		09/05/2017	MATURED		4,000,000	4,000,000	4,242,580	4,029,056	0	(29,056)	0	(29,056)	0	4,000,000	0	0	0	186,000	09/05/2017	1FE
891288 CQ 6	TORONTO (CITY OF) 5.050		07/18/2017	MATURED		2,000,000	2,000,000	2,023,800	2,001,626	0	(1,626)	0	(1,626)	0	2,000,000	0	0	0	101,000	07/18/2017	1FE
62935Z MX 7	CANADA NHA PASS THRU P 1.750		09/15/2017	PAID ON PRINCIPAL		63,191	63,191	62,173	62,709	0	482	0	482	0	63,191	0	0	0	770	10/01/2018	1FE
62935Z 4Z 2	CANADA NHA PASS THRU P 1.800		09/15/2017	PAID ON PRINCIPAL		37,018	37,018	37,161	37,023	0	(5)	0	(5)	0	37,018	0	0	0	464	12/01/2018	1FE
1099999	Total - Bonds - All Other Government					21,246,219	21,100,209	22,013,064	21,352,174	0	(127,222)	0	(127,222)	0	21,224,952	0	21,267	21,267	752,823	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
57582P FP 0	MASSACHUSETTS GENERAL 5.250		08/01/2017	REDEEMED		10,000,000	10,000,000	10,687,500	10,048,604	0	(48,604)	0	(48,604)	0	10,000,000	0	0	0	525,000	08/01/2024	1FE
68609B AG 2	OREGON GO BRD HIGHER E 4.500		08/01/2017	REDEEMED		705,000	705,000	718,945	705,941	0	(941)	0	(941)	0	705,000	0	0	0	31,725	08/01/2024	1
68609B AU 1	OREGON GO BRD HIGHER E 4.500		08/01/2017	REDEEMED		1,355,000	1,355,000	1,381,802	1,356,809	0	(1,809)	0	(1,809)	0	1,355,000	0	0	0	60,975	08/01/2024	1FE
880541 FF 9	TENNESSEE GENERAL OBLI 5.000		09/01/2017	MATURED		8,000,000	8,000,000	8,834,800	8,053,777	0	(53,777)	0	(53,777)	0	8,000,000	0	0	0	400,000	09/01/2017	1FE
917542 QN 5	UTAH GENERAL OBLIGATIO 5.000		07/01/2017	MATURED		5,000,000	5,000,000	5,868,400	5,061,229	0	(61,229)	0	(61,229)	0	5,000,000	0	0	0	250,000	07/01/2017	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					25,060,000	25,060,000	27,491,447	25,226,360	0	(166,360)	0	(166,360)	0	25,060,000	0	0	0	1,267,700	XXX	XXX

QE054

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
Bonds - U.S. Political Subdivisions of States																						
041431	JS 7		09/14/2017	BARCLAYS CAPITAL INC.....		3,525,300	3,000,000	3,850,800	3,476,612	0	(58,083)	0	(58,083)	0	3,418,529	0	106,771	106,771	169,583	08/01/2023	1FE	
052430	EB 7		08/01/2017	MATURED.....		230,000	230,000	238,471	230,692	0	(692)	0	(692)	0	230,000	0	0	0	9,200	08/01/2017	1FE	
145610	EN 7		08/15/2017	REDEEMED.....		5,795,000	5,795,000	5,906,554	5,804,476	0	(9,476)	0	(9,476)	0	5,795,000	0	0	0	304,238	08/15/2027	1FE	
161069	A5 8		08/10/2017	ROBERT W BAIRD & CO.....		683,816	590,000	701,215	675,560	0	(9,211)	0	(9,211)	0	666,349	0	17,467	17,467	28,763	07/15/2023	1FE	
161069	A6 6		08/10/2017	ROBERT W BAIRD & CO.....		741,830	640,000	755,731	729,109	0	(9,569)	0	(9,569)	0	719,540	0	22,291	22,291	31,200	07/15/2024	1FE	
164231	JV 5		08/01/2017	REDEEMED.....		1,000,000	1,000,000	1,054,960	1,003,925	0	(3,925)	0	(3,925)	0	1,000,000	0	0	0	50,000	08/01/2024	1FE	
262615	FG 7		07/01/2017	REDEEMED.....		5,735,000	5,735,000	6,168,279	5,755,980	0	(20,980)	0	(20,980)	0	5,735,000	0	0	0	167,271	06/01/2021	1FE	
280605	2H 8		09/14/2017	DOUGHERTY & CO.....		539,732	525,000	551,229	532,964	0	(2,692)	0	(2,692)	0	530,272	0	9,459	9,459	17,806	02/01/2020	1FE	
283461	ZU 8		08/16/2017	SIEBERT CISNEROS SHANK &.....		1,359,852	1,215,000	1,422,680	1,324,895	0	(13,566)	0	(13,566)	0	1,311,328	0	48,524	48,524	33,210	12/15/2022	1FE	
355694	6V 7		08/10/2017	JANNEY MONTGOMERY SCOTT I.....		244,352	215,000	253,552	236,651	0	(2,290)	0	(2,290)	0	234,361	0	9,991	9,991	8,934	08/01/2024	1	
355694	7C 8		08/16/2017	RBC CAPITAL MARKETS.....		5,380,206	4,785,000	5,642,998	5,266,859	0	(52,347)	0	(52,347)	0	5,214,512	0	165,694	165,694	202,033	08/01/2024	1FE	
410774	PJ 6		07/15/2017	MATURED.....		2,345,000	2,345,000	2,794,865	2,376,667	0	(31,667)	0	(31,667)	0	2,345,000	0	0	0	117,250	07/15/2017	1FE	
528828	SC 1		08/15/2017	REDEEMED.....		5,000,000	5,000,000	5,372,150	5,026,982	0	(26,982)	0	(26,982)	0	5,000,000	0	0	0	250,000	08/15/2020	1FE	
55844R	EY 6		08/10/2017	J P MORGAN CHASE SECURITI.....		4,258,720	4,000,000	4,534,920	4,195,376	0	(43,199)	0	(43,199)	0	4,152,176	0	106,544	106,544	139,556	10/01/2020	1FE	
567505	KH 4		07/01/2017	MATURED.....		1,375,000	1,375,000	1,512,816	1,383,028	0	(8,028)	0	(8,028)	0	1,375,000	0	0	0	68,750	07/01/2017	1FE	
567505	KM 3		07/01/2017	REDEEMED.....		1,675,000	1,675,000	1,688,785	1,675,820	0	(820)	0	(820)	0	1,675,000	0	0	0	71,188	07/01/2021	1FE	
567505	KN 1		07/01/2017	REDEEMED.....		3,430,000	3,430,000	3,488,001	3,433,444	0	(3,444)	0	(3,444)	0	3,430,000	0	0	0	150,063	07/01/2022	1FE	
567505	KP 6		07/01/2017	REDEEMED.....		7,825,000	7,825,000	7,911,701	7,830,172	0	(5,172)	0	(5,172)	0	7,825,000	0	0	0	342,344	07/01/2023	1FE	
587843	HK 2		08/01/2017	MATURED.....		1,820,000	1,820,000	2,006,841	1,819,911	0	89	0	89	0	1,820,000	0	0	0	91,000	08/01/2017	1FE	
590759	4A 1		08/15/2017	MATURED.....		150,000	150,000	166,848	153,960	0	(3,960)	0	(3,960)	0	150,000	0	0	0	7,500	08/15/2017	1FE	
642543	TS 1		07/11/2017	RBC CAPITAL MARKETS.....		4,800,888	4,490,000	5,120,531	4,748,872	0	(43,831)	0	(43,831)	0	4,705,041	0	95,846	95,846	171,119	02/01/2022	1FE	
681181	TB 9		08/16/2017	J P MORGAN CHASE SECURITI.....		2,142,483	1,915,000	2,166,669	2,098,153	0	(22,004)	0	(22,004)	0	2,076,149	0	66,334	66,334	80,856	02/01/2024	1FE	
720373	HC 6		07/12/2017	PIPER JAFFRAY.....		2,789,026	2,420,000	3,027,541	2,742,539	0	(34,105)	0	(34,105)	0	2,708,433	0	80,593	80,593	75,961	12/01/2021	1FE	
76886P	DH 3		08/01/2017	REDEEMED.....		8,740,000	8,740,000	9,105,856	8,765,546	0	(25,546)	0	(25,546)	0	8,740,000	0	0	0	437,000	08/01/2027	1FE	
786318	HF 5		08/01/2017	REDEEMED.....		2,700,000	2,700,000	2,898,261	2,713,306	0	(13,306)	0	(13,306)	0	2,700,000	0	0	0	135,000	08/01/2025	1FE	
786318	HG 3		08/01/2017	REDEEMED.....		3,045,000	3,045,000	3,263,235	3,059,657	0	(14,657)	0	(14,657)	0	3,045,000	0	0	0	152,250	08/01/2026	1FE	
786318	HH 1		08/01/2017	REDEEMED.....		3,195,000	3,195,000	3,418,362	3,210,013	0	(15,013)	0	(15,013)	0	3,195,000	0	0	0	159,750	08/01/2027	1FE	
817409	WC 5		07/01/2017	REDEEMED.....		404,000	400,000	430,320	412,568	0	(8,568)	0	(8,568)	0	404,000	0	0	0	20,000	07/01/2025	1FE	
819190	SD 2		08/17/2017	RBC CAPITAL MARKETS.....		4,392,935	4,020,000	4,490,863	4,339,928	0	(48,595)	0	(48,595)	0	4,291,333	0	101,602	101,602	170,180	02/01/2023	1FE	
876315	UD 2		07/15/2017	REDEEMED.....		1,730,000	1,730,000	1,795,636	1,734,419	0	(4,419)	0	(4,419)	0	1,730,000	0	0	0	90,825	07/15/2024	1FE	
2499999	Total - Bonds - U.S. Political Subdivisions of States.....						87,053,140	84,005,000	91,740,672	86,758,087	0	(536,063)	0	(536,063)	0	86,222,024	0	831,116	831,116	3,752,828	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
107191	BP 2		09/01/2017	MATURED.....		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	5,428	09/01/2017	1	
14739H	BR 1		09/01/2017	MATURED.....		2,155,000	2,155,000	2,155,000	2,155,000	0	0	0	0	0	2,155,000	0	0	0	90,919	09/01/2017	1FE	
67109P	AA 1		08/01/2017	REDEEMED.....		48,500	48,500	48,500	48,500	0	48,500	0	48,500	0	48,500	0	0	0	3,891	02/01/2023	5*	
45200F	EG 0		07/01/2017	REDEEMED.....		105,000	105,000	105,000	104,985	0	15	0	15	0	105,000	0	0	0	375	07/01/2038	1FE	
534272	G9 4		08/10/2017	PIPER JAFFRAY.....		1,538,992	1,300,000	1,583,400	1,512,311	0	(22,174)	0	(22,174)	0	1,490,137	0	48,855	48,855	62,111	09/01/2025	1	
546398	YU 6		07/05/2017	BAS-MERRILL LYNCH.....		35,200,000	35,200,000	35,200,000	35,200,000	0	0	0	0	0	35,200,000	0	0	0	26,029	08/01/2043	1FE	
645791	C4 4		09/01/2017	MATURED.....		60,000	60,000	64,860	60,352	0	(352)	0	(352)	0	60,000	0	0	0	3,000	09/01/2017	1	
645791	C7 7		09/01/2017	MATURED.....		2,240,000	2,240,000	2,421,440	2,253,146	0	(13,146)	0	(13,146)	0	2,240,000	0	0	0	112,000	09/01/2017	1FE	

QE055

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)
71884A	QW 2 PHOENIX CIVIC IMP SR L 4.750.....		07/01/2017	REDEEMED.....		8,175,000	8,175,000	8,325,011	8,184,193	0	(9,193)	0	(9,193)	0	8,175,000	0	0	0	388,313	07/01/2025	1FE.....
71884A	QY 8 PHOENIX CIVIC IMP SR L 4.750.....		07/01/2017	REDEEMED.....		8,000,000	8,000,000	8,140,320	8,008,605	0	(8,605)	0	(8,605)	0	8,000,000	0	0	0	380,000	07/01/2027	1FE.....
762197	BU 4 RHODE ISLAND H&E (BROW 5.000.....		09/01/2017	REDEEMED.....		2,100,000	2,100,000	2,216,466	2,109,161	0	(9,161)	0	(9,161)	0	2,100,000	0	0	0	105,000	09/01/2019	1FE.....
762197	BV 2 RHODE ISLAND H&E (BROW 5.000.....		09/01/2017	REDEEMED.....		2,205,000	2,205,000	2,319,858	2,214,042	0	(9,042)	0	(9,042)	0	2,205,000	0	0	0	110,250	09/01/2020	1FE.....
762197	CB 5 RHODE ISLAND H&E (BROW 5.000.....		09/01/2017	REDEEMED.....		2,950,000	2,950,000	3,066,732	2,959,206	0	(9,206)	0	(9,206)	0	2,950,000	0	0	0	147,500	09/01/2026	1FE.....
762197	CC 3 RHODE ISLAND H&E (BROW 5.000.....		09/01/2017	REDEEMED.....		1,000,000	1,000,000	1,038,740	1,003,056	0	(3,056)	0	(3,056)	0	1,000,000	0	0	0	50,000	09/01/2027	1FE.....
915137	T7 8 UNIV OF TEXAS FING SYS .760.....		08/01/2017	REDEEMED.....		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	128	08/01/2033	1FE.....
977109	BZ 9 WISCONSIN PETROLEUM IN 5.000.....		07/01/2017	MATURED.....		1,415,000	1,415,000	1,624,915	1,430,068	0	(15,068)	0	(15,068)	0	1,415,000	0	0	0	70,750	07/01/2017	1FE.....
31349G	SZ 8 FH (ARM) #755364 2.939.....		09/15/2017	PAID ON PRINCIPAL.....		3,443	3,443	3,471	3,434	0	10	0	10	0	3,443	0	0	0	64	01/15/2029	1.....
31349S	KR 3 FH (3/1 ARM) #781204 3.036.....		09/15/2017	PAID ON PRINCIPAL.....		2,857	2,857	2,853	2,848	0	9	0	9	0	2,857	0	0	0	56	02/15/2034	1.....
31295N	AQ 1 FH (5/1 ARM) #789015 2.980.....		09/15/2017	PAID ON PRINCIPAL.....		653	653	655	651	0	2	0	2	0	653	0	0	0	13	02/15/2032	1.....
31335G	NC 5 FHLMC GOLD PASSTHRU 6.500.....		09/15/2017	PAID ON PRINCIPAL.....		4,268	4,268	3,985	4,107	0	161	0	161	0	4,268	0	0	0	196	04/15/2026	1.....
31294M	GB 1 FHLMC GOLD PASSTHRU 3.500.....		09/15/2017	PAID ON PRINCIPAL.....		108,528	108,528	109,053	109,084	0	(556)	0	(556)	0	108,528	0	0	0	2,534	05/15/2026	1.....
3128GW	SZ 2 FHLMC GOLD PASSTHRU 5.000.....		09/15/2017	PAID ON PRINCIPAL.....		14,694	14,694	14,770	14,680	0	14	0	14	0	14,694	0	0	0	496	11/15/2017	1.....
3128GW	US 5 FHLMC GOLD PASSTHRU 5.000.....		09/15/2017	PAID ON PRINCIPAL.....		4,619	4,619	4,622	4,612	0	7	0	7	0	4,619	0	0	0	153	11/15/2017	1.....
3128MM	QB 2 FHLMC GOLD PASSTHRU 2.500.....		09/15/2017	PAID ON PRINCIPAL.....		131,347	131,347	136,970	135,556	0	(4,209)	0	(4,209)	0	131,347	0	0	0	2,182	11/15/2027	1.....
3128CU	GZ 3 FHLMC GOLD PASSTHRU 6.500.....		09/15/2017	PAID ON PRINCIPAL.....		18,852	18,852	19,584	19,443	0	(591)	0	(591)	0	18,852	0	0	0	816	04/15/2022	1.....
3132GR	LV 1 FHLMC GOLD PASSTHRU 3.500.....		09/15/2017	PAID ON PRINCIPAL.....		61,154	61,154	62,692	62,781	0	(1,627)	0	(1,627)	0	61,154	0	0	0	1,375	02/15/2042	1.....
3132GS	LQ 0 FHLMC GOLD PASSTHRU 3.500.....		09/15/2017	PAID ON PRINCIPAL.....		725,607	725,607	744,087	741,334	0	(15,727)	0	(15,727)	0	725,607	0	0	0	16,368	03/15/2042	1.....
3128MJ	TB 6 FHLMC GOLD PASSTHRU 3.500.....		09/15/2017	PAID ON PRINCIPAL.....		112,449	112,449	110,956	111,039	0	1,410	0	1,410	0	112,449	0	0	0	2,619	09/15/2043	1.....
3133T5	LL 5 FHR 1727 I CMO 6.500.....		09/15/2017	PAID ON PRINCIPAL.....		89,858	89,858	89,648	89,631	0	228	0	228	0	89,858	0	0	0	3,964	05/15/2024	1.....
3133TB	JR 2 FHR 1998 PE CMO 7.500.....		09/17/2017	PAID ON PRINCIPAL.....		5,027	5,027	5,216	5,012	0	15	0	15	0	5,027	0	0	0	245	10/17/2027	1.....
3137BA	HX 3 FHR 4345 AB 3.000.....		09/15/2017	PAID ON PRINCIPAL.....		235,236	235,236	239,684	238,703	0	(3,467)	0	(3,467)	0	235,236	0	0	0	4,569	02/15/2040	1.....
3137BD	GH 3 FHR 4388 TP 3.000.....		09/15/2017	PAID ON PRINCIPAL.....		1,022,190	1,022,190	1,048,543	1,052,373	0	(30,183)	0	(30,183)	0	1,022,190	0	0	0	20,676	09/15/2044	1.....
3137FA	3G 1 FHR 4710 CA 3.000.....		09/15/2017	PAID ON PRINCIPAL.....		314,846	314,846	322,472	322,472	0	(7,625)	0	(7,625)	0	314,846	0	0	0	787	12/15/2043	1.....
31385S	B4 9 FN (ARM) #550959 3.439.....		09/25/2017	PAID ON PRINCIPAL.....		35,087	35,087	35,642	35,080	0	8	0	8	0	35,087	0	0	0	714	08/25/2029	1.....
31379X	VF 9 FN (10/1 ARM) #432714 3.161.....		09/25/2017	PAID ON PRINCIPAL.....		61,857	61,857	62,806	61,464	0	393	0	393	0	61,857	0	0	0	1,217	12/25/2027	1.....
31405T	ZC 9 FN (10/1 ARM) #799139 2.788.....		09/25/2017	PAID ON PRINCIPAL.....		1,882	1,882	1,891	1,879	0	3	0	3	0	1,882	0	0	0	34	04/25/2035	1.....
31402D	GG 9 FN (3/1 ARM) #725699 3.489.....		09/25/2017	PAID ON PRINCIPAL.....		3,066	3,066	3,079	3,054	0	12	0	12	0	3,066	0	0	0	64	08/25/2034	1.....
31404M	BN 7 FN (3/1 ARM) #772345 2.738.....		09/25/2017	PAID ON PRINCIPAL.....		25,154	25,154	25,169	25,105	0	48	0	48	0	25,154	0	0	0	453	03/25/2034	1.....
31405N	4F 9 FN (3/1 ARM) #794722 3.286.....		09/25/2017	PAID ON PRINCIPAL.....		3,882	3,882	3,850	3,872	0	10	0	10	0	3,882	0	0	0	80	10/25/2034	1.....
31385H	6B 3 FN (5/1 ARM) #545466 2.915.....		09/25/2017	PAID ON PRINCIPAL.....		391	391	393	390	0	0	0	0	0	391	0	0	0	8	01/25/2032	1.....
31389D	W4 5 FN (5/1 ARM) #622667 2.625.....		09/25/2017	PAID ON PRINCIPAL.....		2,989	2,989	3,003	2,985	0	4	0	4	0	2,989	0	0	0	52	12/25/2031	1.....
31392B	6U 5 FNGT 2002-T4 A2 CMO 7.000.....		09/25/2017	PAID ON PRINCIPAL.....		7,814	7,814	8,068	7,784	0	30	0	30	0	7,814	0	0	0	368	12/25/2041	1.....
31359V	YH 0 FNGT 99-T2 A1 CMO 7.500.....		09/19/2017	PAID ON PRINCIPAL.....		7,244	7,244	7,540	7,458	0	(214)	0	(214)	0	7,244	0	0	0	346	01/19/2039	1.....
3140FQ	T3 1 FNMA PASS TH #BE5069 3.000.....		09/25/2017	PAID ON PRINCIPAL.....		122,182	122,182	122,335	122,335	0	(153)	0	(153)	0	122,182	0	0	0	936	11/25/2046	1.....
31418A	VF 2 FNMA PASS TH #FN MA151 2.500.....		09/25/2017	PAID ON PRINCIPAL.....		25,654	25,654	25,526	25,544	0	110	0	110	0	25,654	0	0	0	448	07/25/2028	1.....
31371F	E9 9 FNMA PASS TH #250460 7.000.....		09/25/2017	PAID ON PRINCIPAL.....		3,507	3,507	3,365	3,409	0	98	0	98	0	3,507	0	0	0	170	01/25/2026	1.....
31371M	DT 1 FNMA PASS TH #255814 5.500.....		09/25/2017	PAID ON PRINCIPAL.....		5,804	5,804	5,803	5,800	0	5	0	5	0	5,804	0	0	0	210	08/25/2035	1.....
31373D	EF 8 FNMA PASS TH #290034 7.500.....		09/25/2017	PAID ON PRINCIPAL.....		2,386	2,386	2,347	2,361	0	25	0	25	0	2,386	0	0	0	118	08/25/2024	1.....
31382M	ZX 5 FNMA PASS TH #486858 7.000.....		09/25/2017	PAID ON PRINCIPAL.....		30,276	30,276	30,635	30,536	0	(260)	0	(260)	0	30,276	0	0	0	1,575	03/25/2029	1.....
31391T	UL 0 FNMA PASS TH #676587 5.500.....		09/25/2017	PAID ON PRINCIPAL.....		8,611	8,611	8,646	8,643	0	(32)	0	(32)	0	8,611	0	0	0	304	12/25/2032	1.....

SCHEDULE D - PART 4

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

QE057

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)
31402R	F9 5 FNMA PASS TH #735592 5.000		09/25/2017	PAID ON PRINCIPAL		113,818	113,818	108,785	109,598	0	4,220	0	4,220	0	113,818	0	0	0	3,921	05/25/2034	1
31403D	SP 5 FNMA PASS TH #745826 6.000		09/25/2017	PAID ON PRINCIPAL		7,339	7,339	7,311	7,311	0	28	0	28	0	7,339	0	0	0	305	07/25/2036	1
31405N	TV 7 FNMA PASS TH #794464 6.000		09/25/2017	PAID ON PRINCIPAL		2,633	2,633	2,701	2,734	0	(101)	0	(101)	0	2,633	0	0	0	105	09/25/2034	1
31406Y	TU 4 FNMA PASS TH #824163 5.500		09/25/2017	PAID ON PRINCIPAL		32,658	32,658	32,990	32,908	0	(250)	0	(250)	0	32,658	0	0	0	1,282	04/25/2035	1
31407B	XH 7 FNMA PASS TH #826080 5.000		09/25/2017	PAID ON PRINCIPAL		52,793	52,793	54,972	55,682	0	(2,889)	0	(2,889)	0	52,793	0	0	0	1,817	07/25/2035	1
31408G	ZW 0 FNMA PASS TH #851357 6.000		09/25/2017	PAID ON PRINCIPAL		470	470	476	476	0	(6)	0	(6)	0	470	0	0	0	19	02/25/2036	1
31408J	D4 0 FNMA PASS TH #852523 5.500		09/25/2017	PAID ON PRINCIPAL		2,653	2,653	2,638	2,638	0	15	0	15	0	2,653	0	0	0	98	01/25/2036	1
31409T	QM 3 FNMA PASS TH #878060 5.500		09/25/2017	PAID ON PRINCIPAL		749	749	737	738	0	11	0	11	0	749	0	0	0	27	03/25/2036	1
31410U	3G 5 FNMA PASS TH #898199 6.000		09/25/2017	PAID ON PRINCIPAL		3,201	3,201	3,217	3,219	0	(18)	0	(18)	0	3,201	0	0	0	141	11/25/2036	1
31411A	RJ 6 FNMA PASS TH #902389 5.500		09/25/2017	PAID ON PRINCIPAL		656	656	647	647	0	9	0	9	0	656	0	0	0	24	11/25/2036	1
31411Y	VZ 3 FNMA PASS TH #918732 5.500		09/25/2017	PAID ON PRINCIPAL		1,742	1,742	1,704	1,699	0	43	0	43	0	1,742	0	0	0	62	06/25/2037	1
31392I	DF 2 FNR 2001-55 PC CMO 6.500		09/25/2017	PAID ON PRINCIPAL		11,679	11,679	11,789	11,787	0	(108)	0	(108)	0	11,679	0	0	0	493	10/25/2031	1
3136AG	XN 7 FNR 2013-102 DG CMO 3.000		09/25/2017	PAID ON PRINCIPAL		165,800	165,800	165,541	165,522	0	278	0	278	0	165,800	0	0	0	3,313	05/25/2032	1
3136AG	QV 7 FNR 2013-109 BA CMO 3.000		09/25/2017	PAID ON PRINCIPAL		274,887	274,887	272,803	273,058	0	1,829	0	1,829	0	274,887	0	0	0	5,403	10/25/2032	1
3136AD	R2 7 FNR 2013-41 DA CMO 1.750		09/25/2017	PAID ON PRINCIPAL		220,863	220,863	212,029	212,945	0	7,918	0	7,918	0	220,863	0	0	0	2,622	02/25/2043	1
31392C	MJ 0 FNW 2002-W1 1A4 CMO 6.000		09/25/2017	PAID ON PRINCIPAL		42,315	42,315	40,789	40,309	0	2,005	0	2,005	0	42,315	0	0	0	1,552	02/25/2042	1
3133TL	4S 4 FSPC T-17 A5 7.160		09/25/2017	PAID ON PRINCIPAL		53,779	53,779	53,771	53,524	0	255	0	255	0	53,779	0	0	0	2,771	07/25/2029	1FE
31392M	EJ 7 FSPC T-41 1A4 CMO 6.500		09/25/2017	PAID ON PRINCIPAL		172,027	172,027	170,984	170,111	0	1,915	0	1,915	0	172,027	0	0	0	7,936	06/25/2032	1
31392M	GY 2 FSPC T-42 A4 CMO 6.500		09/25/2017	PAID ON PRINCIPAL		42,028	42,028	41,969	41,871	0	158	0	158	0	42,028	0	0	0	1,764	02/25/2042	1
31393N	TB 5 FSPC T-55 1A1 CMO 6.500		09/25/2017	PAID ON PRINCIPAL		16,163	16,163	17,107	16,818	0	(656)	0	(656)	0	16,163	0	0	0	674	03/25/2043	1
3137G1	BC 0 FWLS 2016-SC02 1A 3.000		09/25/2017	PAID ON PRINCIPAL		118,903	118,903	118,280	118,285	0	617	0	617	0	118,903	0	0	0	2,411	10/25/2046	1
3137G1	BD 8 FWLS 2016-SC02 2A 3.500		09/25/2017	PAID ON PRINCIPAL		313,446	313,446	319,053	318,993	0	(5,547)	0	(5,547)	0	313,446	0	0	0	7,248	10/25/2046	1
3137G1	BS 5 FWLS 2017-SC02 1A 3.000		09/25/2017	PAID ON PRINCIPAL		64,551	64,551	63,865	63,865	0	686	0	686	0	64,551	0	0	0	274	05/25/2047	1
3137G1	BT 3 FWLS 2017-SC02 1A1 3.000		09/25/2017	PAID ON PRINCIPAL		51,641	51,641	52,000	52,000	0	(359)	0	(359)	0	51,641	0	0	0	219	05/25/2047	1
3137G1	BV 8 FWLS 2017-SC02 2A 3.500		09/25/2017	PAID ON PRINCIPAL		128,793	128,793	130,720	130,720	0	(1,927)	0	(1,927)	0	128,793	0	0	0	540	05/25/2047	1
3137G1	BW 6 FWLS 2017-SC02 2A1 3.500		09/25/2017	PAID ON PRINCIPAL		54,309	54,309	55,473	55,473	0	(1,165)	0	(1,165)	0	54,309	0	0	0	228	05/25/2047	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					72,510,799	72,271,807	73,638,453	72,567,515	0	(105,570)	0	(105,570)	0	72,461,944	0	48,855	48,855	1,665,152	XXX	XXX
Bonds - Industrial and Miscellaneous																					
048312	AG 7 ACETF 2003-1 A3 5.050		07/20/2017	REDEEMED		284,706	284,706	284,696	284,704	0	2	0	2	0	284,706	0	0	0	10,783	10/20/2020	1FE
00434N	AA 3 ACMP/ACMP FIN 4.875		07/03/2017	MAKE WHOLE CALL		1,038,310	1,000,000	987,500	990,937	0	613	0	613	0	991,550	0	46,760	46,760	30,875	05/15/2023	2FE
0258M0	DR 7 AMERICAN EXPRESS CREDI 1.550		09/22/2017	MATURED		1,000,000	1,000,000	1,000,464	1,000,187	0	(187)	0	(187)	0	1,000,000	0	0	0	15,500	09/22/2017	1FE
02665W	AF 8 AMERICAN HONDA FINANCE 1.200	C	07/14/2017	MATURED		1,000,000	1,000,000	995,681	998,541	0	1,459	0	1,459	0	1,000,000	0	0	0	12,000	07/14/2017	1FE
02666Q	L5 0 AMERICAN HONDA FINANCE 1.500	C	09/11/2017	MATURED		1,000,000	1,000,000	996,930	999,553	0	447	0	447	0	1,000,000	0	0	0	15,000	09/11/2017	1FE
12189T	AH 7 BNSF 1998-A TRUST 6.600		07/02/2017	MATURED		5,663	5,663	5,663	5,663	0	0	0	0	0	5,663	0	0	0	374	07/02/2017	1FE
12189T	AH 7 BNSF 1998-A TRUST 6.600		07/02/2017	PAID ON PRINCIPAL		9,917	9,917	9,917	9,917	0	0	0	0	0	9,917	0	0	0	655	01/02/2018	1FE
12200B	AA 6 BNSF 2004-1 TRUST 4.575		07/15/2017	REDEEMED		3,142	3,142	3,146	3,144	0	(2)	0	(2)	0	3,142	0	0	0	144	01/15/2021	1FE
05577@	AG 5 BNSF 2009-A SER A 6.550		08/26/2017	REDEEMED		46,454	46,454	46,454	46,453	0	1	0	1	0	46,454	0	0	0	3,043	02/26/2021	1
05577@	AH 3 BNSF 2009-A SER B 6.550		08/26/2017	REDEEMED		44,709	44,709	44,709	44,708	0	1	0	1	0	44,709	0	0	0	2,928	02/26/2021	1
05577@	AJ 9 BNSF 2009-A SER C 6.550		08/26/2017	REDEEMED		13,694	13,694	13,694	13,693	0	0	0	0	0	13,694	0	0	0	897	02/26/2021	1
05577@	AK 6 BNSF 2009-A SER D 6.550		08/26/2017	REDEEMED		13,964	13,964	13,964	13,963	0	0	0	0	0	13,964	0	0	0	915	02/26/2021	1
05577@	AM 2 BNSF 2009-A SER E 6.550		08/26/2017	REDEEMED		5,661	5,661	5,661	5,661	0	0	0	0	0	5,661	0	0	0	371	02/26/2021	1
118230	AE 1 BUCKEYE PARTNERS 5.125		07/01/2017	MATURED		2,000,000	2,000,000	1,996,280	1,999,795	0	205	0	205	0	2,000,000	0	0	0	102,500	07/01/2017	2FE

SCHEDULE D - PART 4

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

QE058

1	2		3	4	5	6	7	8	9	10	11-15 Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
12508E AD 3	CDK GLOBAL INC	5.000	08/17/2017	BAS-MERRILL LYNCH		1,062,500	1,000,000	1,030,000			(998)		(998)		1,029,002		33,498	33,498	17,639	10/15/2024	3FE	
125152 AC 2	CE GENERATION LLC	7.416	07/27/2017	MAKE WHOLE CALL		406,065	386,100	386,100	349,421	36,670	(1)		36,669		386,090		19,975	19,975	17,657	12/15/2018	4FE	
15200D AD 9	CENTERPOINT ENERGY 200	5.170	08/01/2017	REDEEMED		84,559	84,559	84,538	84,554		5		5		84,559				4,372	08/01/2019	1FE	
20337Y AA 5	COMMSCOPE TECHNOLOGIES	6.000	09/18/2017	J P MORGAN CHASE SECURITI		2,142,500	2,000,000	2,075,000	2,075,000		(5,023)		(5,023)		2,069,977		72,523	72,523	91,667	06/15/2025	3FE	
20825C AR 5	CONOCOPHILLIPS	5.750	08/01/2017	MAKE WHOLE CALL		592,676	560,000	623,519	579,093		(5,207)		(5,207)		573,886		18,790	18,790	32,200	02/01/2019	2FE	
224044 BS 5	COX COMMUNICATIONS INC	6.250	09/06/2017	MAKE WHOLE CALL		1,758,174	1,700,000	2,024,833	1,774,377		(35,401)		(35,401)		1,738,976		19,198	19,198	81,163	06/01/2018	2FE	
224044 BU 0	COX COMMUNICATIONS INC	9.375	09/06/2017	MAKE WHOLE CALL		1,427,465	1,300,000	1,819,636	1,455,937		(50,992)		(50,992)		1,404,946		22,519	22,519	139,141	01/15/2019	2FE	
224044 BW 6	COX COMMUNICATIONS INC	3.250	07/17/2017	SUNTRUST		1,002,290	1,000,000	998,460	999,022		72		72		999,095		3,195	3,195	19,410	12/15/2022	2FE	
12665V AA 0	CVS LEASE PASS THRU CE	4.163	09/10/2017	REDEEMED		15,718	15,718	15,718	15,718		0		0		15,718				436	08/10/2036	2FE	
126650 AW 0	CVS LEASE PASS THRU CE	5.298	09/10/2017	REDEEMED		39,052	39,052	39,479	39,436		(384)		(384)		39,052				1,380	01/11/2027	2FE	
126659 AA 9	CVS LEASE PASS THRU CE	8.353	09/10/2017	REDEEMED		34,883	34,883	36,040	36,030		(1,147)		(1,147)		34,883				1,845	07/10/2031	2FE	
25271C AK 8	DIAMOND OFFSHORE DRILL	5.875	08/17/2017	MAKE WHOLE CALL		1,068,790	1,000,000	1,226,370	1,044,880	43,549	(23,405)		20,144		1,065,024		3,766	3,766	46,674	05/01/2019	3FE	
26138E AH 2	DR PEPPER SNAPPLE	6.820	07/06/2017	MAKE WHOLE CALL		1,066,414	1,024,000	995,482	1,018,539		1,987		1,987		1,020,526		45,888	45,888	47,528	05/01/2018	2FE	
28932M AA 3	ELM RD GENERATING STAT	5.209	08/11/2017	REDEEMED		107,098	107,098	107,098	107,097		1		1		107,098				5,579	02/11/2030	1FE	
29379V AA 1	ENTERPRISE PRODUCTS	6.300	09/15/2017	MATURED		3,000,000	3,000,000	2,998,590	2,999,522		478		478		3,000,000				189,000	09/15/2017	2FE	
294429 AF 2	EQUIFAX INC	6.300	07/01/2017	MATURED		2,000,000	2,000,000	2,011,810	2,000,801		(801)		(801)		2,000,000				126,000	07/01/2017	2FE	
35803Q AD 9	FRESENIUS MED	6.875	07/15/2017	MATURED		1,500,000	1,500,000	1,470,000	1,497,410		2,590		2,590		1,500,000				103,125	07/15/2017	3FE	
35906A AH 1	FRONTIER COMMUNICATION	8.500	09/25/2017	BARCLAYS CAPITAL INC		1,147,510	1,183,000	1,366,365	1,248,065	41,339	(22,218)		19,121		1,267,186		(119,676)	(119,676)	95,527	04/15/2020	4FE	
37045X AP 1	GENERAL MOTORS FINANCI	3.000	09/25/2017	MATURED		757,000	757,000	757,939	757,410		(410)		(410)		757,000				22,710	09/25/2017	2FE	
361841 AD 1	GLP CAP/FIN II	4.875	09/29/2017	WELLS FARGO SECURITIES		1,057,500	1,000,000	1,000,000	1,000,000		0		0		1,000,000		57,500	57,500	24,375	11/01/2020	3FE	
361841 AF 6	GLP CAP/FIN II	5.375	08/30/2017	J P MORGAN CHASE SECURITI		2,172,500	2,000,000	2,060,938	2,047,717		(4,231)		(4,231)		2,043,486		129,014	129,014	90,778	11/01/2023	3FE	
404030 AE 8	H&E EQUIPMENT	7.000	09/25/2017	REDEEMED		1,707,750	1,650,000	1,737,500	1,678,094		(14,768)		(14,768)		1,663,327		44,423	44,423	123,200	09/01/2022	4FE	
459200 GJ 4	IBM CORP	5.700	09/14/2017	MATURED		2,000,000	2,000,000	2,304,986	2,064,144		(64,144)		(64,144)		2,000,000				114,000	09/14/2017	1FE	
513075 BH 3	LAMAR MEDIA CORP	5.375	09/18/2017	CITIGROUP GLOBAL MARKETS		2,115,000	2,000,000	2,095,000	2,080,000	12,100	(15,407)		(3,308)		2,076,692		38,308	38,308	126,910	01/15/2024	3FE	
549271 AG 9	LUBRIZOL CORP	8.875	07/14/2017	MAKE WHOLE CALL		1,102,630	1,000,000	992,560	997,741		562		562		998,303		104,327	104,327	84,559	02/01/2019	1FE	
565849 AH 9	MARATHON OIL	7.500	08/14/2017	MAKE WHOLE CALL		2,168,588	2,000,000	2,130,780	2,035,234		(9,713)		(9,713)		2,025,521		143,067	143,067	149,583	02/15/2019	3FE	
59018Y J6 9	MERRILL LYNCH	6.400	08/28/2017	MATURED		1,000,000	1,000,000	998,540	999,802		198		198		1,000,000				64,000	08/28/2017	2FE	
655044 AD 7	NOBLE ENERGY INC	8.250	09/14/2017	MAKE WHOLE CALL		1,093,260	1,000,000	995,290	998,451		547		547		998,998		94,262	94,262	85,479	03/01/2019	2FE	
70959W AE 3	PENSKE AUTO GROUP	5.750	07/05/2017	KEYBANC CAPITAL MARK		1,031,250	1,000,000	1,040,025	1,025,701		(3,329)		(3,329)		1,022,371		8,879	8,879	44,563	10/01/2022	4FE	
74256L AM 1	PRINCIPAL LIFE GLOBAL	1.500	09/11/2017	MATURED		1,000,000	1,000,000	1,000,558	1,000,221		(221)		(221)		1,000,000				15,000	09/11/2017	1FE	
786514 BP 3	SAFeway INC	6.350	08/15/2017	MATURED		198,000	198,000	219,251	200,044		(2,044)		(2,044)		198,000				12,573	08/15/2017	4FE	
845743 BM 4	SOUTHWESTERN PUBLIC SE	8.750	08/30/2017	MAKE WHOLE CALL		1,086,450	1,000,000	991,740	997,709		602		602		998,311		88,140	88,140	65,382	12/01/2018	1FE	
847788 AT 3	SPEEDWAY MOTORSPORTS I	5.125	09/28/2017	WELLS FARGO SECURITIES		1,032,500	1,000,000	1,036,250	1,002,500	31,388	(5,806)		25,582		1,028,082		4,418	4,418	51,250	02/01/2023	3FE	
882384 AA 8	TEXAS EASTERN TR (144A	6.000	09/15/2017	MATURED		1,000,000	1,000,000	995,980	999,524		476		476		1,000,000				60,000	09/15/2017	2FE	
87305N AV 0	TTX PASS THRU CERT S20	5.453	07/02/2017	REDEEMED		2,489	2,489	2,489	2,489		0		0		2,489				136	01/02/2022	1	
87305N AW 8	TTX PASS THRU CERT S20	5.503	07/02/2017	REDEEMED		1,600	1,600	1,600	1,600		0		0		1,600				88	01/02/2022	1	
90331H MH 3	US BANK NA OHIO	1.375	08/11/2017	REDEEMED		4,000,000	4,000,000	4,011,756	4,004,314		(4,314)		(4,314)		4,000,000				50,417	09/11/2017	1FE	
92047W AA 9	VALVOLINE INC (144A)	4.375	09/06/2017	CITIGROUP GLOBAL MARKETS		253,750	250,000	250,000	250,000		0		0		250,000		3,750	3,750	911	08/15/2025	1	
92343V BJ 2	VERIZON COMMUNICATIONS	2.450	08/15/2017	EXCHANGED		3,987,680	4,000,000	3,964,990	3,969,693		2,992		2,992		3,972,685		14,995	14,995	77,583	11/01/2022	2FE	
92343V BR 4	VERIZON COMMUNICATIONS	5.150	08/15/2017	EXCHANGED		2,252,000	2,000,000	2,298,550	2,289,073		(17,147)		(17,147)		2,271,925		(19,925)	(19,925)	68,953	09/15/2023	2FE	
962166 AV 6	WEYERHAEUSER CO	6.950	08/01/2017	MATURED		200,000	200,000	231,080	206,055		(6,055)		(6,055)		200,000				13,900	08/01/2017	2FE	
989207 AC 9	ZEBRA TECHNOLOGIES COR	7.250	08/07/2017	MAKE WHOLE CALL		3,830,165	3,598,000	3,639,377	3,634,020		(5,211)		(5,211)		3,628,809		201,356	201,356	211,582	10/15/2022	4FE	

SCHEDULE D - PART 4

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

QE059

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
063679	T5 3		07/12/2017	MATURED		1,000,000	1,000,000	1,003,200	1,000,354	0	(354)	0	(354)	0	1,000,000	0	0	0	23,900	07/12/2017	1FE
13591Z	6U 9		07/14/2017	MATURED		1,000,000	1,000,000	1,071,660	1,007,554	0	(7,554)	0	(7,554)	0	1,000,000	0	0	0	39,500	07/14/2017	1FE
78011D	AC 8		09/19/2017	MATURED		3,000,000	3,000,000	2,988,360	2,995,274	0	4,726	0	4,726	0	3,000,000	0	0	0	36,000	09/19/2017	1FE
92660F	AG 9	B	09/29/2017	WELLS FARGO SECURITIES		3,440,154	3,167,000	3,323,955	3,323,955	0	(11,383)	0	(11,383)	0	3,312,572	0	127,581	127,581	85,113	06/15/2024	3FE
045054	AB 9	D	09/10/2017	REDEEMED		2,625,648	2,543,000	2,769,941	2,650,509	0	(24,861)	0	(24,861)	0	2,625,648	0	0	0	190,548	07/15/2022	3FE
046353	AB 4	D	09/15/2017	MATURED		1,150,000	1,150,000	1,256,410	1,187,115	0	(37,115)	0	(37,115)	0	1,150,000	0	0	0	67,850	09/15/2017	1FE
191241	AG 3	D	08/18/2017	MAKE WHOLE CALL		2,274,908	2,250,000	2,247,053	2,248,809	0	367	0	367	0	2,249,176	0	25,732	25,732	38,891	11/26/2018	1FE
21987B	AP 3	D	08/01/2017	TENDERED		1,057,970	1,000,000	1,073,910	1,041,420	0	(4,716)	0	(4,716)	0	1,036,704	0	21,266	21,266	28,847	11/03/2021	1FE
21987B	AQ 1	D	08/08/2017	TENDERED		1,011,140	1,000,000	986,630	992,062	0	794	0	794	0	992,856	0	18,284	18,284	31,750	07/17/2022	1FE
20271R	AC 4	D	09/18/2017	MATURED		1,000,000	1,000,000	1,008,578	1,003,474	0	(3,474)	0	(3,474)	0	1,000,000	0	0	0	19,000	09/18/2017	1FE
29358Q	AC 3	D	07/19/2017	GOLDMAN SACHS & CO.		1,575,000	2,000,000	1,540,000	1,723,420	274,252	3,198	457,791	(180,341)	0	1,543,079	0	31,921	31,921	73,250	10/01/2024	3FE
00841U	AN 6		09/25/2017	PAID ON PRINCIPAL		163,719	163,719	165,612	165,469	0	(1,750)	0	(1,750)	0	163,719	0	0	0	3,836	09/25/2044	1FM
00842B	AC 1		09/25/2017	PAID ON PRINCIPAL		73,524	73,524	74,225	74,177	0	(653)	0	(653)	0	73,524	0	0	0	1,731	07/25/2045	1FM
00842B	AE 7		09/25/2017	PAID ON PRINCIPAL		228,742	228,742	232,745	231,947	0	(3,205)	0	(3,205)	0	228,742	0	0	0	5,384	07/25/2045	1FM
00842D	AC 7		09/25/2017	PAID ON PRINCIPAL		312,082	312,082	313,740	313,635	0	(1,553)	0	(1,553)	0	312,082	0	0	0	7,151	09/25/2045	1FM
00842D	AE 3		09/25/2017	PAID ON PRINCIPAL		104,027	104,027	105,718	105,413	0	(1,386)	0	(1,386)	0	104,027	0	0	0	2,384	09/25/2045	1FM
00842C	AE 9		09/25/2017	PAID ON PRINCIPAL		79,279	79,279	80,146	80,093	0	(815)	0	(815)	0	79,279	0	0	0	1,907	10/25/2045	1FM
00842T	AC 8		09/25/2017	PAID ON PRINCIPAL		194,308	194,308	196,859	196,154	0	(1,846)	0	(1,846)	0	194,308	0	0	0	4,575	12/25/2045	1FM
00842E	AC 5		09/25/2017	PAID ON PRINCIPAL		373,783	373,783	378,222	378,037	0	(4,254)	0	(4,254)	0	373,783	0	0	0	9,030	03/25/2046	1FM
004375	CS 8		09/25/2017	PAID ON PRINCIPAL		812,313	812,313	682,343	783,852	0	28,461	0	28,461	0	812,313	0	0	0	8,651	04/25/2035	1FM
05949C	HU 3		09/25/2017	PAID ON PRINCIPAL		106,689	106,689	72,015	55,020	0	51,669	0	51,669	0	106,689	0	0	0	2,296	10/25/2035	1FM
05949C	HU 3		09/25/2017	WRITTEN OFF		0	10,133	6,840	5,226	0	(158)	0	(158)	0	5,067	0	(5,067)	(5,067)	221	10/25/2035	1FM
12498N	AB 9		09/25/2017	PAID ON PRINCIPAL		27,549	27,549	15,379	11,244	0	16,304	0	16,304	0	27,549	0	0	0	678	12/25/2036	1FM
17323E	AD 5		09/25/2017	PAID ON PRINCIPAL		85,820	85,820	86,564	86,358	0	(538)	0	(538)	0	85,820	0	0	0	1,979	11/25/2044	1FM
172973	W5 4		09/25/2017	PAID ON PRINCIPAL		39,718	39,718	29,490	31,230	0	8,488	0	8,488	0	39,718	0	0	0	1,377	07/25/2035	1FM
172973	5F 2		09/25/2017	PAID ON PRINCIPAL		3,572	3,572	3,402	2,366	0	1,206	0	1,206	0	3,572	0	0	0	119	02/25/2021	1FM
22541S	CC 0		09/28/2017	PAID ON PRINCIPAL		8,540	8,540	8,233	8,300	0	240	0	240	0	8,540	0	0	0	185	12/28/2033	1FM
22541S	CC 0		08/28/2017	WRITTEN OFF		0	22	21	21	0	(0)	0	(0)	0	21	0	(21)	(21)	0	12/28/2033	1FM
22541S	CC 0		09/28/2017	RECOVERY OF PAR WRITE-OFF		0	(21)	(21)	(21)	0	0	0	0	0	(21)	0	21	21	0	12/28/2033	1FM
225458	FE 3		09/25/2017	PAID ON PRINCIPAL		22,016	22,016	21,940	21,597	(0)	420	0	420	0	22,016	0	0	0	734	02/25/2020	1FM
12647P	AJ 7		09/25/2017	PAID ON PRINCIPAL		133,951	133,951	129,334	130,318	(0)	3,633	0	3,633	0	133,951	0	0	0	2,965	08/25/2043	1FM
12649K	AC 1		09/25/2017	PAID ON PRINCIPAL		173,199	173,199	176,906	175,577	0	(2,378)	0	(2,378)	0	173,199	0	0	0	3,451	12/25/2044	1FM
126694	AA 6		09/25/2017	PAID ON PRINCIPAL		3,686	3,686	3,194	662	0	3,024	0	3,024	0	3,686	0	0	0	143	08/25/2035	1FM
126694	AA 6		09/25/2017	WRITTEN OFF		0	84	73	15	0	(3)	0	(3)	0	12	0	(12)	(12)	3	08/25/2035	1FM
126694	JR 0		09/25/2017	PAID ON PRINCIPAL		27,282	27,282	24,417	13,907	0	13,375	0	13,375	0	27,282	0	0	0	970	11/25/2035	1FM
126694	JR 0		08/25/2017	WRITTEN OFF		0	6,690	5,988	3,410	0	(78)	0	(78)	0	3,333	0	(3,333)	(3,333)	227	11/25/2035	1FM
126694	JR 0		09/25/2017	RECOVERY OF PAR WRITE-OFF		0	(196)	(175)	(100)	0	2	0	2	0	(97)	0	97	97	0	11/25/2035	1FM
12545E	AD 8		09/25/2017	PAID ON PRINCIPAL		180,904	180,904	140,235	107,338	0	73,567	0	73,567	0	180,904	0	0	0	6,952	07/25/2037	1FM
12545E	AD 8		09/25/2017	RECOVERY OF PAR WRITE-OFF		0	(303)	(235)	(180)	0	12	0	12	0	(168)	0	168	168	0	07/25/2037	1FM
29977J	AB 2		09/25/2017	PAID ON PRINCIPAL		158,034	158,034	143,150	147,431	82	10,521	0	10,603	0	158,034	0	0	0	2,569	03/25/2043	1FE
33766W	AH 7		09/25/2017	PAID ON PRINCIPAL		135,746	135,746	136,934	136,787	0	(1,041)	0	(1,041)	0	135,746	0	0	0	3,158	11/25/2044	1FM
33850B	AC 1		09/25/2017	PAID ON PRINCIPAL		218,652	218,652	221,863	221,863	0	(3,211)	0	(3,211)	0	218,652	0	0	0	928	03/25/2047	1FE

SCHEDULE D - PART 4

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

QE05.10

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)
36185N M8 0	GMACM 2003-J10 A2 CMO 4.750		09/25/2017	PAID ON PRINCIPAL		31,006	31,006	30,757	30,871	0	136	0	136	0	31,006	0	0	0	981	01/25/2019	1FM
3622EB AC 2	GSA 2007-4 A3A CMO 1.537		09/25/2017	PAID ON PRINCIPAL		52,672	52,672	21,661	9,766	0	42,907	0	42,907	0	52,672	0	0	0	444	03/25/2037	1FM
36228F AE 6	GSMPS 1998-2 A CMO 7.750		09/19/2017	PAID ON PRINCIPAL		8,485	8,485	8,393	8,218	0	268	0	268	0	8,485	0	0	0	389	05/19/2027	3FM
36228F CL 8	GSMPS 1999-3 A CMO (14 8.000		09/19/2017	PAID ON PRINCIPAL		672	672	625	608	6	58	0	64	0	672	0	0	0	36	08/19/2029	3FM
36228F CL 8	GSMPS 1999-3 A CMO (14 8.000		09/19/2017	WRITTEN OFF		0	328	305	296	3	3	0	6	0	302	0	(302)	(302)	18	08/19/2029	3FM
36228F EC 6	GSMPS 2001-2 A CMO 7.500		09/19/2017	PAID ON PRINCIPAL		9,274	9,274	9,593	9,351	44	(121)	0	(77)	0	9,274	0	0	0	496	06/19/2032	2FM
36242D UQ 4	GSR 2005-AR1 4A1 CMO 2.751		09/25/2017	PAID ON PRINCIPAL		7,715	7,715	6,975	6,812	0	903	0	903	0	7,715	0	0	0	142	01/25/2035	1FM
36298B AG 5	GSR 2006-6F 2A4 CMO 6.000		09/25/2017	PAID ON PRINCIPAL		294,658	294,658	244,018	234,095	0	60,563	0	60,563	0	294,658	0	0	0	12,608	07/25/2036	1FM
36298B AG 5	GSR 2006-6F 2A4 CMO 6.000		09/25/2017	WRITTEN OFF		0	41,706	34,538	33,134	0	(405)	0	(405)	0	32,728	0	(32,728)	(32,728)	1,668	07/25/2036	1FM
362290 AP 3	GSR 2007-AR1 6A1 CMO 2.983		09/25/2017	PAID ON PRINCIPAL		28,099	28,099	25,618	24,746	0	3,354	0	3,354	0	28,099	0	0	0	550	03/25/2037	1FM
466247 UP 6	JPMMT 2005-S2 1A3 CMO 5.000		09/25/2017	PAID ON PRINCIPAL		36,021	36,021	34,941	25,253	0	10,768	0	10,768	0	36,021	0	0	0	1,253	08/25/2020	1FM
46630G AD 7	JPMMT 2007-A1 2A2 CMO 3.488		09/25/2017	PAID ON PRINCIPAL		88,079	88,079	77,729	71,153	0	16,926	0	16,926	0	88,079	0	0	0	1,867	07/25/2035	1FM
46641C AU 5	JPMMT 2014-1 2A1 CMO 3.500		09/25/2017	PAID ON PRINCIPAL		193,901	193,901	191,091	191,605	0	2,296	0	2,296	0	193,901	0	0	0	4,481	01/25/2044	1FM
46643K AC 5	JPMMT 2014-5 A2 CMO 2.500		09/25/2017	PAID ON PRINCIPAL		161,601	161,601	162,510	162,418	0	(817)	0	(817)	0	161,601	0	0	0	2,572	10/25/2029	1FM
52521R AE 1	LMT 2007-5 1A3 CMO 5.750		09/25/2017	PAID ON PRINCIPAL		807,265	807,265	704,484	633,137	0	174,127	0	174,127	0	807,265	0	0	0	31,465	06/25/2037	1FM
52521R AE 1	LMT 2007-5 1A3 CMO 5.750		09/25/2017	WRITTEN OFF		0	180,864	157,837	141,852	0	(9,412)	0	(9,412)	0	132,440	0	(132,440)	(132,440)	7,217	06/25/2037	1FM
576434 EM 2	MALT 2003-4 4A1 CMO 5.500		09/25/2017	PAID ON PRINCIPAL		21,437	21,437	21,474	21,362	0	76	0	76	0	21,437	0	0	0	787	06/25/2018	1FM
55265K 5Y 1	MASTR 2004-1 4A1 CMO 4.500		09/25/2017	PAID ON PRINCIPAL		31,519	31,519	31,522	31,426	0	93	0	93	0	31,519	0	0	0	944	02/25/2019	1FM
57643M LE 2	MASTR 2005-2 1A5 CMO 5.250		09/25/2017	PAID ON PRINCIPAL		22,941	22,941	22,253	15,469	0	7,472	0	7,472	0	22,941	0	0	0	803	11/25/2035	1FM
74160M DK 5	PRIME 2004-CL1 1A1 CMO 6.000		09/25/2017	PAID ON PRINCIPAL		17,648	17,648	18,061	18,124	0	(477)	0	(477)	0	17,648	0	0	0	698	02/25/2034	1FM
76111X DE 0	RFMSI 2003-S18 A2 CMO 4.500		09/25/2017	PAID ON PRINCIPAL		29,855	29,855	29,533	29,718	0	137	0	137	0	29,855	0	0	0	891	10/25/2018	1FM
81745R AB 6	SEMT 2013-3 A2 2.500		09/25/2017	PAID ON PRINCIPAL		258,344	258,344	229,472	231,732	0	26,613	0	26,613	0	258,344	0	0	0	4,265	03/25/2043	1FM
81744Y AA 4	SEMT 2013-4 A1 CMO 2.325		09/25/2017	PAID ON PRINCIPAL		112,230	112,230	99,624	103,229	0	9,001	0	9,001	0	112,230	0	0	0	1,810	04/25/2043	1FM
81744Y AB 2	SEMT 2013-4 A2 CMO 2.500		09/25/2017	PAID ON PRINCIPAL		163,749	163,749	148,069	152,599	0	11,151	0	11,151	0	163,749	0	0	0	2,840	04/25/2043	1FM
81745Q AE 2	SEMT 2015-1 A5 CMO 3.000		09/25/2017	PAID ON PRINCIPAL		198,208	198,208	201,615	200,415	0	(2,207)	0	(2,207)	0	198,208	0	0	0	3,837	01/25/2045	1FM
94984E AD 4	WFMB 2006-10 A4 CMO 6.000		09/25/2017	PAID ON PRINCIPAL		167,081	167,081	161,149	149,659	0	17,422	0	17,422	0	167,081	0	0	0	6,810	08/25/2036	1FM
94984E AD 4	WFMB 2006-10 A4 CMO 6.000		09/25/2017	WRITTEN OFF		0	5,677	5,475	5,085	0	(55)	0	(55)	0	5,030	0	(5,030)	(5,030)	240	08/25/2036	1FM
94983L AY 3	WFMB 2006-2 2A5 CMO 5.500		09/25/2017	PAID ON PRINCIPAL		234,299	234,299	198,447	177,208	0	57,092	0	57,092	0	234,299	0	0	0	8,972	03/25/2036	1FM
94983L AY 3	WFMB 2006-2 2A5 CMO 5.500		09/25/2017	WRITTEN OFF		0	44,545	37,728	33,690	0	(1,252)	0	(1,252)	0	32,439	0	(32,439)	(32,439)	1,827	03/25/2036	1FM
94985L AH 8	WFMB 2007-13 A8 CMO 6.000		09/25/2017	PAID ON PRINCIPAL		142,826	142,826	119,974	84,059	0	58,766	0	58,766	0	142,826	0	0	0	5,656	09/25/2037	1FM
94985L AH 8	WFMB 2007-13 A8 CMO 6.000		09/25/2017	WRITTEN OFF		0	14,108	11,851	8,303	0	(76)	0	(76)	0	8,227	0	(8,227)	(8,227)	561	09/25/2037	1FM
97652Q AD 1	WIN 2014-2 A4 3.500		09/20/2017	PAID ON PRINCIPAL		148,642	148,642	151,197	150,468	0	(1,826)	0	(1,826)	0	148,642	0	0	0	3,546	09/20/2044	1FM
97652T AH 6	WIN 2015-1 A8 CMO (144 3.000		09/20/2017	PAID ON PRINCIPAL		223,791	223,791	227,917	226,393	0	(2,602)	0	(2,602)	0	223,791	0	0	0	4,590	01/20/2045	1FM
97655J AE 2	WIN 2016-1 1A5 CMO 3.500		09/20/2017	PAID ON PRINCIPAL		159,989	159,989	162,288	161,857	0	(1,869)	0	(1,869)	0	159,989	0	0	0	3,934	01/20/2046	1FM
05604F AA 3	BWAY 2013-1515 A1 (144 2.809		09/10/2017	PAID ON PRINCIPAL		345,642	345,642	344,816	344,678	0	963	0	963	0	345,642	0	0	0	6,456	03/10/2033	1FM
17319W AA 7	CGCMT 2013-SMP A 2.110		09/12/2017	PAID ON PRINCIPAL		75,889	75,889	77,478	76,303	0	(414)	0	(414)	0	75,889	0	0	0	1,066	01/12/2030	1FM
36191Y BA 5	GSMS 2011-GC5 A3 3.817		09/10/2017	PAID ON PRINCIPAL		279,060	279,060	281,840	279,756	0	(696)	0	(696)	0	279,060	0	0	0	7,080	08/10/2044	1FM
61974Q AC 0	MOTEL 2015-MTL6 A2A2 2.605		08/05/2017	PAID ON PRINCIPAL		3,050,000	3,050,000	3,050,000	3,049,692	0	308	0	308	0	3,050,000	0	0	0	52,968	02/05/2030	1FM
90349D AB 8	UBSBB 2012-C3 A2 1.852		09/10/2017	PAID ON PRINCIPAL		128,341	128,341	128,938	128,728	0	(388)	0	(388)	0	128,341	0	0	0	1,477	08/10/2049	1FE
45779B BT 5	IMSCI 2013-4 A1 (144A) 2.837		09/12/2017	PAID ON PRINCIPAL		9,756	9,756	9,756	9,752	0	4	0	4	0	9,756	0	0	0	196	04/12/2023	1FE
00442Q AD 0	ACE 2003-MH1 A4 (144A) 6.500		09/15/2017	PAID ON PRINCIPAL		109,504	109,504	103,826	105,998	0	3,506	0	3,506	0	109,504	0	0	0	4,748	08/15/2030	1FE

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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)
126342	DZ 4 AMHPT 1996-1 B1		09/15/2017	PAID ON PRINCIPAL	8,000	186,999	186,999	193,519	187,035	0	(36)	0	(36)	0	186,999	0	0	0	10,028	03/15/2027	1FE
20846Q	HN 1 CNF 2001-3 A4		09/01/2017	PAID ON PRINCIPAL	6,910	93,832	93,832	93,827	93,831	0	1	0	1	0	93,832	0	0	0	4,345	05/01/2033	5AM
393505	BC 5 GT 1993-2 B		09/15/2017	WRITTEN OFF	8,000	0	7,886	7,332	7,296	190	(1,324)	0	(1,134)	0	6,162	0	(6,162)	(6,162)	6,435	07/15/2018	6FE
393505	RJ 3 GT 1996-10 M1		09/15/2017	PAID ON PRINCIPAL	7,240	243,321	243,321	250,278	243,351	0	(31)	0	(31)	0	243,321	0	0	0	11,744	11/15/2028	4AM
393505	Y2 2 GT 1999-3 M1		09/01/2017	WRITTEN OFF	6,960	0	98,490	32,665	0	0	0	0	0	0	0	0	0	0	4,523	02/01/2031	6FE
674135	DQ 8 OAK 1998-B M2		09/15/2017	WRITTEN OFF	7,025	0	3,797	237	0	0	0	0	0	0	0	0	0	0	168	05/15/2023	6FE
674135	DQ 8 OAK 1998-B M2		08/15/2017	RECOVERY OF PAR WRITE-OFF	7,025	0	(6,187)	(385)	0	0	0	0	0	0	0	0	0	0	0	05/15/2023	6FE
67087T	DW 8 OAK 2002-C A1		09/15/2017	PAID ON PRINCIPAL	5,410	49,697	49,697	45,456	41,193	0	8,503	0	8,503	0	49,697	0	0	0	1,752	11/15/2032	4AM
92887G	AC 3 VFET 2015-1A A3 (144A)		09/15/2017	PAID ON PRINCIPAL	1,510	2,990,739	2,990,739	2,995,483	2,994,827	0	(4,088)	0	(4,088)	0	2,990,739	0	0	0	29,611	06/17/2019	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					93,988,769	92,418,953	94,399,615	92,621,000	439,623	307,677	457,791	289,508	0	92,910,508	0	1,078,261	1,078,261	3,744,303	XXX	XXX
Bonds - Hybrid Securities																					
92978A	AA 0 WACHOVIA CAPITAL TRUST		08/17/2017	MORGAN STANLEY	5,569	2,015,000	2,000,000	840,000	840,000	0	0	0	0	840,000	0	1,175,000	1,175,000	77,358	03/29/2049	2FE	
4899999	Total - Bonds - Hybrid Securities					2,015,000	2,000,000	840,000	840,000	0	0	0	0	840,000	0	1,175,000	1,175,000	77,358	XXX	XXX	
8399997	Total - Bonds - Part 4					365,061,470	360,043,513	376,644,658	363,352,802	439,623	(1,427,661)	457,791	(1,445,830)	0	361,906,972	0	3,154,498	3,154,498	13,358,904	XXX	XXX
8399999	Total - Bonds					365,061,470	360,043,513	376,644,658	363,352,802	439,623	(1,427,661)	457,791	(1,445,830)	0	361,906,972	0	3,154,498	3,154,498	13,358,904	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
00206R	10 2 AT&T INC		07/10/2017	VARIOUS		13,500,000	499,421	340,200	574,155	(233,955)	0	0	(233,955)	0	340,200	0	159,221	159,221	19,845	XXX	L
024835	10 0 AMERICAN CAMPUS COMMUNITIES		09/26/2017	VARIOUS		20,548,000	954,001	1,017,327	1,022,308	(4,981)	0	45,407	(50,388)	0	971,920	0	(17,920)	(17,920)	22,400	XXX	L
03835C	10 8 APPTIO INC CLASS A		09/19/2017	CITIGROUP GLOBAL MKTS		8,485,000	149,841	149,421	0	0	0	0	0	149,421	0	420	420	0	XXX	L	
053484	10 1 AVALONBAY COMMUNITIES INC		09/07/2017	ML SOFT CREDIT NA		656,000	121,909	74,817	116,210	(41,394)	0	0	(41,394)	0	74,817	0	47,092	47,092	2,749	XXX	L
096627	10 4 BOARDWALK PIPELINE PARTNERS LP		07/21/2017	RBC CAPITAL MARKETS		479,300,000	8,247,553	6,427,413	8,320,648	(1,893,235)	0	0	(1,893,235)	0	6,427,413	0	1,820,140	1,820,140	95,860	XXX	L
101121	10 1 BOSTON PROPERTIES INC		09/11/2017	VARIOUS		12,600,000	1,517,477	1,556,946	1,581,820	(24,873)	0	20,148	(45,021)	0	1,536,798	0	(19,321)	(19,321)	28,350	XXX	L
105368	20 3 BRANDYWINE REALTY TRUST		09/19/2017	ROBERT BAIRD & CO. NA CASH		373,000	6,315	6,301	0	0	0	0	0	6,301	0	14	14	0	XXX	L	
118230	10 1 BUCKEYE PARTNERS LP		07/11/2017	RBC CAPITAL MARKETS		19,500,000	1,243,143	628,875	1,290,120	(661,245)	0	0	(661,245)	0	628,875	0	614,268	614,268	48,506	XXX	L
22002T	10 8 CORPORATE OFFICE PROPS TRUST		08/08/2017	VARIOUS		30,881,000	1,002,949	954,087	549,472	(41,020)	0	370	(41,390)	0	953,718	0	49,232	49,232	17,198	XXX	L
22822V	10 1 CROWN CASTLE INTL		09/13/2017	VARIOUS		9,200,000	974,345	891,334	0	0	0	0	0	891,334	0	83,011	83,011	0	XXX	L	
229663	10 9 CUBESMART		09/19/2017	ROBERT BAIRD & CO. NA CASH		2,103,000	55,306	37,518	56,297	(18,780)	0	0	(18,780)	0	37,518	0	17,788	17,788	1,703	XXX	L
23283R	10 0 CYRUSONE INC		09/19/2017	MKM HOLDINGS NA ALGO		232,000	14,473	12,934	0	0	0	0	0	12,934	0	1,539	1,539	97	XXX	L	
233153	20 4 DCT INDUSTRIAL TRUST		09/19/2017	MKM HOLDINGS NA ALGO		871,000	51,797	24,841	41,703	(16,863)	0	0	(16,863)	0	24,841	0	26,956	26,956	810	XXX	L
23317H	10 2 DDR CORP		07/06/2017	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	13,973	XXX	L
252784	30 1 DIAMONDROCK HOSPITALITY CO		09/19/2017	VARIOUS		4,033,000	46,267	42,105	46,500	(4,395)	0	0	(4,395)	0	42,105	0	4,161	4,161	1,512	XXX	L
29250R	10 6 ENBRIDGE ENERGY PARTNERS LP		07/19/2017	RBC CAPITAL MARKETS		204,200,000	3,351,852	3,055,853	5,203,016	(2,147,163)	0	0	(2,147,163)	0	3,055,853	0	295,999	295,999	190,519	XXX	L
29278N	10 3 ENERGY TRANSFER PARTNERS LP		08/09/2017	VARIOUS		662,800,000	13,644,373	8,542,324	15,146,547	(6,604,222)	0	491,033	(7,095,255)	0	8,051,292	0	5,593,081	5,593,081	654,044	XXX	L
293792	10 7 ENTERPRISE PROD PARTNERS LP		07/14/2017	RBC CAPITAL MARKETS		666,424,000	18,139,061	6,218,800	18,020,105	(11,801,305)	0	0	(11,801,305)	0	6,218,800	0	11,920,260	11,920,260	549,800	XXX	L
29476L	10 7 EQUITY RESIDENTIAL PROPS TRUST		09/22/2017	VARIOUS		3,647,000	240,115	195,226	234,721	(39,495)	0	0	(39,495)	0	195,226	0	44,888	44,888	23,133	XXX	L
297178	10 5 ESSEX PROPERTY TRUST INC		07/14/2017	PRIOR YEAR INCOME		0	0	0	0	0	0	0	0	0	0	0	0	0	2,658	XXX	L
30225T	10 2 EXTRA SPACE STORAGE INC		09/19/2017	BARCLAYS CAP INC NA ALGO		245,000	19,459	18,737	0	0	0	0	0	18,737	0	722	722	382	XXX	L	
36162J	10 6 GEO GROUP INC		09/22/2017	VARIOUS		13,105,000	341,790	364,756	0	0	0	0	0	364,756	0	(22,966)	(22,966)	12,319	XXX	L	
36174X	10 1 GGP INC		09/11/2017	VARIOUS		22,315,000	516,809	422,023	557,429	(135,405)	0	0	(135,405)	0	422,023	0	94,786	94,786	20,530	XXX	L
36467J	10 8 GAMING AND LEISURE PROP INC WI		08/10/2017	VARIOUS		44,982,000	1,689,228	1,368,199	1,300,799	(11,583)	0	0	(11,583)	0	1,368,199	0	321,029	321,029	52,659	XXX	L
385002	30 8 GRAMERCY PROPERTY TRUST		09/19/2017	BARCLAYS CAP INC NA ALGO		1,068,000	32,472	29,477	0	0	0	0	0	29,477	0	2,996	2,996	401	XXX	L	
40414L	10 9 HCP INC		09/19/2017	VARIOUS		61,554,000	1,830,683	1,831,452	1,708,306	(4,016)	0	0	(4,016)	0	1,831,452	0	(769)	(769)	71,258	XXX	L

QE05.11

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
44107P 10 4	HOST HOTELS & RESORTS INC.....		09/19/2017	ROBERT BAIRD & CO. NA CASH.	1,936,000	35,269	XXX	29,698	36,474	(6,776)	0	0	(6,776)	0	29,698	0	5,571	5,571	871	XXX	L.....
46187W 10 7	INVITATION HOMES INC.....		09/19/2017	VARIOUS.....	5,126,000	110,926	XXX	102,983	0	0	0	0	0	0	102,983	0	7,943	7,943	374	XXX	L.....
46590V 10 0	JBG SMITH PROPERTIES.....		08/04/2017	VARIOUS.....	14,955,500	529,907	XXX	470,826	0	0	0	0	0	0	470,826	0	59,081	59,081	0	XXX	L.....
49427F 10 8	KILROY REALTY CORP.....		09/11/2017	VARIOUS.....	5,300,000	362,628	XXX	238,090	388,066	(149,976)	0	0	(149,976)	0	238,090	0	124,537	124,537	14,770	XXX	L.....
49446R 10 9	KIMCO REALTY CORP.....		08/03/2017	VARIOUS.....	20,800,000	416,487	XXX	453,472	498,122	(44,650)	0	71,792	(116,442)	0	381,680	0	34,807	34,807	11,232	XXX	L.....
49456B 10 1	KINDER MORGAN INC CLASS P.....		07/13/2017	RBC CAPITAL MARKETS.....	757,410,000	14,600,276	XXX	9,162,159	15,685,961	(6,523,802)	0	0	(6,523,802)	0	9,162,159	0	5,438,118	5,438,118	94,676	XXX	L.....
531172 10 4	LIBERTY PROPERTY TRUST.....		09/28/2017	VARIOUS.....	26,920,000	1,107,618	XXX	1,020,327	643,850	(44,080)	0	10,086	(54,166)	0	1,010,241	0	97,377	97,377	28,068	XXX	L.....
55303A 10 5	MGM GROWTH PROP LLC CLASS A.....		09/19/2017	MKM HOLDINGS NA ALGO.....	763,000	23,633	XXX	22,712	0	0	0	0	0	0	22,712	0	921	921	0	XXX	L.....
55336V 10 0	MPLX LP.....		07/10/2017	RBC CAPITAL MARKETS.....	125,350,000	4,240,580	XXX	792,223	4,339,606	(3,547,394)	0	0	(3,547,394)	0	792,223	0	3,448,358	3,448,358	132,871	XXX	L.....
559080 10 6	MAGELLAN MIDSTREAM PARTNERS LP.....		08/08/2017	VARIOUS.....	215,998,000	15,014,455	XXX	4,095,795	16,335,929	(12,240,134)	0	0	(12,240,134)	0	4,095,795	0	10,918,660	10,918,660	405,175	XXX	L.....
59522J 10 3	MID-AMERICA APT COMMUNITIES INC.....		07/31/2017	VARIOUS.....	17,967,000	1,814,148	XXX	1,741,483	936,801	(14,498)	0	0	(14,498)	0	1,741,483	0	72,665	72,665	37,433	XXX	L.....
682680 10 3	ONEOK INC.....		08/08/2017	VARIOUS.....	196,180,770	10,476,393	XXX	10,171,525	0	0	0	0	0	0	10,171,525	0	304,868	304,868	58,110	XXX	L.....
68268N 10 3	ONEOK PARTNERS LP.....		07/03/2017	EXCHANGE.....	424,549,000	21,681,717	XXX	11,679,301	18,259,852	(6,580,551)	0	0	(6,580,551)	0	11,679,301	0	10,002,416	10,002,416	670,787	XXX	L.....
71943U 10 4	PHYSICIANS REALTY TRUST.....		08/30/2017	VARIOUS.....	65,351,000	1,185,043	XXX	1,308,373	0	0	0	5,382	(5,382)	0	1,302,991	0	(117,948)	(117,948)	8,798	XXX	L.....
726503 10 5	PLAINS ALL AMER PIPELINE LP.....		07/13/2017	RBC CAPITAL MARKETS.....	407,800,000	10,659,292	XXX	9,146,073	13,167,862	(4,021,789)	0	0	(4,021,789)	0	9,146,073	0	1,513,219	1,513,219	448,571	XXX	L.....
74460D 10 9	PUBLIC STORAGE INC.....		09/29/2017	VARIOUS.....	5,739,000	1,168,771	XXX	1,273,125	475,507	(6,313)	0	76,371	(82,684)	0	1,196,754	0	(27,983)	(27,983)	23,794	XXX	L.....
74736A 10 3	QTS REALTY TRUST INC CL A.....		08/30/2017	VARIOUS.....	18,458,000	991,668	XXX	764,431	906,510	(152,259)	0	2,770	(155,029)	0	761,661	0	230,008	230,008	20,970	XXX	L.....
76131N 10 1	RETAIL OPPORTUNITY INVS CORP.....		09/22/2017	VARIOUS.....	22,400,000	429,209	XXX	447,305	0	0	0	0	0	0	447,305	0	(18,095)	(18,095)	4,200	XXX	L.....
78440X 10 1	SL GREEN REALTY CORP.....		09/19/2017	VARIOUS.....	1,292,000	124,875	XXX	75,130	138,955	(63,825)	0	0	(63,825)	0	75,130	0	49,745	49,745	2,003	XXX	L.....
828806 10 9	SIMON PROPERTY GROUP INC.....		09/19/2017	VARIOUS.....	592,000	92,902	XXX	27,223	105,181	(77,958)	0	0	(77,958)	0	27,223	0	65,679	65,679	3,138	XXX	L.....
85572F 10 5	STARWOOD WAYPOINT HOMES.....		08/23/2017	BARCLAYS CAP INC NA ALGO.....	2,200,000	82,250	XXX	74,087	0	0	0	0	0	0	74,087	0	8,163	8,163	968	XXX	L.....
862121 10 0	STORE CAPITAL CORPORATION.....		09/19/2017	VARIOUS.....	11,646,000	292,189	XXX	277,690	277,690	0	0	16,238	(16,238)	0	261,453	0	30,736	30,736	10,132	XXX	L.....
866674 10 4	SUN COMMUNITIES INC.....		09/19/2017	VARIOUS.....	4,924,000	442,349	XXX	228,976	346,584	(153,758)	0	0	(153,758)	0	228,976	0	213,372	213,372	9,003	XXX	L.....
867892 10 1	SUNSTONE HOTEL INVESTORS INC.....		08/23/2017	VARIOUS.....	16,500,000	262,339	XXX	195,138	251,625	(56,487)	0	0	(56,487)	0	195,138	0	67,200	67,200	10,395	XXX	L.....
902653 10 4	UDR INC.....		08/24/2017	VARIOUS.....	56,862,000	2,209,957	XXX	1,618,826	1,728,641	(477,939)	0	3,005	(480,944)	0	1,615,821	0	594,136	594,136	46,296	XXX	L.....
92339V 10 0	VEREIT INC.....		09/19/2017	ROBERT BAIRD & CO. NA CASH.....	2,732,000	23,391	XXX	21,091	23,113	(2,022)	0	0	(2,022)	0	21,091	0	2,300	2,300	1,127	XXX	L.....
92343V 10 4	VERIZON COMMUNICATIONS INC.....		07/10/2017	VARIOUS.....	28,000,000	1,214,262	XXX	733,085	1,494,640	(761,555)	0	0	(761,555)	0	733,085	0	481,177	481,177	48,510	XXX	L.....
929042 10 9	VORNADO REALTY TRUST.....		07/18/2017	SPINOFF.....	470,826	470,826	XXX	470,826	438,599	0	0	0	0	0	470,826	0	0	0	0	XXX	L.....
948741 10 3	WEINGARTEN REALTY INVESTORS.....		08/25/2017	VARIOUS.....	44,824,000	1,451,377	XXX	1,580,925	1,506,759	(9,934)	0	231,722	(241,655)	0	1,349,202	0	102,175	102,175	33,543	XXX	L.....
95040Q 10 4	WELLTOWER INC.....		09/19/2017	STIFEL NICOLAUS & CO NA.....	959,000	70,613	XXX	51,374	64,186	(12,812)	0	0	(12,812)	0	51,374	0	19,239	19,239	2,503	XXX	L.....
98389B 10 0	XCEL ENERGY INC.....		07/20/2017	PRIOR YEAR INCOME.....	0	0	XXX	0	0	0	0	0	0	0	0	0	0	0	69,120	XXX	L.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....					146,275,988	XXX	92,485,237	133,820,669	(58,632,439)	0	974,324	(59,606,762)	0	91,510,913	0	54,765,074	54,765,074	4,028,143	XXX	XXX
9799997	Total - Common Stocks - Part 4.....					146,275,988	XXX	92,485,237	133,820,669	(58,632,439)	0	974,324	(59,606,762)	0	91,510,913	0	54,765,074	54,765,074	4,028,143	XXX	XXX
9799999	Total - Common Stocks.....					146,275,988	XXX	92,485,237	133,820,669	(58,632,439)	0	974,324	(59,606,762)	0	91,510,913	0	54,765,074	54,765,074	4,028,143	XXX	XXX
9899999	Total - Preferred and Common Stocks.....					146,275,988	XXX	92,485,237	133,820,669	(58,632,439)	0	974,324	(59,606,762)	0	91,510,913	0	54,765,074	54,765,074	4,028,143	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks.....					511,337,458	XXX	469,129,895	497,173,471	(58,192,816)	(1,427,661)	1,432,115	(61,052,592)	0	453,417,885	0	57,919,572	57,919,572	17,387,047	XXX	XXX

QE05.12

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

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

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

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

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

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
	REPO - BNP A TREASURY.....	.....	1.....	.....73,161,707	.....73,161,707	10/02/2017.....
	REPO - CITIBANK A TREASURY.....	.....	1.....	.....11,440,302	.....11,440,302	10/02/2017.....
	REPO - HSBC A TREASURY.....	.....	1.....	.....21,778,194	.....21,778,194	10/02/2017.....
	REPO - ROYAL A TREASURY.....	.....	1.....	.....73,161,707	.....73,161,707	10/02/2017.....
	REPO - TD A TREASURY.....	.....	1.....	.....40,430,580	.....40,430,580	10/02/2017.....
0199999.	U.S. Government - Issuer Obligations.....	.....	.....	.....219,972,490	.....219,972,490	XXX
0599999.	Total - U.S. Government.....	.....	.....	.....219,972,490	.....219,972,490	XXX
6199999.	Total - Issuer Obligations.....	.....	.....	.....219,972,490	.....219,972,490	XXX
6699999.	Subtotal - Bonds.....	.....	.....	.....219,972,490	.....219,972,490	XXX
9999999.	Totals.....	.....	.....	.....219,972,490	.....219,972,490	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....40,978,297 Book/Adjusted Carrying Value \$.....40,978,297
- Average balance for the year: Fair Value \$.....170,498,159 Book/Adjusted Carrying Value \$.....170,498,159
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....219,972,490 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

ST. PAUL FIRE AND MARINE INSURANCE 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	
Open Depositories								
American Business Bank.....	Los Angeles,CA.....	.....0.000	.....0	.....0	.....1,427,277	.....358,846	.....261,689	XXX
Johnson Bank.....	Racine,WI.....	.....0.000	.....0	.....0	.....245,248	.....282,006	.....234,259	XXX
JP Morgan Chase Bank, N.A.....	San Antonio,TX.....	.....0.000	.....0	.....0	.....1,632,746	.....2,173,097	.....1,397,480	XXX
Hinsdale Bank & Trust.....	Hinsdale, IL.....	.....0.000	.....0	.....0	.....347,378	.....619,310	.....242,997	XXX
Midfirst Bank.....	Denver,CO.....	.....0.000	.....0	.....0	.....1,220,947	.....613,892	.....714,515	XXX
Suntrust Bank.....	Nashville, TN.....	.....0.000	.....0	.....0	.....709,393	.....1,144,407	.....684,495	XXX
US Bank.....	St. Paul,MN.....	.....0.000	.....0	.....0	.....(397,546)	.....3,331,141	.....1,553,792	XXX
Wells Fargo.....	San Francisco,CA.....	.....0.000	.....0	.....0	.....3,681,705	.....3,109,855	.....3,469,252	XXX
Wells Fargo.....	Portland, OR.....	.....0.000	.....0	.....0	.....182,844	.....99,026	.....177,908	XXX
Commerce Bank.....	Kansas City, MO.....	.....0.000	.....0	.....0	.....268,281	.....394,748	.....111,069	XXX
CIBC Mellon.....	Toronto,ON.....	.....0.000	.....0	.....0	.....0	.....(25)	.....131,100	XXX
Citibank, N.A.....	New Castle,DE.....	.....0.000	.....0	.....0	.....479,640	.....1,183,668	.....239,726	XXX
First National Bank of Anchorage.....	Anchorage,AK.....	.....0.000	.....0	.....0	.....10,000	.....10,000	.....10,000	XXX
JP Morgan Chase Bank, N.A.....	New York,NY.....	.....0.000	.....0	.....0	.....1,070,877	.....1,206,687	.....1,278,530	XXX
Royal Bank of Canada.....	Toronto,ON.....	.....0.000	.....0	.....0	.....8,113,418	.....10,130,336	.....28,654,446	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....18,992,207	.....24,656,993	.....39,161,257	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....18,992,207	.....24,656,993	.....39,161,257	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....18,992,207	.....24,656,993	.....39,161,257	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
LEHMAN BROTHERS HOLDINGS.....		02/01/2010.....	3.950	11/10/2009.....	0	0	(26,297)
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations.....					0	0	(26,297)
3899999. Total - Industrial and Miscellaneous (Unaffiliated).....					0	0	(26,297)
Total Bonds							
7799999. Subtotals - Issuer Obligations.....					0	0	(26,297)
8399999. Subtotals - Bonds.....					0	0	(26,297)
8699999. Total - Cash Equivalents.....					0	0	(26,297)

QE13



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	5,402	0	0	33,378
2. Alaska.....AK	0	0	0	0	81	0	0	288
3. Arizona.....AZ	0	0	0	0	10,127	0	0	97,570
4. Arkansas.....AR	0	0	0	0	11,640	0	0	60,315
5. California.....CA	0	0	0	0	526,649	517,935	0	53,042
6. Colorado.....CO	0	0	0	0	3,705	0	0	37,000
7. Connecticut.....CT	0	0	0	0	(7,419,504)	0	0	22,663
8. Delaware.....DE	0	0	0	0	970	0	0	4,532
9. District of Columbia.....DC	0	0	1,638,353	0	(1,171,970)	0	1	72,368
10. Florida.....FL	0	0	0	0	13,754	0	0	80,644
11. Georgia.....GA	0	0	0	0	25,409	0	0	96,956
12. Hawaii.....HI	0	0	0	0	822	0	0	4,386
13. Idaho.....ID	0	0	0	0	61	0	0	200
14. Illinois.....IL	0	0	0	0	222,916	7,087,965	1	148,199
15. Indiana.....IN	0	0	0	0	7,443	0	0	(1,056)
16. Iowa.....IA	0	0	0	0	24,097	0	0	84,390
17. Kansas.....KS	0	0	0	0	3,706	0	0	8,891
18. Kentucky.....KY	0	0	0	0	6,158	0	0	24,911
19. Louisiana.....LA	0	0	0	0	17,303	0	0	71,694
20. Maine.....ME	0	0	0	0	3,397	0	0	15,504
21. Maryland.....MD	0	0	0	0	589	0	0	6,857
22. Massachusetts.....MA	0	0	0	0	14,265	0	0	55,961
23. Michigan.....MI	0	0	0	0	6,213	0	0	22,874
24. Minnesota.....MN	0	0	0	0	11,541	0	0	58,892
25. Mississippi.....MS	0	0	0	0	13,901	0	0	89,598
26. Missouri.....MO	0	0	0	0	12,423	0	0	49,847
27. Montana.....MT	0	0	0	0	52,591	50,000	1	24,772
28. Nebraska.....NE	0	0	0	0	5,797	0	0	26,857
29. Nevada.....NV	0	0	0	0	4,635	0	0	12,630
30. New Hampshire.....NH	0	0	0	0	864	0	0	4,095
31. New Jersey.....NJ	0	0	0	0	4,283	0	0	17,983
32. New Mexico.....NM	0	0	0	0	406	0	0	(1,159)
33. New York.....NY	0	0	6,660	0	6,716,098	6,768,392	0	13,839
34. North Carolina.....NC	0	0	0	0	15,953	0	0	83,829
35. North Dakota.....ND	0	0	0	0	4,445	0	0	19,477
36. Ohio.....OH	0	0	0	0	19,137	0	0	62,243
37. Oklahoma.....OK	0	0	0	0	348	0	0	2,551
38. Oregon.....OR	0	0	0	0	723	0	0	2,794
39. Pennsylvania.....PA	0	0	0	0	9,098	50,002	2	44,045
40. Rhode Island.....RI	0	0	0	0	1,575	0	0	3,819
41. South Carolina.....SC	0	0	0	0	4,330	0	0	26,308
42. South Dakota.....SD	0	0	0	0	3,464	0	0	15,745
43. Tennessee.....TN	0	0	0	1	11,136	0	0	57,554
44. Texas.....TX	0	0	0	0	37,346	0	0	140,733
45. Utah.....UT	0	0	0	0	33,760	0	0	58,768
46. Vermont.....VT	0	0	0	0	89	0	0	642
47. Virginia.....VA	0	0	0	0	23,917	0	0	136,661
48. Washington.....WA	0	0	0	0	1,919	0	0	14,967
49. West Virginia.....WV	0	0	0	0	19,786	0	0	230,273
50. Wisconsin.....WI	0	0	0	0	28,653	250,000	1	138,203
51. Wyoming.....WY	0	0	0	0	266	0	0	1,887
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	620	0	0	4,154
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	(401)	0	0	26,175
58. Aggregate Other Alien.....OT	0	0	0	0	(45)	0	0	69
59. Totals.....	0	0	1,645,013	1	(648,106)	14,724,294	6	2,369,818

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	8,034	0	0	49,644
2. Alaska.....AK	0	0	0	0	254	0	0	902
3. Arizona.....AZ	0	0	0	0	6,957	0	0	67,025
4. Arkansas.....AR	0	0	0	0	8,030	0	0	41,609
5. California.....CA	0	0	0	0	25,418	0	0	154,730
6. Colorado.....CO	0	0	0	0	7,214	0	0	72,045
7. Connecticut.....CT	0	0	0	0	20,840	0	0	117,759
8. Delaware.....DE	0	0	0	0	4,884	0	0	22,808
9. District of Columbia.....DC	0	0	0	1	(966,404)	0	0	61,277
10. Florida.....FL	0	0	0	0	35,189	0	0	206,322
11. Georgia.....GA	0	0	0	0	52,225	0	0	199,280
12. Hawaii.....HI	0	0	0	0	463	0	0	2,469
13. Idaho.....ID	0	0	0	0	1	0	0	3
14. Illinois.....IL	0	0	0	1	164,775	150,000	1	274,656
15. Indiana.....IN	0	0	0	0	4,140	0	0	(587)
16. Iowa.....IA	0	0	0	0	7,172	0	0	25,116
17. Kansas.....KS	0	0	0	0	5,567	0	0	13,354
18. Kentucky.....KY	0	0	0	0	4,657	0	0	18,838
19. Louisiana.....LA	0	0	0	0	11,190	0	0	46,367
20. Maine.....ME	0	0	0	0	4,762	0	0	21,733
21. Maryland.....MD	0	0	0	0	2,828	0	0	32,924
22. Massachusetts.....MA	0	0	0	0	4,995	0	0	19,597
23. Michigan.....MI	0	0	0	0	9,020	0	0	33,207
24. Minnesota.....MN	0	0	0	0	9,904	0	0	50,538
25. Mississippi.....MS	0	0	0	0	2,400	0	0	15,468
26. Missouri.....MO	0	0	0	0	3,555	0	0	14,264
27. Montana.....MT	0	0	0	0	2,585	0	0	24,715
28. Nebraska.....NE	0	0	0	0	6,481	0	0	30,025
29. Nevada.....NV	0	0	0	0	4,837	0	0	13,179
30. New Hampshire.....NH	0	0	0	0	2,706	0	0	12,829
31. New Jersey.....NJ	0	0	0	0	5,988	0	0	25,140
32. New Mexico.....NM	0	0	0	0	5,523	0	0	(15,758)
33. New York.....NY	0	0	0	0	7,691	0	0	47,114
34. North Carolina.....NC	0	0	0	0	31,854	0	0	167,382
35. North Dakota.....ND	0	0	0	0	3,387	0	0	14,840
36. Ohio.....OH	0	0	0	0	16,559	0	0	53,857
37. Oklahoma.....OK	0	0	0	0	2,011	0	0	14,729
38. Oregon.....OR	0	0	0	0	4,670	0	0	18,046
39. Pennsylvania.....PA	0	0	0	0	28,703	0	0	138,992
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	9,357	0	0	56,854
42. South Dakota.....SD	0	0	0	0	2,665	0	0	12,112
43. Tennessee.....TN	0	0	0	0	28,030	0	0	144,869
44. Texas.....TX	0	0	0	0	38,280	0	0	144,251
45. Utah.....UT	0	0	0	0	14,800	0	0	25,763
46. Vermont.....VT	0	0	0	0	463	0	0	3,324
47. Virginia.....VA	0	0	0	0	5,944	0	0	33,965
48. Washington.....WA	0	0	0	0	8,574	0	0	66,860
49. West Virginia.....WV	0	0	0	0	6,861	0	0	79,845
50. Wisconsin.....WI	0	0	0	0	11,954	0	0	57,656
51. Wyoming.....WY	0	0	0	0	340	0	0	2,411
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	2,515	0	0	16,836
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	(1,401)	0	0	91,391
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	2	(310,556)	150,000	1	2,842,574

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	533	0	0	3,291
2. Alaska.....AK	0	0	0	0	226	0	0	804
3. Arizona.....AZ	0	0	0	0	453	0	0	4,364
4. Arkansas.....AR	0	0	0	0	1,944	0	0	10,072
5. California.....CA	0	0	0	0	2,573	0	0	15,665
6. Colorado.....CO	0	0	0	0	1,314	0	0	13,125
7. Connecticut.....CT	0	0	0	0	498	0	0	2,814
8. Delaware.....DE	0	0	0	0	146	0	0	681
9. District of Columbia.....DC	0	0	0	0	532	0	0	970
10. Florida.....FL	0	0	0	0	5,418	0	0	31,769
11. Georgia.....GA	0	0	0	0	1,738	0	0	6,632
12. Hawaii.....HI	0	0	0	0	180	0	0	959
13. Idaho.....ID	0	0	0	0	372	0	0	1,228
14. Illinois.....IL	0	0	0	0	1,465	0	0	6,212
15. Indiana.....IN	0	0	0	0	837	0	0	(119)
16. Iowa.....IA	0	0	0	0	2,725	0	0	9,544
17. Kansas.....KS	0	0	0	0	3,303	0	0	7,922
18. Kentucky.....KY	0	0	0	0	1,285	0	0	5,198
19. Louisiana.....LA	0	0	0	0	2,038	0	0	8,443
20. Maine.....ME	0	0	0	0	618	0	0	2,819
21. Maryland.....MD	0	0	0	0	608	0	0	7,084
22. Massachusetts.....MA	0	0	0	0	2,498	0	0	9,798
23. Michigan.....MI	0	0	0	0	1,413	0	0	5,202
24. Minnesota.....MN	0	0	0	0	1,664	0	0	8,491
25. Mississippi.....MS	0	0	0	0	443	0	0	2,856
26. Missouri.....MO	0	0	0	0	1,314	0	0	5,272
27. Montana.....MT	0	0	0	0	405	0	0	3,872
28. Nebraska.....NE	0	0	0	0	1,270	0	0	5,884
29. Nevada.....NV	0	0	0	0	717	0	0	1,952
30. New Hampshire.....NH	0	0	0	0	194	0	0	920
31. New Jersey.....NJ	0	0	0	0	2,170	0	0	9,110
32. New Mexico.....NM	0	0	0	0	426	0	0	(1,215)
33. New York.....NY	0	0	618,750	1	5,681	1,550,000	4	34,802
34. North Carolina.....NC	0	0	0	0	2,047	0	0	10,754
35. North Dakota.....ND	0	0	0	0	163	0	0	713
36. Ohio.....OH	0	0	0	0	1,571	0	0	5,111
37. Oklahoma.....OK	0	0	0	0	910	0	0	6,665
38. Oregon.....OR	0	0	0	0	219	0	0	847
39. Pennsylvania.....PA	0	0	0	0	2,875	50,000	1	13,920
40. Rhode Island.....RI	0	0	0	0	283	0	0	686
41. South Carolina.....SC	0	0	0	0	436	0	0	2,648
42. South Dakota.....SD	0	0	0	0	540	0	0	2,455
43. Tennessee.....TN	0	0	0	0	1,016	0	0	5,252
44. Texas.....TX	0	0	0	0	10,550	0	0	39,757
45. Utah.....UT	0	0	0	0	1,896	0	0	3,301
46. Vermont.....VT	0	0	0	0	85	0	0	611
47. Virginia.....VA	0	0	0	0	2,518	0	0	14,385
48. Washington.....WA	0	0	0	0	448	0	0	3,495
49. West Virginia.....WV	0	0	0	0	329	0	0	3,833
50. Wisconsin.....WI	0	0	0	0	1,433	0	0	6,910
51. Wyoming.....WY	0	0	0	0	113	0	0	800
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	7	0	0	44
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	(3,026)	0	0	197,423
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	618,750	1	71,412	1,600,000	5	546,034

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



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

SUPPLEMENT "A" TO SCHEDULE T
EXHIBIT OF MEDICAL PROFESSIONAL LIABILITY PREMIUMS WRITTEN
ALLOCATED BY STATES AND TERRITORIES

Other Health Care Facilities

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	1,248	0	0	7,710
2. Alaska.....AK	0	0	0	0	39	0	0	139
3. Arizona.....AZ	0	0	0	0	580	0	0	5,585
4. Arkansas.....AR	0	0	0	0	1,527	0	0	7,914
5. California.....CA	0	0	0	0	8,443	0	0	51,393
6. Colorado.....CO	0	0	0	0	1,748	0	0	17,453
7. Connecticut.....CT	0	0	0	0	865	235,000	1	4,888
8. Delaware.....DE	0	0	0	0	343	0	0	1,600
9. District of Columbia.....DC	0	0	0	0	2,204	0	0	4,020
10. Florida.....FL	0	0	0	0	5,180	0	0	30,372
11. Georgia.....GA	0	0	0	0	3,393	0	0	12,948
12. Hawaii.....HI	0	0	0	0	33	0	0	176
13. Idaho.....ID	0	0	0	0	575	0	0	1,898
14. Illinois.....IL	0	0	0	0	3,453	0	0	14,642
15. Indiana.....IN	0	0	0	0	2,261	0	0	(321)
16. Iowa.....IA	0	0	0	0	1,865	0	0	6,530
17. Kansas.....KS	0	0	0	0	1,846	0	0	4,428
18. Kentucky.....KY	0	0	0	0	623	0	0	2,522
19. Louisiana.....LA	0	0	0	0	1,811	0	0	7,504
20. Maine.....ME	0	0	0	0	1,186	0	0	5,410
21. Maryland.....MD	0	0	0	0	842	0	0	9,803
22. Massachusetts.....MA	0	0	0	0	3,991	0	0	15,657
23. Michigan.....MI	0	0	0	0	2,710	0	0	9,976
24. Minnesota.....MN	0	0	0	0	3,731	0	0	19,037
25. Mississippi.....MS	0	0	0	0	1,717	0	0	11,066
26. Missouri.....MO	0	0	0	0	2,029	0	0	8,140
27. Montana.....MT	0	0	0	0	375	0	0	3,588
28. Nebraska.....NE	0	0	0	0	2,736	0	0	12,674
29. Nevada.....NV	0	0	0	0	1,008	0	0	2,746
30. New Hampshire.....NH	0	0	0	0	198	0	0	939
31. New Jersey.....NJ	0	0	0	0	501,649	1,000,000	1	6,921
32. New Mexico.....NM	0	0	0	0	197	0	0	(561)
33. New York.....NY	0	0	0	0	980	0	0	6,004
34. North Carolina.....NC	0	0	0	0	2,624	0	0	13,788
35. North Dakota.....ND	0	0	0	0	147	0	0	642
36. Ohio.....OH	0	0	0	0	3,022	0	0	9,828
37. Oklahoma.....OK	0	0	0	0	475	0	0	3,483
38. Oregon.....OR	0	0	0	0	314	0	0	1,214
39. Pennsylvania.....PA	0	0	0	0	2,231	0	0	10,804
40. Rhode Island.....RI	0	0	0	0	785	0	0	1,903
41. South Carolina.....SC	0	0	0	0	407	0	0	2,472
42. South Dakota.....SD	0	0	0	0	533	0	0	2,422
43. Tennessee.....TN	0	0	0	0	2,159	0	0	11,161
44. Texas.....TX	0	0	0	0	7,189	0	0	27,091
45. Utah.....UT	0	0	0	0	2,212	0	0	3,851
46. Vermont.....VT	0	0	0	0	78	0	0	560
47. Virginia.....VA	0	0	0	0	2,588	0	0	14,785
48. Washington.....WA	0	0	0	0	552	0	0	4,302
49. West Virginia.....WV	0	0	0	0	467	0	0	5,429
50. Wisconsin.....WI	0	0	0	0	2,731	0	0	13,172
51. Wyoming.....WY	0	0	0	0	75	0	0	535
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	158	500,000	2	1,061
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	(1,972)	0	0	128,657
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	588,159	1,735,000	4	549,962

DETAILS OF WRITE-INS

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

NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2017

NAIC Group Code.....3548

NAIC Company Code.....24767

Company Name: ST. PAUL FIRE AND MARINE INSURANCE COMPANY

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

1. Monoline Policies

1 Direct Written Premiums	2 Direct Earned Premiums	3 Direct Losses Incurred
.....723,274	.....1,610,999	.....48,000

2. Commercial Multiple Peril (CMP) Packaged Policies

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