

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

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

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

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

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

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

DIRECTORS

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

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

20th day of July, 2017
Sandra M. Bachman Notary Public
My Commission Expires September 30, 2017



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	9,289,419,787	0	9,289,419,787	9,132,252,013
2. Stocks:				
2.1 Preferred stocks.....	32,111,605	0	32,111,605	30,957,660
2.2 Common stocks.....	4,152,503,200	0	4,152,503,200	3,847,377,924
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	0	0	0	0
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(372,738)), cash equivalents (\$.....0) and short-term investments (\$.....282,278,470).....	281,905,732	0	281,905,732	722,305,385
6. Contract loans (including \$.....0 premium notes).....	0	0	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	928,346,206	26,035,822	902,310,385	847,125,360
9. Receivables for securities.....	209,833	0	209,833	13,092
10. Securities lending reinvested collateral assets.....	54,197,416	0	54,197,416	36,370,716
11. Aggregate write-ins for invested assets.....	0	0	0	0
12. Subtotals, cash and invested assets (Lines 1 to 11).....	14,738,693,780	26,035,822	14,712,657,958	14,616,402,150
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	93,216,888	0	93,216,888	95,528,872
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	582,113,284	34,006,464	548,106,820	523,166,370
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....24,336,992 earned but unbilled premiums).....	1,025,931,647	4,899,078	1,021,032,569	931,600,506
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	17,943,492	1,374,748	16,568,743	13,015,128
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	17,906,866	0	17,906,866	(2,706,342)
16.2 Funds held by or deposited with reinsured companies.....	1,257,193	0	1,257,193	1,310,660
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	1,867,691	0	1,867,691	0
18.2 Net deferred tax asset.....	314,349,824	58,690,108	255,659,716	250,496,668
19. Guaranty funds receivable or on deposit.....	902,170	0	902,170	1,031,247
20. Electronic data processing equipment and software.....	0	0	0	0
21. Furniture and equipment, including health care delivery assets (\$.....0).....	0	0	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	62,115,139	0	62,115,139	64,500,432
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	54,826,432	1,218,650	53,607,782	69,994,451
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	16,911,124,405	126,224,869	16,784,899,536	16,564,340,144
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	16,911,124,405	126,224,869	16,784,899,536	16,564,340,144

DETAILS OF WRITE-INS

1101.....	0	0	0	0
1102.....	0	0	0	0
1103.....	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	0	0	0	0
2501. Suspense, undistributed payments.....	17,823,088	0	17,823,088	36,070,747
2502. Equities and deposits in pools and associations.....	13,520,138	0	13,520,138	11,507,430
2503. Amounts receivable under high deductible policies.....	12,182,224	1,218,650	10,963,574	11,674,173
2598. Summary of remaining write-ins for Line 25 from overflow page.....	11,300,982	0	11,300,982	10,742,102
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	54,826,432	1,218,650	53,607,782	69,994,451

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....906,979,983).....	6,087,420,373	5,954,948,262
2. Reinsurance payable on paid losses and loss adjustment expenses.....	252,556,276	230,726,982
3. Loss adjustment expenses.....	1,397,414,158	1,400,869,800
4. Commissions payable, contingent commissions and other similar charges.....	96,407,323	137,287,831
5. Other expenses (excluding taxes, licenses and fees).....	97,809,167	131,989,621
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	65,406,268	74,025,606
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	29,630,434
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....59,387 and interest thereon \$.....5,121.....	64,509	86,613
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....166,575,984 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).....	2,122,714,996	2,015,473,092
10. Advance premium.....	3,979	1,000
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	12,353,114	10,768,449
12. Ceded reinsurance premiums payable (net of ceding commissions).....	54,272,000	40,418,953
13. Funds held by company under reinsurance treaties.....	0	0
14. Amounts withheld or retained by company for account of others.....	9,295,814	11,461,687
15. Remittances and items not allocated.....	2,813,951	3,050,107
16. Provision for reinsurance (including \$.....0 certified).....	0	0
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	0	0
20. Derivatives.....	0	0
21. Payable for securities.....	8,956,519	13,730,581
22. Payable for securities lending.....	54,197,416	36,370,716
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	(11,561,918)	(12,343,030)
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	10,250,123,943	10,078,496,703
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	10,250,123,943	10,078,496,703
29. Aggregate write-ins for special surplus funds.....	12,776,598	13,582,113
30. Common capital stock.....	25,000,000	25,000,000
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	2,629,824,585	2,629,824,585
35. Unassigned funds (surplus).....	3,867,174,409	3,817,436,742
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	6,534,775,593	6,485,843,440
38. Totals (Page 2, Line 28, Col. 3).....	16,784,899,536	16,564,340,144

DETAILS OF WRITE-INS

2501. Escheat liability.....	543,316	581,666
2502. Special reserve fund.....	500,000	500,000
2503. Retroactive reinsurance reserve assumed.....	246,724	247,036
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(12,851,958)	(13,671,731)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	(11,561,918)	(12,343,030)
2901. Special surplus from retroactive reinsurance.....	12,776,598	13,582,113
2902.	0	0
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	12,776,598	13,582,113
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$....151,303,578).....	154,014,727	164,567,663	323,998,097
1.2 Assumed..... (written \$....2,335,395,033).....	2,231,912,533	2,137,925,222	4,354,002,586
1.3 Ceded..... (written \$....155,150,966).....	158,803,566	169,418,934	332,742,543
1.4 Net..... (written \$....2,331,547,645).....	2,227,123,694	2,133,073,950	4,345,258,140
DEDUCTIONS:			
2. Losses incurred (current accident year \$....1,319,068,003):			
2.1 Direct.....	46,978,606	76,856,102	259,479,756
2.2 Assumed.....	1,278,323,053	1,139,198,329	2,256,603,754
2.3 Ceded.....	53,937,541	80,597,628	269,984,822
2.4 Net.....	1,271,364,117	1,135,456,802	2,246,098,688
3. Loss adjustment expenses incurred.....	241,295,516	234,294,029	508,448,067
4. Other underwriting expenses incurred.....	680,413,368	664,667,984	1,333,412,970
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	2,193,073,000	2,034,418,815	4,087,959,725
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	34,050,694	98,655,135	257,298,415
INVESTMENT INCOME			
9. Net investment income earned.....	190,006,631	176,312,271	1,114,470,935
10. Net realized capital gains (losses) less capital gains tax of \$....(1,957,701).....	(8,640,128)	(18,303,365)	(12,613,173)
11. Net investment gain (loss) (Lines 9 + 10).....	181,366,503	158,008,906	1,101,857,761
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....1,044,460 amount charged off \$....4,997,755).....	(3,953,296)	(3,430,572)	(7,858,731)
13. Finance and service charges not included in premiums.....	7,969,371	7,597,288	15,362,704
14. Aggregate write-ins for miscellaneous income.....	(442,347)	(626,256)	(1,092,895)
15. Total other income (Lines 12 through 14).....	3,573,728	3,540,460	6,411,078
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	218,990,924	260,204,501	1,365,567,254
17. Dividends to policyholders.....	4,710,556	3,706,554	8,771,355
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	214,280,369	256,497,947	1,356,795,899
19. Federal and foreign income taxes incurred.....	46,086,715	68,180,735	172,879,327
20. Net income (Line 18 minus Line 19) (to Line 22).....	168,193,653	188,317,212	1,183,916,572
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	6,485,843,440	6,376,266,631	6,376,266,631
22. Net income (from Line 20).....	168,193,653	188,317,212	1,183,916,572
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....8,293,516.....	320,650,463	371,697,992	(23,063,228)
25. Change in net unrealized foreign exchange capital gain (loss).....	3,134,107	976,693	(1,232,123)
26. Change in net deferred income tax.....	4,341,300	5,417,057	2,125,803
27. Change in nonadmitted assets.....	(4,387,371)	(14,144,674)	22,829,784
28. Change in provision for reinsurance.....	0	0	0
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(443,000,000)	(553,000,000)	(1,075,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	0	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	48,932,153	(735,721)	109,576,809
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,534,775,593	6,375,530,910	6,485,843,440

DETAILS OF WRITE-INS

0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Fines and penalties of regulatory authorities.....	47,993	(46,478)	(77,403)
1402. Other assets tri-party/tax credit bond income.....	23,361	18,930	42,083
1403. Profit and loss, miscellaneous.....	(82,114)	(166,861)	(338,357)
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(431,587)	(431,847)	(719,219)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	(442,347)	(626,256)	(1,092,895)
3701.	0	0	0
3702.	0	0	0
3703.	0	0	0
3798. Summary of remaining write-ins for Line 37 from overflow page.....	0	0	0
3799. Totals (Lines 3701 thru 3703 plus 3798) (Line 37 above).....	0	0	0

TRAVELERS CASUALTY AND SURETY COMPANY

CASH FLOW

	1 Current Year to Date	2 Prior Year To Date	3 Prior Year Ended December 31
CASH FROM OPERATIONS			
1. Premiums collected net of reinsurance.....	2,226,676,183	2,135,275,309	4,365,656,346
2. Net investment income.....	222,841,202	192,446,136	1,175,960,966
3. Miscellaneous income.....	3,573,728	3,540,460	6,411,078
4. Total (Lines 1 through 3).....	2,453,091,112	2,331,261,904	5,548,028,390
5. Benefit and loss related payments.....	1,137,622,454	1,233,685,314	2,170,911,276
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,007,511,547	970,167,155	1,785,275,123
8. Dividends paid to policyholders.....	3,125,891	2,743,179	7,804,536
9. Federal and foreign income taxes paid (recovered) net of \$..... 1,964,138 tax on capital gains (losses).....	75,627,140	77,221,081	163,650,675
10. Total (Lines 5 through 9).....	2,223,887,031	2,283,816,730	4,127,641,611
11. Net cash from operations (Line 4 minus Line 10).....	229,204,081	47,445,175	1,420,386,779
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	927,011,369	867,098,849	1,900,676,610
12.2 Stocks.....	1,034,412	1,357,766	3,751,092
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	0
12.5 Other invested assets.....	87,129,016	75,603,273	153,646,401
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	0	0
12.7 Miscellaneous proceeds.....	(8,129,633)	37,946,903	31,073,346
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,007,045,164	982,006,791	2,089,147,450
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	1,112,496,524	735,591,634	2,001,105,497
13.2 Stocks.....	0	0	0
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	0	0	0
13.5 Other invested assets.....	133,389,166	93,459,545	221,156,447
13.6 Miscellaneous applications.....	22,797,503	9,074,953	6,498,634
13.7 Total investments acquired (Lines 13.1 to 13.6).....	1,268,683,192	838,126,132	2,228,760,578
14. Net increase or (decrease) in contract loans and premium notes.....	0	0	0
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(261,638,027)	143,880,659	(139,613,128)
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.....	(22,367)	(20,885)	(42,498)
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	443,000,000	553,000,000	1,075,000,000
16.6 Other cash provided (applied).....	35,056,660	64,975,057	(14,444,519)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(407,965,707)	(488,045,829)	(1,089,487,017)
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).....	(440,399,653)	(296,719,995)	191,286,633
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	722,305,385	531,018,752	531,018,752
19.2 End of period (Line 18 plus Line 19.1).....	281,905,732	234,298,757	722,305,385
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bonds.....	7,173,900	14,030,500	35,043,323
20.0002 Stock distribution from limited partnership.....	1,015,882	1,414,863	1,414,863
20.0003 Interest payment received in securities.....	274,040	325,167	624,052
20.0004 Bonds exchanged for stock.....	0	0	73,269

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

A. Accounting Practices:

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

<u>Net Income</u>	<u>SSAP #</u>	<u>F/S Page</u>	<u>F/S Line #</u>	<u>June 30, 2017</u>	<u>December 31, 2016</u>
1. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	\$ 168,193,653	\$ 1,183,916,572
2. State Prescribed Practices that is an increase/(decrease) from NAIC SAP				-	-
3. State Permitted Practices that is an increase/(decrease) from NAIC SAP				-	-
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 168,193,653</u>	<u>\$ 1,183,916,572</u>
<u>Surplus</u>					
5. Travelers Casualty and Surety Company state basis	XXX	XXX	XXX	\$ 6,534,775,593	\$ 6,485,843,440
6. State Prescribed Practices that is an increase/(decrease) from NAIC SAP				-	-
7. State Permitted Practices that is an increase/(decrease) from NAIC SAP				-	-
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 6,534,775,593</u>	<u>\$ 6,485,843,440</u>

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

No significant change.

C. Accounting Policy:

No significant change.

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

D. Going Concern:

Not applicable.

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

No significant change.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

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

- (2) Not applicable.

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

NOTES TO FINANCIAL STATEMENTS

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

a. The aggregate amount of unrealized losses:			
	1. Less than 12 Months	\$	708,952
	2. 12 Months or Longer	\$	136,220
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 Months	\$	88,913,589
	2. 12 Months or Longer	\$	20,249,473

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

E. Repurchase Agreements and/or Securities Lending Transactions:

No significant change.

(3)b. Not applicable.

F. Real Estate:

No significant change.

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

No significant change.

H. Restricted Assets:

No significant change.

I. Working Capital Finance Investments:

(1) No significant change.

(2) Not applicable.

(3) Not applicable.

J. Offsetting and Netting of Assets and Liabilities:

Not applicable.

K. Structured Notes:

No significant change.

L. 5* Securities:

No significant change.

M. Short Sales:

No significant change.

N. Prepayment Penalty and Acceleration Fees:

No significant change.

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

NOTES TO FINANCIAL STATEMENTS

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

Through June 30, 2017, the Company sold \$370.4 million of securities to the Travelers Money Market Liquidity Pool as follows:

(in millions)	<u>Proceeds</u>
February 17, 2017	\$ 94.6
April 26, 2017	261.6
June 21, 2017	14.2

Note 11 – Debt

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

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act of Postretirement Benefits:

No significant change.

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

Through June 30, 2017, the Company paid ordinary dividends totaling \$443 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

(in millions)	<u>Ordinary</u>	<u>Extraordinary</u>	<u>Total</u>
March 20, 2017	\$ 262	\$ -	\$ 262
June 20, 2017	181	-	181

Note 14 – Liabilities, Contingencies and Assessments

No significant change.

Note 15 – Leases

No significant change.

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

No significant change.

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2) Not applicable.

(4) Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

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

Description	Level 1	Level 2	Level 3	Total
Bonds				
Industrial and miscellaneous	\$ -	\$ 34,488,854	\$ -	\$ 34,488,854
Preferred stock				
Redeemable	-	29,054,675	-	29,054,675
Nonredeemable	129,530	1,767,400	-	1,896,930
Total preferred stock	129,530	30,822,075	-	30,951,605
Common stock				
Industrial and miscellaneous	7,845,641	-	-	7,845,641
Total securities at fair value	\$ 7,975,171	\$ 65,310,929	\$ -	\$ 73,286,100

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

Nonredeemable preferred stock in the amount of \$1,767,400 transferred from Level 1 to Level 2 due to the absence of any quoted market price at the end of the quarter. Transfers between Levels are recognized at the end of the period.

(2) Not applicable.

(3) Not applicable.

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

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

(5) Not applicable.

B. Not applicable.

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

(At June 30, 2017)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Short term bonds	\$ 282,278,470	\$ 282,278,470	\$ 57,606,655	\$ 224,671,815	\$ -	\$ -
Long term bonds	9,552,784,495	9,289,419,787	299,615,389	9,252,595,840	573,266	-
Preferred stock	32,726,605	32,111,605	1,904,530	30,822,075	-	-
Common stock	7,845,641	7,845,641	7,845,641	-	-	-

(At December 31, 2016)	Aggregate Fair Value	Admitted Assets	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Short term bonds	\$ 721,597,101	\$ 721,598,932	\$ 174,060,637	\$ 547,536,464	\$ -	\$ -
Long term bonds	9,296,176,378	9,132,252,013	298,664,572	8,991,832,736	5,679,070	-
Preferred stock	30,957,660	30,957,660	-	30,957,660	-	-
Common stock	6,846,003	6,846,003	6,846,003	-	-	-

D. Not applicable.

NOTES TO FINANCIAL STATEMENTS

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

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

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

A – E. Retrospective Premiums:

No significant change.

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

Not applicable.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from December 31, 2016 to June 30, 2017, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$52,353,000, resulting from better than expected loss and defense and cost containment development primarily in the workers' compensation, commercial multiple peril, other liability – occurrence and products liability – occurrence lines (excluding environmental reserves). This favorable development was partially offset by unfavorable development for environmental reserves, primarily in the other liability – occurrence line.

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

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

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

A. No significant change.

B. Not applicable.

GENERAL INTERROGATORIES**PART 1 - COMMON INTERROGATORIES****GENERAL**

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

- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes No
- 4.2 If yes, provide name of entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

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

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

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

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

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

FINANCIAL

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 11,485,059

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

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

14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	3,840,531,921	4,144,657,559
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	14,684,643	26,945,495
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 3,855,216,564	\$ 4,171,603,054
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 54,197,416

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 54,197,416

16.3 Total payable for securities lending reported on the liability page: \$ 54,197,416

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citibank Futures	1 South Wacker, 10th Floor Chicago, IL 60606	Futures account

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

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

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

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

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

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

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

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

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

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	30,521,472	30,521,472	0	0	181,000	181,000
Total	XXX	XXX	0	0	30,521,472	30,521,472	0	0	181,000	181,000

5.1 Operating Percentages:

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

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
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NONE

TRAVELERS CASUALTY AND SURETY COMPANY

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
1. Alabama.....AL.....L.....		2,994,962	1,924,214	1,848,167	2,158,806	46,422,142	45,804,743
2. Alaska.....AK.....L.....		52,920	335,701	12,517	39,317	546,018	534,159
3. Arizona.....AZ.....L.....		3,978,229	2,958,804	1,871,506	943,438	11,274,051	12,378,257
4. Arkansas.....AR.....L.....		1,929,705	1,999,790	337,930	480,953	9,499,716	9,541,776
5. California.....CA.....L.....		4,750,014	2,892,088	6,710,826	6,867,798	87,187,343	98,893,813
6. Colorado.....CO.....L.....		1,099,549	769,952	111,349	231,398	8,557,974	8,703,946
7. Connecticut.....CT.....L.....		4,820,505	6,783,119	11,594,215	6,452,430	150,761,190	149,012,452
8. Delaware.....DE.....L.....		95,283	191,770	531,398	62,341	12,600,703	11,966,232
9. District of Columbia.....DC.....L.....		860,494	2,355,054	744,959	496,075	18,664,846	18,075,724
10. Florida.....FL.....L.....		7,704,164	10,812,693	4,981,606	6,012,195	100,473,520	98,331,416
11. Georgia.....GA.....L.....		1,953,403	3,125,286	2,588,544	1,998,550	36,848,551	39,336,697
12. Hawaii.....HI.....L.....		220,455	97,737	57,033	88,400	1,327,663	1,459,207
13. Idaho.....ID.....L.....		468,147	534,356	188,796	250,312	4,325,679	4,456,485
14. Illinois.....IL.....L.....		9,447,149	9,892,486	3,839,672	4,189,206	56,203,029	49,559,729
15. Indiana.....IN.....L.....		1,883,124	2,222,956	1,275,500	903,781	9,994,530	9,788,886
16. Iowa.....IA.....L.....		2,034,140	2,526,613	1,220,912	1,200,520	11,612,534	11,508,142
17. Kansas.....KS.....L.....		3,253,739	3,188,328	1,564,641	1,658,355	18,387,138	18,660,346
18. Kentucky.....KY.....L.....		1,063,651	1,150,851	684,364	761,393	22,450,896	21,931,493
19. Louisiana.....LA.....L.....		3,770,599	3,609,197	1,773,466	1,101,554	41,025,943	39,892,763
20. Maine.....ME.....L.....		297,379	305,456	228,464	145,668	12,629,606	13,725,351
21. Maryland.....MD.....L.....		3,079,892	2,870,800	2,274,213	2,577,908	71,165,748	71,002,297
22. Massachusetts.....MA.....L.....		4,582,776	6,896,765	6,681,267	9,255,616	95,102,498	116,192,394
23. Michigan.....MI.....L.....		2,894,181	2,416,180	5,053,970	4,275,686	225,702,817	205,318,847
24. Minnesota.....MN.....L.....		4,262,896	2,510,183	2,238,815	2,254,491	32,740,448	34,535,041
25. Mississippi.....MS.....L.....		3,027,831	2,474,991	824,639	951,955	20,676,705	19,575,566
26. Missouri.....MO.....L.....		1,681,558	2,136,649	3,289,957	2,426,088	29,990,513	30,635,086
27. Montana.....MT.....L.....		214,970	365,329	122,876	154,573	1,430,387	1,542,297
28. Nebraska.....NE.....L.....		309,684	488,568	334,329	693,728	11,411,913	11,626,736
29. Nevada.....NV.....L.....		1,119,042	1,335,207	377,219	162,339	3,449,989	3,304,492
30. New Hampshire.....NH.....L.....		79,352	263,424	348,203	511,037	16,285,463	17,251,638
31. New Jersey.....NJ.....L.....		495,850	1,241,150	3,582,803	3,663,692	165,982,019	178,548,096
32. New Mexico.....NM.....L.....		857,129	764,962	357,992	231,470	3,937,880	3,860,167
33. New York.....NY.....L.....		13,015,546	12,224,998	17,861,449	15,090,306	202,859,166	193,244,284
34. North Carolina.....NC.....L.....		4,400,481	5,785,674	1,588,920	2,177,862	30,646,627	33,658,479
35. North Dakota.....ND.....L.....		63,288	48,400	(871)	(143)	91,552	93,351
36. Ohio.....OH.....L.....		376,553	326,415	1,750,828	980,849	53,088,132	45,733,573
37. Oklahoma.....OK.....L.....		445,856	458,441	114,893	106,235	7,912,575	8,130,166
38. Oregon.....OR.....L.....		3,721,673	3,075,539	1,023,390	861,216	9,367,152	8,737,391
39. Pennsylvania.....PA.....L.....		6,072,847	6,304,341	11,794,286	234,111,757	159,098,144	174,022,573
40. Rhode Island.....RI.....L.....		192,769	336,428	527,799	826,922	24,869,745	27,043,042
41. South Carolina.....SC.....L.....		1,145,862	971,271	605,020	375,414	13,722,119	13,582,855
42. South Dakota.....SD.....L.....		142,595	211,489	76,675	193,698	1,561,469	1,053,686
43. Tennessee.....TN.....L.....		8,704,317	9,050,307	3,261,881	2,795,368	60,514,436	60,254,234
44. Texas.....TX.....L.....		21,363,207	24,575,591	5,766,133	6,373,232	111,295,794	91,069,948
45. Utah.....UT.....L.....		805,124	786,445	189,125	397,914	3,638,689	4,892,884
46. Vermont.....VT.....L.....		304,075	46,795	174,778	276,800	4,880,355	4,762,615
47. Virginia.....VA.....L.....		10,728,365	15,573,432	7,352,410	6,084,590	44,407,539	43,902,719
48. Washington.....WA.....L.....		1,794,371	197,042	393,990	299,265	8,731,582	8,642,334
49. West Virginia.....WV.....L.....		574,043	480,628	1,047,978	537,539	7,583,138	5,963,521
50. Wisconsin.....WI.....L.....		1,111,377	1,613,019	2,485,403	2,078,634	31,127,294	33,505,085
51. Wyoming.....WY.....L.....		12,676	16,248	7,330	7,294	219,163	229,464
52. American Samoa.....AS.....N.....		750	0	0	0	0	0
53. Guam.....GU.....L.....		27,751	34,178	0	0	0	0
54. Puerto Rico.....PR.....L.....		110,519	1,390,246	(1,059,545)	1,571,815	1,184,611	6,151,827
55. US Virgin Islands.....VI.....L.....		185,699	108,268	0	0	155,000	155,000
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CAN.....N.....		0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....		721,063	964,200	0	0	0	0
59. Totals.....(a).....54.....		151,303,578	166,020,054	122,614,017	338,347,638	2,115,623,734	2,121,783,303

DETAILS OF WRITE-INS

58001. BMU Bermuda.....XXX.....		574,146	954,099	0	0	0	0
58002. ISR Israel.....XXX.....		144,321	0	0	0	0	0
58003. GBR United Kingdom.....XXX.....		13,820	50	0	0	0	0
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....		(11,224)	10,051	0	0	0	0
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		721,063	964,200	0	0	0	0

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

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

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

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Notes:

* Denotes affiliated insurer

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

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

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

Notes:

* Denotes affiliated insurer

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

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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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.....	06-0848755..				Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	36145.....	06-1286264..				Travelers Personal Security Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	36161.....	06-1286274..				Travelers Property Casualty Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	38130.....	36-3703200..				Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	27-4469564..				Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	
3548	The Travelers Companies, Inc...	00000.....	06-6033509..				Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	61-1639956..				Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	75.000	The Travelers Companies, Inc.....	N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	32-0447309..				Lone Rock Timber Investments II, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	90.000	The Travelers Companies, Inc.....	N.....	0110.
3548	The Travelers Companies, Inc...	00000.....	AA-3194119..				Travelers (Bermuda) Limited.....	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	20-4312440..				Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	06-1534005..				TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	19038.....	06-6033504..				Travelers Casualty and Surety Company.....	CT.....	RE.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	41483.....	06-1067463..				Farmington Casualty Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	75-2676034..				Travelers MGA, Inc.....	TX.....	DS.....	Farmington Casualty Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	
3548	The Travelers Companies, Inc...	00000.....					8527512 Canada Inc.....	CAN.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	77.520	The Travelers Companies, Inc.....	Y.....	
3548	The Travelers Companies, Inc...	00000.....	AA-1560270..				The Dominion of Canada General Insurance Company.....	CAN.....	DS.....	8527512 Canada Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	AA-1560039..				Travelers Insurance Company of Canada.....	CAN.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	
3548	The Travelers Companies, Inc...	31194.....	06-0907370..				Travelers Casualty and Surety Company of America.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	47-2215437..				Travelers Global, Inc.....	DE.....	DS.....	Travelers Casualty and Surety Company of America..	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	
3548	The Travelers Companies, Inc...	00000.....	47-2215437..				Travelers Brazil Holding LLC.....	DE.....	DS.....	Travelers Global, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....	47-2215437..				Travelers Brazil Acquisition LLC.....	DE.....	DS.....	Travelers Brazil Holding, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	00000.....					J. Malucelli Participações em Seguros e Resseguros S.A. (Holdco)	BRA.....	DS.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	AA-2230021..				J. Malucelli Resseguradora S.A.....	BRA.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc...	00000.....					J. Malucelli Controle de Riscos Ltda.....	BRA.....	DS.....	J. Malucelli Resseguradora S.A.....	O/B.....	0.010	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	AA-2230002..				J. Malucelli Seguradora S.A.....	BRA.....	DS.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc...	00000.....					J. Malucelli Controle de Riscos Ltda.....	BRA.....	DS.....	J. Malucelli Seguradora S.A.....	O/B.....	99.990	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc...	00000.....					J. Malucelli Latam S.A.....	BRA.....	DS.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	AA-2330036..				JMalucelli Travelers Seguros S.A.....	COL.....	IA.....	J. Malucelli Latam, S.A.....	O/B/M.....	51.000	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc...	00000.....					Travelers Participações em Seguros Brasil S.A.....	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B/M.....	95.000	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	AA-2230022..				Travelers Seguros Brasil S.A.....	BRA.....	IA.....	Travelers Participações em Seguros Brasil S.A.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	0107.
3548	The Travelers Companies, Inc...	19046.....	06-0876835..				Travelers Casualty Insurance Company of America.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	
3548	The Travelers Companies, Inc...	36170.....	06-1286266..				Travelers Casualty Company of Connecticut.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	

Q12.2

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	00000.....	06-6033504..	.....	.....	.....	Travelers Casualty UK Investments LLC.....	DE.....	DS.....	Travelers Casualty and Surety Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36137.....	06-1286268..	.....	.....	.....	Travelers Commercial Insurance Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	29696.....	06-1203698..	.....	.....	.....	Travelers Excess and Surplus Lines Company.....	CT.....	DS.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41564.....	75-1732040..	.....	.....	.....	Travelers Lloyds of Texas Insurance Company.....	TX.....	DS.....	Travelers Casualty and Surety Company.....	O/M/A.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	56-1959031..	.....	.....	.....	The Family Business Institute LLC.....	DE.....	DS.....	Travelers Casualty and Surety Company.....	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	82-0925474..	.....	.....	.....	IHP Capital Partners Fund VIII, L.P.....	DE.....	DS.....	Travelers Casualty and Surety Company.....	O.....	97.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25658.....	06-0566050..	.....	.....	.....	The Travelers Indemnity Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arch Street North LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25615.....	06-0291290..	.....	.....	.....	The Charter Oak Fire Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Real Estate, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10647.....	59-3372141..	.....	.....	.....	First Floridian Auto and Home Insurance Company.....	FL.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	42811.....	56-1371361..	.....	.....	.....	Gulf Underwriters Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	22233.....	75-6013697..	.....	.....	.....	Select Insurance Company.....	TX.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1120023..	.....	.....	.....	Travelers Casualty and Surety Company of Europe Limited.....	GBR.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Crystal Brook, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Durham Holding, LLC.....	DE.....	NIA.....	Crystal Brook, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Sutton Holdco, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Cadet Limited, LLC.....	DE.....	NIA.....	Sutton Holdco, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Arrowhead Company, LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Eastern Asset, LLC.....	DE.....	NIA.....	Arrowhead Company, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1769846..	.....	.....	.....	Jupiter Holdings, Inc.....	MN.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	43117.....	86-0703220..	.....	.....	.....	American Equity Insurance Company.....	AZ.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	10819.....	86-0868106..	.....	.....	.....	American Equity Specialty Insurance Company.....	CT.....	IA.....	American Equity Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24015.....	41-6009967..	.....	.....	.....	Northland Insurance Company.....	CT.....	IA.....	Jupiter Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27987.....	41-0983992..	.....	.....	.....	Northfield Insurance Company.....	IA.....	IA.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	24031.....	94-6051964..	.....	.....	.....	Northland Casualty Company.....	CT.....	IA.....	Northland Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Indemnity U.K. Investments LLC.....	CT.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	TPC U.K. Investments LLC.....	DE.....	NIA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25623.....	06-0303275..	.....	.....	.....	The Phoenix Insurance Company.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25666.....	58-6020487..	.....	.....	.....	The Travelers Indemnity Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25682.....	06-0336212..	.....	.....	.....	The Travelers Indemnity Company of Connecticut.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25674.....	36-2719165..	.....	.....	.....	Travelers Property Casualty Company of America.....	CT.....	IA.....	The Phoenix Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	13-2743602..	.....	.....	.....	American Marine Management Services, Inc.....	NY.....	OTH.....	Travelers Property Casualty Company of America.....	O/B.....	47.500	The Travelers Companies, Inc.....	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	06-1501229..	.....	.....	.....	Constitution State Services LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0303275..	.....	.....	.....	Phoenix UK Investments LLC.....	DE.....	NIA.....	The Phoenix Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	12850.....	04-3175569..	.....	.....	.....	The Premier Insurance Company of Massachusetts.....	CT.....	IA.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....

Q12.3

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

Aster Explanation

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

Q12.4

TRAVELERS CASUALTY AND SURETY COMPANY PART 1 - LOSS EXPERIENCE

Lines of Business	Current Year to Date			4 Prior Year to Date Direct Loss Percentage
	1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	
1. Fire.....	1,881,052	624,385	33.193	40.265
2. Allied lines.....	699,724	427,299	61.067	36.872
3. Farmowners multiple peril.....	0	0	0.000	0.000
4. Homeowners multiple peril.....	15,902,064	6,505,219	40.908	47.086
5. Commercial multiple peril.....	16,393	2,173,426	13,258.360	9,041.016
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	916	18	1.965	0.092
9. Inland marine.....	95,035	14,228	14.971	34.067
10. Financial guaranty.....	133	0	0.000	0.000
11.1. Medical professional liability - occurrence.....	0	0	0.000	0.000
11.2. Medical professional liability - claims-made.....	0	0	0.000	0.000
12. Earthquake.....	16,746	629	3.755	0.330
13. Group accident and health.....	0	0	0.000	0.000
14. Credit accident and health.....	0	0	0.000	0.000
15. Other accident and health.....	0	0	0.000	0.000
16. Workers' compensation.....	109,728,128	38,702,516	35.271	53.893
17.1. Other liability-occurrence.....	572,969	438,069	76.456	(2,205.485)
17.2. Other liability-claims made.....	442,510	(287,718)	(65.020)	(468.815)
17.3. Excess workers' compensation.....	0	476,350	0.000	0.000
18.1. Products liability-occurrence.....	161,210	(528,034)	(327.544)	(2,236.651)
18.2. Products liability-claims made.....	0	0	0.000	0.000
19.1, 19.2. Private passenger auto liability.....	0	(3,087,961)	0.000	0.000
19.3, 19.4. Commercial auto liability.....	0	2,113,829	0.000	0.000
21. Auto physical damage.....	0	(1,269)	0.000	0.000
22. Aircraft (all perils).....	0	(21,245)	0.000	0.000
23. Fidelity.....	52,705	(50,903)	(96.580)	(100.996)
24. Surety.....	24,428,731	(524,834)	(2.148)	21.678
26. Burglary and theft.....	16,410	4,603	28.049	(5.246)
27. Boiler and machinery.....	0	0	0.000	0.000
28. Credit.....	0	0	0.000	0.000
29. International.....	0	0	0.000	0.000
30. Warranty.....	0	0	0.000	0.000
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.000	0.000
35. Totals.....	154,014,727	46,978,606	30.503	46.702
DETAILS OF WRITE-INS				
3401.....	0	0	0.000	0.000
3402.....	0	0	0.000	0.000
3403.....	0	0	0.000	0.000
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0.000	XXX
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0.000	0.000

PART 2 - DIRECT PREMIUMS WRITTEN

Lines of Business	1	2	3
	Current Quarter	Current Year to Date	Prior Year Year to Date
1. Fire.....	877,316	1,793,866	1,769,399
2. Allied lines.....	420,888	854,971	860,170
3. Farmowners multiple peril.....	0	0	0
4. Homeowners multiple peril.....	7,828,589	14,792,851	16,298,147
5. Commercial multiple peril.....	4,578	15,672	17,193
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	345	595	733
9. Inland marine.....	45,144	88,053	98,941
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.....	8,126	14,829	18,735
13. Group accident and health.....	0	0	0
14. Credit accident and health.....	0	0	0
15. Other accident and health.....	0	0	0
16. Workers' compensation.....	47,314,732	113,986,138	120,063,407
17.1. Other liability-occurrence.....	422,046	597,245	396,997
17.2. Other liability-claims made.....	402,343	533,075	962,943
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	8,382	161,210	337,048
18.2. Products liability-claims made.....	0	0	0
19.1 19.2. Private passenger auto liability.....	0	0	0
19.3 19.4. Commercial auto liability.....	0	0	0
21. Auto physical damage.....	0	0	0
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	65,374	83,553	37,543
24. Surety.....	12,012,237	18,363,601	25,151,716
26. Burglary and theft.....	2,725	17,917	7,082
27. Boiler and machinery.....	0	0	0
28. Credit.....	0	0	0
29. International.....	0	0	0
30. Warranty.....	0	0	0
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0
35. Totals.....	69,412,824	151,303,578	166,020,054
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2017 Loss and LAE Payments on Claims Reported as of Prior Year-End	2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2017 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2014 + Prior.....	2,146,703	2,476,222	4,622,926	336,344	34,750	371,094	1,952,646	21,525	2,250,995	4,225,166	142,287	(168,953)	(26,666)
2. 2015.....	403,670	615,428	1,019,098	143,149	8,132	151,281	339,773	11,457	513,191	864,422	79,253	(82,647)	(3,394)
3. Subtotals 2015 + Prior.....	2,550,373	3,091,650	5,642,023	479,493	42,882	522,375	2,292,420	32,982	2,764,186	5,089,588	221,540	(251,600)	(30,060)
4. 2016.....	566,438	1,147,356	1,713,795	301,907	59,766	361,673	470,935	34,372	824,521	1,329,828	206,403	(228,697)	(22,293)
5. Subtotals 2016 + Prior.....	3,116,812	4,239,006	7,355,818	781,401	102,648	884,048	2,763,354	67,354	3,588,708	6,419,416	427,943	(480,297)	(52,353)
6. 2017.....	XXX	XXX	XXX	XXX	499,595	499,595	XXX	295,220	770,199	1,065,418	XXX	XXX	XXX
7. Totals.....	3,116,812	4,239,006	7,355,818	781,401	602,243	1,383,643	2,763,354	362,574	4,358,906	7,484,835	427,943	(480,297)	(52,353)
8. Prior Year-End's Surplus As Regards Policyholders	6,485,843												
											Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....13.730 %	2. ....(11.330)%	3. ....(0.712)%
													Col. 13, Line 7 Line 8
													4. ....(0.807)%

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:



TRAVELERS CASUALTY AND SURETY COMPANY
Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. State surcharges receivable.....	9,958,674	0	9,958,674	9,242,550
2505. Other assets	685,315	0	685,315	840,479
2506. Other assets tri-party/tax credit bonds.....	626,559	0	626,559	673,198
2507. Deferred compensation funds.....	63,404	0	63,404	78,031
2508. Assumed reinsurance receivable and payable.....	(32,970)	0	(32,970)	(92,156)
2597. Summary of remaining write-ins for Line 25.....	11,300,982	0	11,300,982	10,742,102

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Retroactive reinsurance reserve ceded.....	(12,851,958)	(13,671,731)
2597. Summary of remaining write-ins for Line 25.....	(12,851,958)	(13,671,731)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Retroactive reinsurance gain/loss.....	(431,587)	(431,847)	(719,219)
1497. Summary of remaining write-ins for Line 14.....	(431,587)	(431,847)	(719,219)

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. AIA Anguilla.....	XXX	3,081	0	0	0	0	0
58005. BRB Barbados.....	XXX	0	10,051	0	0	0	0
58006. VGB British Virgin Islands.....	XXX	(485)	0	0	0	0	0
58007. IOT British Indian Ocean Territory.....	XXX	(13,820)	0	0	0	0	0
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	(11,224)	10,051	0	0	0	0

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

Real Estate

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

SCHEDULE B - VERIFICATION

Mortgage Loans

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

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	863,198,944	849,242,816
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	48,210,697	41,782,614
2.2 Additional investment made after acquisition.....	85,178,468	179,373,832
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	21,664,125	(44,084,202)
6. Total gain (loss) on disposals.....	(1,075,048)	(108,008)
7. Deduct amounts received on disposals.....	88,144,898	155,061,264
8. Deduct amortization of premium and depreciation.....	0	0
9. Total foreign exchange change in book/adjusted carrying value.....	3,106,452	(1,216,842)
10. Deduct current year's other-than-temporary impairment recognized.....	3,792,535	6,730,003
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	928,346,206	863,198,944
12. Deduct total nonadmitted amounts.....	26,035,822	16,073,584
13. Statement value at end of current period (Line 11 minus Line 12).....	902,310,385	847,125,360

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	13,010,587,597	12,946,858,930
2. Cost of bonds and stocks acquired.....	1,120,960,345	2,038,261,004
3. Accrual of discount.....	3,493,684	7,876,454
4. Unrealized valuation increase (decrease).....	306,714,095	23,556,678
5. Total gain (loss) on disposals.....	3,071,329	10,631,269
6. Deduct consideration for bonds and stocks disposed of.....	935,219,681	1,939,544,295
7. Deduct amortization of premium.....	34,891,785	66,757,241
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	680,993	10,295,202
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	13,474,034,592	13,010,587,597
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	13,474,034,592	13,010,587,597

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	8,123,859,420	1,487,985,236	1,610,789,938	(7,108,318)	8,123,859,420	7,993,946,400		8,283,657,039
2. NAIC 2 (a).....	1,394,774,564	68,947,060	45,961,177	(9,202,149)	1,394,774,564	1,408,558,298		1,365,592,199
3. NAIC 3 (a).....	118,864,640	6,014,640	8,057,694	800,385	118,864,640	117,621,972		140,290,284
4. NAIC 4 (a).....	49,457,015	0	7,113,062	(20,872)	49,457,015	42,323,081		51,211,768
5. NAIC 5 (a).....	8,447,877	0	609,851	117,243	8,447,877	7,955,270		11,253,069
6. NAIC 6 (a).....	1,902,403	0	13,368	(595,800)	1,902,403	1,293,236		1,846,587
7. Total Bonds.....	9,697,305,920	1,562,946,936	1,672,545,089	(16,009,510)	9,697,305,920	9,571,698,257	0	9,853,850,945
PREFERRED STOCK								
8. NAIC 1.....	129,000	0	0	530	129,000	129,530		127,500
9. NAIC 2.....	30,720,000	0	0	102,075	30,720,000	30,822,075		30,830,160
10. NAIC 3.....	1,160,000	0	0	0	1,160,000	1,160,000		0
11. NAIC 4.....	0	0	0	0	0	0		0
12. NAIC 5.....	0	0	0	0	0	0		0
13. NAIC 6.....	0	0	0	0	0	0		0
14. Total Preferred Stock.....	32,009,000	0	0	102,605	32,009,000	32,111,605	0	30,957,660
15. Total Bonds and Preferred Stock.....	9,729,314,920	1,562,946,936	1,672,545,089	(15,906,905)	9,729,314,920	9,603,809,862	0	9,884,808,605

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

NAIC 1 \$.....282,278,470; 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.....	282,278,470	XXX.....	282,278,470	138,000	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	721,598,932	531,266,995
2. Cost of short-term investments acquired.....	1,891,740,602	5,090,091,080
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	2,331,056,653	4,899,742,433
7. Deduct amortization of premium.....	4,410	16,710
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	282,278,470	721,598,932
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	282,278,470	721,598,932

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

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

NONE

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1. Book/adjusted carrying value, December 31, prior year (Line 6, prior year).....	0
2. Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column).....	0
3.1 Add:	
Change in variation margin on open contracts - Highly Effective Hedges:	
3.11 Section 1, Column 15, current year to date minus.....	0
3.12 Section 1, Column 15, prior year.....	0
Change in variation margin on open contracts - All Other:	
3.13 Section 1, Column 18, current year to date minus.....	1,105,078
3.14 Section 1, Column 18, prior year.....	539,320
3.2 Add:	
Change in adjustment to basis of hedged item:	
3.21 Section 1, Column 17, current year to date minus.....	0
3.22 Section 1, Column 17, prior year.....	0
Change in amount recognized:	
3.23 Section 1, Column 19, current year to date minus.....	1,105,078
3.24 Section 1, Column 19, prior year.....	539,320
3.3 Subtotal (Line 3.1 minus Line 3.2).....	0
4.1 Cumulative variation margin on terminated contracts during the year.....	(8,129,633)
4.2 Less:	
4.21 Amount used to adjust basis of hedged item.....	0
4.22 Amount recognized.....	(8,129,633)
4.3 Subtotal (Line 4.1 minus Line 4.2).....	0
5. Dispositions gains (losses) on contracts terminated in prior year:	
5.1 Total gain (loss) recognized for terminations in prior year.....	0
5.2 Total gain (loss) adjusted into the hedged item(s) for the terminations in prior year.....	0
6. Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2).....	0
7. Deduct nonadmitted assets.....	0
8. Statement value at end of current period (Line 6 minus Line 7).....	0

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

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

Statement for June 30, 2017 of the **TRAVELERS CASUALTY AND SURETY COMPANY**
SCHEDULE DB - VERIFICATION

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

	Book/Adjusted Carrying Value Check
1. Part A, Section 1, Column 14.....	0
2. Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance.....	0
3. Total (Line 1 plus Line 2).....	<u>0</u>
4. Part D, Section 1, Column 5.....	0
5. Part D, Section 1, Column 6.....	0
6. Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
	Fair Value Check
7. Part A, Section 1, Column 16.....	0
8. Part B, Section 1, Column 13.....	1,105,078
9. Total (Line 7 plus Line 8).....	<u>1,105,078</u>
10. Part D, Section 1, Column 8.....	1,105,078
11. Part D, Section 1, Column 9.....	0
12. Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
	Potential Exposure Check
13. Part A, Section 1, Column 21.....	0
14. Part B, Section 1, Column 20.....	4,600,000
15. Part D, Section 1, Column 11.....	4,600,000
16. Total (Line 13 plus Line 14 minus Line 15).....	<u>0</u>

**Sch. E - Verification
NONE**

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

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

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

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

SCHEDULE BA - PART 2

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

1	2	3		5	6	7	8	9	10	11	12	13
		Location										
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made after Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
QE03	American Securities Partners V, L.P.	New York	NY	American Securities Partners		01/01/2010	3	0	69,510	0	4,106,667	0.800
	Atlas Merchant Capital Fund LP	New York	NY	Atlas Merchant Capital		03/10/2016	3	0	95,891	0	16,392,495	5.000
	BBH Capital Partners V, L.P.	New York	NY	BBH Capital Partners		09/01/2015	3	0	2,397,484	0	10,604,640	1.910
	Blackstone Capital Partners VII L.P.	New York	NY	Blackstone Group		05/13/2015	3	0	845,078	0	15,718,408	0.100
	Blum Strategic Partners III, L.P.	San Francisco	CA	Blum Capital Partners		01/01/2010	3	0	(179)	0	125,616	1.640
	Bruckmann, Rosser, Sherrill & Co. II, L.P.	New York	NY	Bruckman, Rosser, Sherrill & Co.		10/18/1999	3	0	5,735	0	74,922	1.020
	Catterton Partners VI, L.P.	Greenwich	CT	Catterton Partners		06/21/2006	3	0	227,519	0	697,678	1.220
	Century Focused Fund IV, L.P.	Boston	MA	Century Capital Partners		10/02/2015	3	0	107,005	0	8,629,745	2.920
	CIP Capital Fund, L.P.	New York	NY	CIP Capital		04/30/2014	3	0	373,642	0	1,623,793	8.710
	Crestview Partners II, L.P.	New York	NY	Crestview Partners		08/29/2008	3	0	53,861	0	4,820,082	0.880
	DFW Capital Partners V, L.P.	Teaneck	NJ	DFW Capital Partners		04/02/2016	3	0	46,778	0	7,265,079	2.780
	EQT V (No. 2) Limited Partnership	Stockholm	SWE	EQT Partners		01/01/2010	3	0	1,054	0	359,399	0.230
	Greenhill Capital Partners II, L.P.	New York	NY	Greenhill Capital Partners		03/31/2014	3	0	5,724	0	637,143	1.140
	Herkules Private Equity IV (Jersey-II) L.P.	Oslo	NOR	Herkules Capital		09/30/2014	3	0	176,140	0	3,038,475	3.510
	Inverness Graham Investments III, L.P.	Newtown Square	PA	Inverness Graham		05/19/2015	3	0	1,469,439	0	11,702,007	7.080
	J.C. Flowers II L.P.	New York	NY	J.C. Flowers & Co.		06/07/2006	3	0	(203,410)	0	1,307,672	0.570
	JFL Equity Investors IV, L.P.	New York	NY	J.F. Lehman & Company		10/23/2015	3	0	2,091,675	0	12,401,660	2.780
	JLL Partners Fund V, L.P.	New York	NY	Joseph Littlejohn & Levy		05/04/2005	3	0	13,696	0	670,269	1.550
	JLL Partners Fund VII, L.P.	New York	NY	Joseph Littlejohn & Levy		08/20/2014	3	0	50,860	0	16,583,308	1.980
	NexPhase Capital Fund III, LP	New York	NY	NexPhase Capital		03/11/2016	3	0	(413,818)	0	10,796,904	12.120
	Public Pension Capital, LLC	New York	NY	Public Pension Capital		05/16/2014	3	0	4,263,032	0	24,650,439	10.430
	Rally Ventures Fund II, L.P.	Menlo Park	CA	Rally Ventures		09/01/2015	1	0	750,000	0	6,500,000	13.230
	Shamrock Capital Growth Fund IV, L.P.	Los Angeles	CA	Shamrock Capital		12/11/2015	3	0	70,725	0	9,303,092	1.430
	Silverfleet Capital Partners II LP	London	GBR	Silverfleet Capital Partners		10/31/2014	3	0	2,276,998	0	11,787,500	2.480
	Snow Phipps III, L.P.	New York	NY	Snow Phipps Group LLC		12/18/2015	3	0	(68,478)	0	15,370,702	2.230
	Spire Capital Partners III, L.P.	New York	NY	Spire Capital Management		03/29/2013	3	0	1,921,849	0	5,951,794	4.220
	Synova Capital Fund III LP	London	GBR	Synova Capital		12/18/2015	3	0	512,340	0	10,680,986	4.000
	Thompson Street Capital Partners II, L.P.	St. Louis	MO	Thompson Street Capital Partners		01/30/2007	3	0	10,612	0	1,362	4.120
	Thompson Street Capital Partners IV, L.P.	St. Louis	MO	Thompson Street Capital Partners		12/10/2015	3	0	82,208	0	8,184,063	2.340
	CIP Capital Fund II, L.P.	New York	NY	CIP Capital		02/02/2017	3	0	3,930,248	0	11,069,752	3.940
Green Equity Investors VII, L.P.	Los Angeles	CA	Leonard Green & Partners		02/29/2016	3	0	2,046,400	0	17,953,600	0.400	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated								5,976,648	17,232,972	0	249,009,252	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
QE03	AEW Partners VII, LP	Boston	MA	AEW		08/29/2014	0	0	(25,929)	0	4,139,065	2.090
	Amstar Partners Office Fund-I, L.P.	Thousand Oaks	CA	Amstar		10/13/2006	0	0	88,235	0	14,819,723	49.000
	Dermod Properties Industrial Fund L.P.	Reno	NV	Dermody GP, LLC		03/14/2016	0	0	3,989,322	0	8,536,528	4.290
	Prime Finance Partners V, LP	San Francisco	CA	Prime Finance Partners		08/02/2016	0	0	1,612,000	0	14,164,000	3.100
	Rescore Feeder, L.P.	Boca Raton	FL	Rescore GP, LLC		12/18/2014	0	0	2,028,296	0	5,178,119	7.240
	Rialto Mezzanine Partners Fund, LP	Miami	FL	Rialto Partners		09/17/2014	0	0	(41,270)	0	0	6.670
Rialto Real Estate Fund III - Debt, LP	Miami	FL	Rialto Partners		03/28/2017	0	0	4,384,154	0	15,615,846	1.320	
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated								4,384,154	7,650,654	0	62,453,281	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated												
	IHP Capital Partners Fund VIII, L.P.	Wilmington	DE	Travelers Casualty & Surety		04/11/2017	0	11,377,618	6,518,400	0	11,688,982	97.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated								11,377,618	6,518,400	0	11,688,982	XXX

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 Other - Unaffiliated													
	Cerberus Institutional Partners VI, L.P.	New York	NY	Cerberus Partners		12/16/2015	.....0	.....0	.....(612,861)	.....0	.....16,497,107	.....1.250
	Cohesive Capital Partners II, L.P.	New York	NY	Cohesive Capital Partners		09/23/2014	.....3	.....0	.....1,848,618	.....0	.....10,539,858	.....3.970
	CVC European Equity Partners V (B) L.P.	London	GBR	CVC Capital Partners		01/01/2010	.....0	.....0	.....558,013	.....0	.....3,223,851	.....0.530
	Dyal II US Investors LP	New York	NY	Neuberger Berman Investment Management		09/30/2014	.....0	.....0	.....696,793	.....0	.....9,690,473	.....1.910
	Entertainment IP Fund, L.P.	Los Angeles	CA	Shamrock Capital		12/11/2015	.....0	.....0	.....900,274	.....0	.....13,204,690	.....6.020
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Global Infrastructure Partners		12/15/2014	.....2	.....0	.....419,386	.....0	.....10,718,970	.....2.730
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Global Infrastructure Partners		04/15/2016	.....0	.....0	.....(466,591)	.....0	.....21,170,818	.....0.450
	Haddington Energy Partners III LP	Houston	TX	Haddington Ventures		01/01/2010	.....0	.....0	.....14,760	.....0	.....7,069	.....4.720
	K3 Private Investors, L.P.	El Segundo	CA	K1 Capital Advisors		04/14/2016	.....0	.....0	.....3,760,000	.....0	.....14,990,000	.....2.390
	Level Equity Growth Partners III, L.P.	New York	NY	Level Equity Management LLC		03/18/2016	.....0	.....0	.....1,517,597	.....0	.....11,301,873	.....4.270
	Madison Dearborn Capital Partners V-A, L.P.	Chicago	IL	Madison Dearborn Partners		01/01/2010	.....3	.....0	.....(307)	.....0	.....3,289,096	.....0.230
	Matlin Patterson Global Opportunities Partners III L.P.	New York	NY	Matlin Patterson Global Advisors		01/01/2010	.....0	.....0	.....135,000	.....0	.....515,522	.....0.390
	Moelis Capital Partners Opportunity Fund I, LP	Los Angeles	CA	Moelis & Company		08/10/2007	.....3	.....0	.....445,812	.....0	.....3,636,868	.....6.950
	NGP Natural Resources XI, L.P.	Irving	TX	Natural Gas Partners		06/30/2014	.....0	.....0	.....800,085	.....0	.....9,124,165	.....0.440
	Oaktree Opportunities Fund X, L.P.	Los Angeles	CA	Oaktree Capital Management		02/11/2015	.....0	.....0	.....400,000	.....0	.....5,600,000	.....0.230
	OpenGate Capital Partners I, LP	Los Angeles	CA	OpenGate Capital Partners		07/15/2016	.....0	.....0	.....71,555	.....0	.....8,529,353	.....9.840
	Paine & Partners Capital Fund III, L.P.	Foster City	CA	Paine & Partners		03/31/2006	.....3	.....0	.....17,266	.....0	.....376,475	.....2.000
	Pitango Growth Fund I, L.P.	Herziya	ISR	Pitango Venture Capital		10/19/2015	.....0	.....0	.....800,000	.....0	.....7,100,000	.....4.950
	Riverwood Capital Partners II LP	Menlo Park	CA	Riverwood Capital Managment		08/13/2014	.....0	.....0	.....1,047,801	.....0	.....9,090,916	.....1.500
	Rizvi Opportunistic Equity Fund III, L.P.	Birmingham	MI	Rizvi Traverse Management		10/17/2014	.....0	.....0	.....92,944	.....0	.....7,352,228	.....6.800
	Staple Street Capital II, L.P.	New York	NY	Staple Street Capital Partners		12/22/2014	.....0	.....0	.....42,441	.....0	.....13,382,985	.....5.870
	Transom Capital Fund II, LP	Los Angeles	CA	Transom		07/30/2015	.....0	.....0	.....(129,670)	.....0	.....6,671,075	.....7.110
	Cross Ocean USD ESS Fund II L.P.	London	GBR	Cross Ocean Partners		04/07/2017	.....0	.....4,500,000	.....0	.....0	.....10,500,000	.....2.350
	Five Elms III Q, L.P.	Prairie Village	KS	Five Elms Capital Management		06/21/2017	.....0	.....1,782,584	.....0	.....0	.....8,217,416	.....19.627
	NB Secondary Opportunities Fund IV LP	New York	NY	Neuberger Berman Investment Management		10/25/2016	.....0	.....300,000	.....0	.....0	.....14,700,000	.....0.750
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							6,582,58412,358,9160219,430,807XXX
4499999	Subtotal - Unaffiliated							16,943,38637,242,5420530,893,340XXX
4599999	Subtotal - Affiliated							11,377,6186,518,400011,688,982XXX
4699999	Totals							28,321,00443,760,9420542,582,322XXX

QE03.1

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	9-14 Changes in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		City	State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization) / Accretion	11 Current Year's Other-Than-Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9+10-11+12)	14 Total Foreign Exchange Change in B./A.C.V.						
	American Securities Partners V, L.P.	New York	NY	Distribution	01/01/2010	06/30/2017	.....224,984	.....0	.....0	.....0	.....0	.....0	.....224,984	.....224,984	.....0	.....0	.....0	.....0
	Atlas Merchant Capital Fund LP	New York	NY	Distribution	03/10/2016	06/12/2017	.....30,220	.....0	.....0	.....0	.....0	.....0	.....30,220	.....30,220	.....0	.....0	.....0	.....0

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20		
		3	4					9	10	11	12	13	14								
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income		
	Blackstone Capital Partners VII L.P.	New York	NY	Distribution	05/13/2015	06/30/2017	4,008	0	0	0	0	0	0	4,008	4,008	0	0	0	0		
	Blum Strategic Partners III, L.P.	San Francisco	CA	Distribution	01/01/2010	04/25/2017	(179)	0	0	0	0	0	0	(179)	(179)	0	0	0	0		
	Bridgepoint Europe IV 'B' L.P.	London	GBR	Distribution	01/01/2010	05/30/2017	220,957	0	0	0	0	0	0	220,957	220,957	0	0	0	0		
	Bruckmann, Rosser, Sherrill & Co. II, L.P.	New York	NY	Distribution	10/18/1999	06/08/2017	213,024	0	0	0	0	0	0	213,024	213,024	0	0	0	0		
	Century Focused Fund IV, L.P.	Boston	MA	Distribution	10/02/2015	06/29/2017	42,673	0	0	0	0	0	0	42,673	42,673	0	0	0	0		
	CIP Capital Fund, L.P.	New York	NY	Distribution	04/30/2014	05/24/2017	29,551	0	0	0	0	0	0	29,551	29,551	0	0	0	0		
	EQT V (No. 2) Limited Partnership	Stockholm	SWE	Distribution	01/01/2010	06/30/2017	706,844	0	0	0	0	0	0	706,844	706,844	0	0	0	0		
	Fourth Civen Fund (No. 1) Limited Partnership	London	GBR	Distribution	01/01/2010	04/24/2017	4,133	0	0	0	0	0	0	4,133	4,133	0	0	0	0		
	Granite Global Ventures III L.P.	Menlo Park	CA	Distribution	10/05/2006	06/05/2017	954,082	0	0	0	0	0	0	954,082	954,082	0	0	0	0		
	Greenhill Capital Partners II, L.P.	New York	NY	Distribution	03/31/2014	04/21/2017	374,749	0	0	0	0	0	0	374,749	374,749	0	0	0	0		
	Herkules Private Equity IV (Jersey-II) L.P.	Oslo	NOR	Distribution	09/30/2014	06/16/2017	9,152	0	0	0	0	0	0	9,152	9,152	0	0	0	0		
	J.C. Flowers II L.P.	New York	NY	Distribution	06/07/2006	04/28/2017	(206,422)	0	0	0	0	0	0	(206,422)	(206,422)	0	0	0	0		
	JFL Equity Investors IV, L.P.	New York	NY	Distribution	10/23/2015	05/16/2017	(186,072)	0	0	0	0	0	0	(186,072)	(186,072)	0	0	0	0		
	Lee Equity Partners Fund, L.P.	New York	NY	Distribution	01/01/2010	04/07/2017	1,665,192	0	0	0	0	0	0	1,665,192	1,665,192	0	0	0	0		
	NexPhase Capital Fund III, LP	New York	NY	Distribution	03/11/2016	05/31/2017	(413,818)	0	0	0	0	0	0	(413,818)	(413,818)	0	0	0	0		
	Pomona Capital IV, L.P.	New York	NY	Distribution	07/12/1999	06/29/2017	26,840	0	0	0	0	0	0	26,840	26,840	0	0	0	0		
	Providence Equity Partners VI, L.P.	Providence	RI	Distribution	12/05/2006	06/30/2017	1,066,334	0	0	0	0	0	0	1,066,334	1,066,334	0	0	0	0		
	Public Pension Capital, LLC	New York	NY	Distribution	05/16/2014	06/29/2017	465,739	0	0	0	0	0	0	465,739	465,739	0	0	0	0		
	Sentinel Capital Partners IV, L.P.	New York	NY	Distribution	05/23/2008	06/22/2017	4,112,570	0	0	0	0	0	0	4,112,570	4,112,570	0	0	0	0		
	Silverfleet Capital Partners II LP	London	GBR	Distribution	10/31/2014	06/16/2017	813,346	0	0	0	0	0	0	813,346	813,346	0	0	0	0		
	Snow Phipps III, L.P.	New York	NY	Distribution	12/18/2015	05/18/2017	341,855	0	0	0	0	0	0	341,855	341,855	0	0	0	0		
	Spire Capital Partners II, L.P.	New York	NY	Distribution	11/27/2006	04/25/2017	137	0	0	0	0	0	0	137	137	0	0	0	0		
	Trishield Special Situations Fund LLC	New York	NY	Distribution	07/31/2014	04/14/2017	493,002	0	0	0	0	0	0	493,002	493,002	0	0	0	0		
	Winston Growth Fund Limited Partnership	Arlington	VA	Distribution	03/31/2005	06/02/2017	9,048	0	0	0	0	0	0	9,048	9,048	0	0	0	0		
							0	0	0	0	0	0	0	0	0	0	0	0	0		
	1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							11,001,947	0	0	0	0	0	11,001,947	11,001,947	0	0	0	0	0	
	Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																				
	AEW Partners VII, LP	Boston	MA	Distribution	08/29/2014	05/31/2017	(31,047)	0	0	0	0	0	0	(31,047)	(31,047)	0	0	0	0	0	
	Blackstone Real Estate Partners VI	New York	NY	Distribution	03/29/2007	06/27/2017	1,546,633	0	0	0	0	0	0	1,546,633	1,546,633	0	0	0	0	0	
	Dermody Properties Industrial Fund L.P.	Reno	NV	Distribution	03/14/2016	05/31/2017	(2,433,239)	0	0	0	0	0	0	(2,433,239)	(2,433,239)	0	0	0	0	0	
	PCCP Credit VI, LP	Los Angeles	CA	Distribution	01/14/2015	06/29/2017	1,611,481	0	0	0	0	0	0	1,611,481	1,611,481	0	0	0	0	0	
	RCG Longview Equity Fund, L.P.	New York	NY	Distribution	04/26/2007	06/14/2017	2,115,329	0	0	0	0	0	0	2,115,329	2,115,329	0	0	0	0	0	
	Rialto Mezzanine Partners Fund, LP	Miami	FL	Distribution	09/17/2014	06/27/2017	866,655	0	0	0	0	0	0	866,655	866,655	0	0	0	0	0	
	Rialto Real Estate Fund III - Debt, LP	Miami	FL	Distribution	03/28/2017	04/28/2017	44,681	0	0	0	0	0	0	44,681	44,681	0	0	0	0	0	
	Rosrock Fund II	New York	NY	Distribution	07/25/2006	04/20/2017	123,677	0	0	0	0	0	0	123,677	123,677	0	0	0	0	0	
	Silverpeak Legacy Partners II LP	New York	NY	Distribution	08/25/2005	04/05/2017	15,129	0	0	0	0	0	0	15,129	15,129	0	0	0	0	0	
	Taconic Property Fund, LP	New York	NY	Distribution	04/22/2008	06/30/2017	237,282	0	0	0	0	0	0	237,282	237,282	0	0	0	0	0	
	WCP Real Estate Fund I, L.P.	Westport	CT	Distribution	11/03/2006	06/14/2017	2,800,000	0	0	0	0	0	0	2,800,000	2,800,000	0	0	0	0	0	
	WCP Real Estate Strategies Fund, LP	Westport	CT	Distribution	11/03/2006	06/06/2017	36,128	0	0	0	0	0	0	36,128	36,128	0	0	0	0	0	
	1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							6,932,709	0	0	0	0	0	6,932,709	6,932,709	0	0	0	0	0	
	Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																				
	IHP Capital Partners Fund VIII, L.P.	Wilmington	DE	Distribution	04/11/2017	06/30/2017	5,868,500	0	0	0	0	0	0	5,868,500	5,868,500	0	0	0	0	0	
	1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							5,868,500	0	0	0	0	0	5,868,500	5,868,500	0	0	0	0	0	0

QE03.2

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20			
		3	4					9	10	11	12	13	14									
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income			
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																						
	Avenue Special Situations Fund IV, L.P.	New York	NY	Distribution	11/02/2005	06/29/2017	52,158	0	0	0	0	0	0	52,158	52,158	0	0	0	0			
	Cerberus Institutional Partners VI, L.P.	New York	NY	Distribution	12/16/2015	04/28/2017	(601,412)	0	0	0	0	0	0	(601,412)	(601,412)	0	0	0	0			
	Cohesive Capital Partners II, L.P.	New York	NY	Distribution	09/23/2014	06/27/2017	79	0	0	0	0	0	0	79	79	0	0	0	0			
	CVC European Equity Partners V (B) L.P.	London	GBR	Distribution	01/01/2010	06/16/2017	1,420,942	0	0	0	0	0	0	1,420,942	1,420,942	0	0	0	0			
	Dyal II US Investors LP	New York	NY	Distribution	09/30/2014	06/26/2017	137,112	0	0	0	0	0	0	137,112	137,112	0	0	0	0			
	Entertainment IP Fund, L.P.	Los Angeles	CA	Distribution	12/11/2015	06/29/2017	43,811	0	0	0	0	0	0	43,811	43,811	0	0	0	0			
	Global Infrastructure Partners Capital Solutions Fund, L.P.	New York	NY	Distribution	12/15/2014	05/16/2017	(45,445)	0	0	0	0	0	0	(45,445)	(45,445)	0	0	0	0			
	Global Infrastructure Partners III-A/B, L.P.	New York	NY	Distribution	04/15/2016	05/12/2017	(479,825)	0	0	0	0	0	0	(479,825)	(479,825)	0	0	0	0			
	Goldentree Distressed Fund 2014 LP	New York	NY	Distribution	07/15/2014	05/10/2017	7,459	0	0	0	0	0	0	7,459	7,459	0	0	0	0			
	Madison Dearborn Capital Partners V-A, L.P.	Chicago	IL	Distribution	01/01/2010	05/09/2017	(307)	0	0	0	0	0	0	(307)	(307)	0	0	0	0			
	Matlin Patterson Global Opportunities Partners III L.P.	New York	NY	Distribution	01/01/2010	06/28/2017	422,791	0	0	0	0	0	0	422,791	422,791	0	0	0	0			
	Moelis Capital Partners Opportunity Fund I, LP	Los Angeles	CA	Distribution	08/10/2007	05/30/2017	8,194,380	0	0	0	0	0	0	8,194,380	8,194,380	0	0	0	0			
	OCM Opportunities Fund VII, L.P.	Los Angeles	CA	Distribution	01/01/2010	05/03/2017	111,161	0	0	0	0	0	0	111,161	111,161	0	0	0	0			
	OCM Opportunities Fund VIIB, L.P.	Los Angeles	CA	Distribution	01/01/2010	05/31/2017	80,455	0	0	0	0	0	0	80,455	80,455	0	0	0	0			
	OCM Principal Opportunities Fund IV, L.P.	Los Angeles	CA	Distribution	01/01/2010	06/21/2017	4,533,001	0	0	0	0	0	0	4,533,001	4,533,001	0	0	0	0			
	OpenGate Capital Partners I, LP	Los Angeles	CA	Distribution	07/15/2016	05/30/2017	639,068	0	0	0	0	0	0	639,068	639,068	0	0	0	0			
	Paine & Partners Capital Fund III, L.P.	Foster City	CA	Distribution	03/31/2006	04/21/2017	110,406	0	0	0	0	0	0	110,406	110,406	0	0	0	0			
	Rizvi Opportunistic Equity Fund III, L.P.	Birmingham	MI	Distribution	10/17/2014	06/12/2017	174,859	0	0	0	0	0	0	174,859	174,859	0	0	0	0			
	Sheridan Production Partners III-A, L.P.	Houston	TX	Distribution	10/17/2014	04/28/2017	150,000	0	0	0	0	0	0	150,000	150,000	0	0	0	0			
	Staple Street Capital II, L.P.	New York	NY	Distribution	12/22/2014	05/26/2017	42,441	0	0	0	0	0	0	42,441	42,441	0	0	0	0			
	Transom Capital Fund II, LP	Los Angeles	CA	Distribution	07/30/2015	06/07/2017	(129,670)	0	0	0	0	0	0	(129,670)	(129,670)	0	0	0	0			
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																14,863,466	14,863,466	0	0	0	0
4499999	Subtotal - Unaffiliated																32,798,122	32,798,122	0	0	0	0
4599999	Subtotal - Affiliated																5,868,500	5,868,500	0	0	0	0
4699999	Totals																38,666,622	38,666,622	0	0	0	0

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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)
Bonds - U.S. Government										
38375B	SH	6	GNR 2012-H11 CA CMO	1.750 2062 04	06/20/2017	PAR WRITE-UP	91,373	91,373	0	1
38375B	B7	6	GNR 2012-H30 VA CMO	1.750 2062 12	06/20/2017	PAR WRITE-UP	42,911	42,911	0	1
38379R	VW	0	GNR 2017-76 AD	2.400 2056 12	04/28/2017	GOLDMAN SACHS & CO	9,855,859	10,000,000	19,333	1
83162C	YP	2	SBAP 2017-10C 1	2.330 2027 05	05/11/2017	VARIOUS	3,595,000	3,595,000	0	1
83162C	YQ	0	SBAP 2017-20E 1	2.880 2037 05	05/11/2017	VARIOUS	20,000,000	20,000,000	0	1
0599999	Total - Bonds - U.S. Government						33,585,144	33,729,284	19,333	XXX
Bonds - U.S. States, Territories and Possessions										
575827	R5	1	MASSACHUSETTS CENTRAL AR	890 2030 12	06/14/2017	BAS-MERRILL LYNCH	35,065,000	35,065,000	7,426	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions						35,065,000	35,065,000	7,426	XXX
Bonds - U.S. Political Subdivisions of States										
041431	SF	5	ARLINGTON CO GENERAL OBL	4.000 2036 08	06/15/2017	J P MORGAN CHASE SECURITIES INC	8,783,825	7,980,000	5,320	1FE
041826	3A	4	ARLINGTON ISD GEN OBLIG	4.000 2035 02	06/09/2017	RAYMOND JAMES & ASSOC	1,142,818	1,055,000	0	1FE
166393	7B	8	CHESTERFIELD CO GENERAL	3.125 2036 01	06/16/2017	CITIGROUP GLOBAL MARKETS	4,038,938	4,110,000	0	1FE
248775	4H	8	DENTON CO GENERAL OBLIGA	3.250 2038 07	06/16/2017	CITIGROUP GLOBAL MARKETS	2,998,094	3,030,000	0	1FE
304243	3N	6	FAIRFIELD GENERAL OBLIGA	3.375 2037 07	06/29/2017	MORGAN STANLEY	672,557	675,000	0	1FE
401784	H5	5	GUILFORD CO GENERAL OBLI	3.125 2036 05	04/20/2017	CITIGROUP GLOBAL MARKETS	5,225,880	5,350,000	2,786	1FE
44256P	HH	9	HOWARD CO GENERAL OBLIGA	3.375 2035 02	04/12/2017	BAS-MERRILL LYNCH	8,671,252	8,805,000	0	1FE
64327T	FU	7	NEW CASTLE CO GENERAL OB	3.375 2037 04	05/04/2017	BAS-MERRILL LYNCH	5,042,114	5,075,000	0	1FE
763261	W4	2	RICHARDSON ISD GEN OBLIG	5.000 2038 02	05/03/2017	RAYMOND JAMES & ASSOC	3,989,475	3,500,000	0	1FE
802498	RC	1	SANTA MONICA-MALIBU USD	4.000 2036 07	06/07/2017	STIFEL NICOLAUS & CO INC	598,813	550,000	0	1FE
810454	AR	9	SCOTTSDALE GENERAL OBLIG	3.300 2033 07	05/04/2017	STIFEL NICOLAUS & CO INC	615,000	615,000	0	1FE
852427	MB	6	STAFFORD GENERAL OBLIGAT	3.000 2033 08	05/24/2017	MORGAN STANLEY	600,000	600,000	0	1FE
852427	ME	0	STAFFORD GENERAL OBLIGAT	3.125 2036 08	05/24/2017	MORGAN STANLEY	594,438	600,000	0	1FE
879709	4Y	6	TEMPE GENERAL OBLIGATION	5.000 2035 07	05/24/2017	RBC CAPITAL MARKETS	692,346	580,000	0	1FE
938650	QW	1	WASHINGTON CO GEN OBLIG	3.000 2034 06	06/19/2017	MORGAN STANLEY	1,033,515	1,050,000	0	1FE
938650	RT	7	WASHINGTON CO GEN OBLIG	3.125 2035 06	06/19/2017	MORGAN STANLEY	973,983	980,000	0	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States						45,673,048	44,555,000	8,106	XXX
Bonds - U.S. Special Revenue and Special Assessment										
120532	LA	2	BUNCOMBE CO METRO SEWER	3.000 2034 07	06/22/2017	WELLS FARGO SECURITIES	2,207,400	2,225,000	0	1FE
172311	NZ	1	CINCINNATI WATER SYS REV	3.250 2037 12	06/14/2017	BAS-MERRILL LYNCH	3,720,535	3,765,000	0	1FE
24916P	GL	5	DENVER CITY & CO WTR COM	3.500 2037 09	05/12/2017	BAS-MERRILL LYNCH	4,649,639	4,670,000	0	1FE
45203H	YZ	9	ILLINOIS FIN AUTH (NORTH	.890 2034 12	06/08/2017	BAS-MERRILL LYNCH	33,565,000	33,565,000	5,150	1FE
546848	AA	0	LOUISVILLE REGL ARPT AUT	.990 2036 11	06/28/2017	BAS-MERRILL LYNCH	42,600,000	42,600,000	23,891	1FE
575829	DR	4	MASSACHUSETTS CLEAN WATE	5.000 2037 02	04/05/2017	BAS-MERRILL LYNCH	5,724,300	5,000,000	0	1FE
592030	H9	4	MET GOVT NASHVILLE DAVID	5.000 2036 05	05/24/2017	RAYMOND JAMES & ASSOC	2,332,686	1,955,000	0	1FE
622634	FT	5	MOUNT PLEASANT WATER & S	4.000 2039 06	04/27/2017	WELLS FARGO SECURITIES	2,090,900	2,000,000	0	1FE
645791	8M	9	NEW JERSEY ENVR INFRA TR	3.125 2033 09	05/11/2017	CITIGROUP GLOBAL MARKETS	1,473,997	1,490,000	0	1FE
762197	VF	5	RHODE ISLAND H&E (BROWN	4.000 2037 09	06/22/2017	BAS-MERRILL LYNCH	1,078,720	1,000,000	0	1FE
810489	TH	7	SCOTTSDALE PPTY CORP EXC	3.500 2036 07	05/09/2017	BAS-MERRILL LYNCH	2,640,000	2,640,000	0	1FE
915137	T7	8	UNIV OF TEXAS FING SYS R	.900 2033 08	06/22/2017	BAS-MERRILL LYNCH	21,905,000	21,905,000	9,074	1FE
977123	R6	7	WISCONSIN TRANSPORTATION	5.000 2036 07	06/07/2017	LOOP CAPITAL MARKETS	2,131,822	1,830,000	3,050	1FE
977123	R7	5	WISCONSIN TRANSPORTATION	5.000 2037 07	05/03/2017	J P MORGAN CHASE SECURITIES INC	2,386,251	2,100,000	0	1FE
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments						128,506,251	126,745,000	41,165	XXX
Bonds - Industrial and Miscellaneous										
00507V	AL	3	ACTIVISION BLIZZARD	2.600 2022 06	05/23/2017	BAS-MERRILL LYNCH	996,700	1,000,000	0	2FE
03027X	AP	5	AMERICAN TOWER CORP	3.550 2027 07	06/27/2017	BARCLAYS CAPITAL INC	997,730	1,000,000	0	2FE

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SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
031162	CP 3	AMGEN INC 2.650 2022 05.....		05/08/2017.....	BAS-MERRILL LYNCH.....		1,995,720	2,000,000	0	2FE
038222	AL 9	APPLIED MATERIALS 3.300 2027 04.....		03/29/2017.....	CITIGROUP GLOBAL MARKETS.....		0	0	275	1FE
049560	AN 5	ATMOS ENERGY CORP 3.000 2027 06.....		06/06/2017.....	WELLS FARGO SECURITIES.....		2,998,560	3,000,000	83	1FE
052769	AE 6	AUTODESK INC 3.500 2027 06.....		06/05/2017.....	CITIGROUP GLOBAL MARKETS.....		993,720	1,000,000	0	2FE
053332	AV 4	AUTOZONE INC 3.750 2027 06.....		04/06/2017.....	J P MORGAN CHASE SECURITIES INC.....		999,950	1,000,000	0	2FE
05523U	AP 5	BAE SYSTEMS HOLDINGS (14 3.850 2025 12.....	C	04/27/2017.....	ROBERT W BAIRD & CO.....		843,745	815,000	11,941	2FE
06051G	GL 7	BANK OF AMERICA CORP 3.705 2028 04.....		04/19/2017.....	BAS-MERRILL LYNCH.....		2,000,000	2,000,000	0	2FE
06406R	AD 9	BANK OF NEW YORK MELLON 3.250 2027 05.....		05/09/2017.....	GOLDMAN SACHS & CO.....		999,580	1,000,000	0	1FE
075887	BW 8	BECTON DICKINSON 3.700 2027 06.....		06/05/2017.....	VARIOUS.....		4,722,532	4,715,000	147	2FE
090572	AP 3	BIO-RAD LABORATORIES INC 4.875 2020 12.....		06/13/2017.....	MORGAN STANLEY.....		1,078,470	1,000,000	135	2FE
09247X	AL 5	BLACKROCK INC 3.500 2024 03.....		03/31/2017.....	CANTOR FITZGERALD.....		0	0	3,367	1FE
101137	AR 8	BOSTON SCIENTIFIC 3.850 2025 05.....		06/27/2017.....	SEAPORT GROUP.....		1,041,220	1,000,000	4,813	2FE
10922N	AA 1	BRIGHTHOUSE FINANCIAL IN 3.700 2027 06.....		06/15/2017.....	J P MORGAN CHASE SECURITIES INC.....		999,170	1,000,000	0	2FE
12673P	AH 8	CA INC 3.600 2022 08.....		04/12/2017.....	J P MORGAN CHASE SECURITIES INC.....		1,023,210	1,000,000	3,100	2FE
14149Y	BJ 6	CARDINAL HEALTH 3.410 2027 06.....		06/01/2017.....	BAS-MERRILL LYNCH.....		2,000,000	2,000,000	0	2FE
124857	AT 0	CBS CORP 3.375 2028 02.....		06/26/2017.....	BAS-MERRILL LYNCH.....		990,270	1,000,000	0	2FE
161175	BE 3	CHARTER COMM OPT (144A) 3.750 2028 02.....		06/27/2017.....	BAS-MERRILL LYNCH.....		991,660	1,000,000	0	2FE
171798	AD 3	CIMAREX ENERGY CO 3.900 2027 05.....		04/04/2017.....	MUFG SECURITIES AMERICAS INC.....		1,000,290	1,000,000	0	2FE
189754	AC 8	COACH INC 4.125 2027 07.....		06/06/2017.....	BAS-MERRILL LYNCH.....		998,580	1,000,000	0	2FE
20030N	BS 9	COMCAST CORP 3.150 2026 03.....		04/11/2017.....	U S BANCORP.....		1,137,158	1,142,000	4,597	1FE
20826F	AQ 9	CONOCOPHILLIPS 4.950 2026 03.....		05/24/2017.....	VARIOUS.....		4,320,962	3,860,000	21,775	1FE
21036P	AS 7	CONSTELLATION BRANDS INC 3.500 2027 05.....		05/02/2017.....	BAS-MERRILL LYNCH.....		997,660	1,000,000	0	2FE
22160K	AM 7	COSTCO WHOLESALE CORP 3.000 2027 05.....		05/09/2017.....	CITIGROUP GLOBAL MARKETS.....		991,370	1,000,000	0	1FE
224044	CG 0	COX COMMUNICATIONS INC (3.350 2026 09.....		05/24/2017.....	RBC CAPITAL MARKETS.....		1,977,080	2,000,000	13,958	2FE
12636Y	AA 0	CRH AMERICA INC (144A) 3.400 2027 05.....	C	05/03/2017.....	VARIOUS.....		1,986,500	2,000,000	0	2FE
22822V	AC 5	CROWN CASTLE INTL CORP 3.700 2026 06.....		05/01/2017.....	MORGAN STANLEY.....		1,004,590	1,000,000	14,286	2FE
126408	HH 9	CSX CORP 3.250 2027 06.....		05/05/2017.....	VARIOUS.....		1,996,540	2,000,000	813	2FE
22966R	AC 0	CUBESMART LP 4.000 2025 11.....		03/30/2017.....	WELLS FARGO SECURITIES.....		0	0	15,444	2FE
29364D	AU 4	ENTERGY ARKANSAS 3.500 2026 04.....		05/09/2017.....	J P MORGAN CHASE SECURITIES INC.....		1,022,080	1,000,000	4,375	1FE
29364W	AZ 1	ENTERGY LOUISIANA 3.120 2027 09.....		05/17/2017.....	MUFG SECURITIES AMERICAS INC.....		999,510	1,000,000	0	1FE
294429	AL 9	EQUIFAX INC 3.250 2026 06.....		04/11/2017.....	SUNTRUST.....		1,270,997	1,300,000	15,961	2FE
313747	AY 3	FEDERAL REALTY INVESTMEN 3.250 2027 07.....		06/20/2017.....	DEUTSCHE BANC.....		990,830	1,000,000	0	1FE
336158	AK 6	FIRST REPUBLIC BANK 2.500 2022 06.....		05/31/2017.....	GOLDMAN SACHS & CO.....		1,001,360	1,000,000	0	2FE
345397	YM 9	FORD MOTOR CREDIT CO LLC 2.425 2020 06.....		06/07/2017.....	BAS-MERRILL LYNCH.....		1,000,000	1,000,000	0	2FE
34959J	AG 3	FORTIVE CORPORATION 3.150 2026 06.....		05/25/2017.....	JEFFERIES & CO INC.....		1,002,310	1,000,000	14,525	2FE
35802X	AF 0	FRESENIUS MED (144A) 5.875 2022 01.....	C	06/01/2017.....	BAS-MERRILL LYNCH.....		1,112,500	1,000,000	20,563	3FE
35802X	AH 6	FRESENIUS MED (144A) 4.125 2020 10.....	C	04/07/2017.....	BAS-MERRILL LYNCH.....		819,000	800,000	16,225	3FE
38141G	WL 4	GOLDMAN SACHS GROUP 3.691 2028 06.....		05/31/2017.....	GOLDMAN SACHS & CO.....		1,000,000	1,000,000	0	1FE
402479	CF 4	GULF POWER 3.300 2027 05.....		05/17/2017.....	VARIOUS.....		2,006,810	2,000,000	367	1FE
42824C	AN 9	HP ENTERPRISE CO 4.400 2022 10.....		05/01/2017.....	VARIOUS.....		1,583,015	1,500,000	22,582	2FE
42824C	AW 9	HP ENTERPRISE CO 4.900 2025 10.....		05/18/2017.....	RBC CAPITAL MARKETS.....		1,071,590	1,000,000	5,172	2FE
458140	AX 8	INTEL CORP 3.150 2027 05.....		05/08/2017.....	J P MORGAN CHASE SECURITIES INC.....		996,680	1,000,000	0	1FE
46647P	AF 3	JP MORGAN CHASE 3.540 2028 05.....		04/18/2017.....	J P MORGAN CHASE SECURITIES INC.....		2,000,000	2,000,000	0	1FE
548661	DP 9	LOWE'S COS INC 3.100 2027 05.....		04/19/2017.....	BAS-MERRILL LYNCH.....		998,460	1,000,000	0	1FE
55279H	AL 4	MANUFACTURERS & TRADERS 2.500 2022 05.....		05/15/2017.....	MORGAN STANLEY.....		998,600	1,000,000	0	1FE
573284	AQ 9	MARTIN MARIETTA MATERIAL 3.450 2027 06.....		05/17/2017.....	VARIOUS.....		1,996,630	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)
574599 BJ 4	MASCO CORP 4.450 2025 04		03/29/2017	SUSQUEHANNA INTL GROUP		0	0	277	2FE
574599 BN 5	MASCO CORP 3.500 2027 11		06/12/2017	J P MORGAN CHASE SECURITIES INC		1,998,140	2,000,000	0	3FE
57629W CD 0	MASSMUTUAL GLOBAL FUNDIN 2.500 2022 04		04/10/2017	MORGAN STANLEY		995,530	1,000,000	0	1FE
59523U AN 7	MID-AMERICAN APARTMENTS 3.600 2027 06		05/02/2017	WELLS FARGO SECURITIES		1,991,600	2,000,000	0	2FE
610202 BR 3	MONONGAHELA POWER (144A) 3.550 2027 05		05/09/2017	J P MORGAN CHASE SECURITIES INC		999,580	1,000,000	0	2FE
64952W CP 6	NEW YORK LIFE GLOBAL FUN 2.000 2020 04		04/06/2017	BAS-MERRILL LYNCH		999,340	1,000,000	0	1FE
64952W CS 0	NEW YORK LIFE GLOBAL FUN 2.300 2022 06		06/05/2017	GOLDMAN SACHS & CO		998,030	1,000,000	0	1FE
65473Q AY 9	NISOURCE FINANCE CORP 4.450 2021 12		05/22/2017	SUNTRUST		373,884	350,000	7,528	2FE
65473Q BE 2	NISOURCE FINANCE CORP 3.490 2027 05		05/11/2017	J P MORGAN CHASE SECURITIES INC		1,999,680	2,000,000	0	2FE
655844 BT 4	NORFOLK SOUTHERN CORP 3.150 2027 06		05/22/2017	WELLS FARGO SECURITIES		998,470	1,000,000	0	2FE
67021C AM 9	NSTAR ELECTRIC CO 3.200 2027 05		05/10/2017	BAS-MERRILL LYNCH		999,240	1,000,000	0	1FE
713448 DT 2	PEPSICO INC 2.250 2022 05		04/27/2017	J P MORGAN CHASE SECURITIES INC		997,980	1,000,000	0	1FE
693475 AT 2	PNC FINANCIAL SERVICES 3.150 2027 05		05/16/2017	J P MORGAN CHASE SECURITIES INC		2,993,880	3,000,000	0	1FE
74456Q BS 4	PUBLIC SERVICE ELECTRIC 3.000 2027 05		05/02/2017	MIZUHO INTERNATIONAL PLC		997,070	1,000,000	0	1FE
747525 AU 7	QUALCOMM INC 3.250 2027 05		05/19/2017	GOLDMAN SACHS & CO		1,994,760	2,000,000	0	1FE
771367 CD 9	ROCHESTER GAS AND ELECTR 3.100 2027 06		05/17/2017	J P MORGAN CHASE SECURITIES INC		1,996,060	2,000,000	0	1FE
776743 AD 8	ROPER TECHNOLOGIES INC 3.800 2026 12		04/20/2017	WELLS FARGO SECURITIES		1,119,983	1,094,000	14,550	2FE
824348 AW 6	SHERWIN-WILLIAMS CO 3.450 2027 06		05/18/2017	VARIOUS		3,022,115	3,023,000	686	2FE
824348 AY 2	SHERWIN-WILLIAMS CO (144 7.250 2019 06		06/01/2017	EXCHANGED		1,097,020	1,000,000	33,632	2FE
824348 BA 3	SHERWIN-WILLIAMS CO (144 4.200 2022 01		06/01/2017	EXCHANGED		2,110,880	2,000,000	31,967	2FE
824348 BC 9	SHERWIN-WILLIAMS CO (144 3.300 2025 02		06/01/2017	EXCHANGED		982,530	1,000,000	11,092	2FE
833034 AK 7	SNAP-ON INC 3.250 2027 03		04/12/2017	MIZUHO INTERNATIONAL PLC		1,021,250	1,000,000	5,146	1FE
84265V AF 2	SOUTHERN COPPER CORP 3.500 2022 11	C	04/06/2017	BARCLAYS CAPITAL INC		1,518,750	1,500,000	22,210	2FE
857477 AZ 6	STATE STREET CORP 2.653 2023 05		05/11/2017	GOLDMAN SACHS & CO		1,001,960	1,000,000	74	1FE
871829 BF 3	SYSCO CORP 3.250 2027 07		06/20/2017	VARIOUS		1,992,740	2,000,000	90	2FE
87233Q AC 2	TC PIPELINES LP 3.900 2027 05		05/22/2017	MUFG SECURITIES AMERICAS INC		1,000,000	1,000,000	0	2FE
87236Y AF 5	TD AMERITRADE 3.300 2027 04		04/24/2017	WELLS FARGO SECURITIES		1,995,840	2,000,000	0	1FE
882508 BB 9	TEXAS INSTRUMENTS INC 2.625 2024 05		05/01/2017	VARIOUS		1,988,480	2,000,000	0	1FE
88731E AF 7	TIME WARNER ENTERTAINMEN 8.375 2023 03		03/29/2017	MORGAN STANLEY		0	0	4,188	2FE
872540 AQ 2	TJX COS INC 2.250 2026 09		05/26/2017	JEFFERIES & CO INC		351,203	375,000	1,781	1FE
89236T DW 2	TOYOTA MOTOR CREDIT 2.900 2024 04	C	04/11/2017	BAS-MERRILL LYNCH		999,500	1,000,000	0	1FE
902494 BC 6	TYSON FOODS INC 3.550 2027 06		05/24/2017	VARIOUS		1,997,330	2,000,000	0	2FE
904764 AY 3	UNILEVER CAPITAL 2.900 2027 05	C	05/02/2017	MORGAN STANLEY		1,969,220	2,000,000	0	1FE
913017 CR 8	UNITED TECHNOLOGIES CORP 3.125 2027 05		05/01/2017	BAS-MERRILL LYNCH		1,000,000	1,000,000	0	1FE
95000U 2A 0	WELLS FARGO 3.584 2028 05		05/15/2017	WELLS FARGO SECURITIES		1,000,000	1,000,000	0	1FE
772739 AL 2	WESTROCK RKT CO 4.900 2022 03		04/26/2017	BARCLAYS CAPITAL INC		1,091,440	1,000,000	8,167	2FE
96949L AD 7	WILLIAMS PARTNERS 3.750 2027 06		05/31/2017	BAS-MERRILL LYNCH		1,998,980	2,000,000	0	2FE
867224 AA 5	SUNCOR ENERGY 3.600 2024 12		05/03/2017	SCOTIA CAPITAL		1,030,860	1,000,000	15,700	1FE
92660F AG 9	VIDEOTRON LTD (144A) 5.375 2024 06	B	04/04/2017	BAS-MERRILL LYNCH		2,085,000	2,000,000	33,444	3FE
009279 AA 8	AIRBUS SE (144A) 3.150 2027 04	D	04/06/2017	VARIOUS		2,002,760	2,000,000	88	1FE
046353 AN 8	ASTRAZENECA PLC 3.125 2027 06	D	06/05/2017	BAS-MERRILL LYNCH		994,900	1,000,000	0	1FE
05253J AS 0	AUSTRALIA & NEW ZEALAND 2.625 2022 05	D	05/15/2017	CITIGROUP GLOBAL MARKETS		999,440	1,000,000	0	1FE
06738E AU 9	BARCLAYS PLC 4.337 2028 01	D	05/04/2017	CREDIT SUISSE FIRST BOSTON		1,019,840	1,000,000	14,336	2FE
40049J AV 9	GRUPO TELEVISIA SAB 6.625 2025 03	D	03/29/2017	BARCLAYS CAPITAL INC		0	0	2,760	2FE
53944V AK 5	LLOYDS BANK PLC 2.700 2020 08	D	06/13/2017	HSBC		2,030,920	2,000,000	17,850	1FE
63254A AW 8	NATIONAL AUSTRALIA BANK 2.500 2022 05	D	05/16/2017	J P MORGAN CHASE SECURITIES INC		994,270	1,000,000	0	1FE

QE04.2

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	10
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
75625Q AE 9	RECKITT BENCKISER TSY (1 3.000 2027 06.....)		D.....	06/21/2017.....	BAS-MERRILL LYNCH.....		2,991,000	3,000,000	0	1FE.....
780097 BA 8	ROYAL BANK OF SCOTLAND G 4.800 2026 04.....		D.....	06/16/2017.....	HSBC.....		1,072,680	1,000,000	10,133	2FE.....
780097 BE 0	ROYAL BANK OF SCOTLAND G 3.498 2023 05.....		D.....	05/10/2017.....	MORGAN STANLEY.....		1,000,000	1,000,000	0	2FE.....
86803U AC 5	SUNTORY HOLDINGS LTD (14 2.550 2022 06.....)		D.....	06/21/2017.....	CITIGROUP GLOBAL MARKETS.....		998,320	1,000,000	0	2FE.....
902674 XF 2	UBS AG LONDON (144A) 2.200 2020 06.....		D.....	06/02/2017.....	STIFEL NICOLAUS & CO INC.....		1,001,500	1,000,000	0	1FE.....
02007E AA 6	ALLYA 2017-3 A1 1.100 2018 06.....			05/16/2017.....	BARCLAYS CAPITAL INC.....		17,000,000	17,000,000	0	1FE.....
14314P AA 4	CARMX 2017-2 A1 1.100 2018 04.....			04/12/2017.....	RBC CAPITAL MARKETS.....		50,500,000	50,500,000	0	1FE.....
34531H AA 7	FORDO 2017-B A1 1.300 2018 07.....			06/20/2017.....	J P MORGAN CHASE SECURITIES INC.....		53,500,000	53,500,000	0	1FE.....
36254A AA 2	GMCAR 2017-1 A1 (144A) 1.100 2018 04.....			04/03/2017.....	J P MORGAN CHASE SECURITIES INC.....		28,000,000	28,000,000	0	1FE.....
98162E AA 5	WOART 2017-A A1 1.100 2018 04.....			04/12/2017.....	MUFG SECURITIES AMERICAS INC.....		42,000,000	42,000,000	0	1FE.....
3899999	Total - Bonds - Industrial and Miscellaneous.....						323,767,292	322,474,000	430,202	XXX.....
8399997	Total - Bonds - Part 3.....						566,596,735	562,568,284	506,232	XXX.....
8399999	Total - Bonds.....						566,596,735	562,568,284	506,232	XXX.....
Common Stocks - Industrial and Miscellaneous										
22943F 10 0	CTRIP.COM INTL LTD SPONSORED ADR.....		C.....	05/19/2017.....	DIST FROM PARTNERSHIP.....		9,840,000	543,365	XXX	L.....
9099999	Total - Common Stocks - Industrial and Miscellaneous.....						543,365	543,365	0	XXX.....
9799997	Total - Common Stocks - Part 3.....						543,365	543,365	0	XXX.....
9799999	Total - Common Stocks.....						543,365	543,365	0	XXX.....
9899999	Total - Preferred and Common Stocks.....						543,365	543,365	0	XXX.....
9999999	Total - Bonds, Preferred and Common Stocks.....						567,140,100	567,140,100	506,232	XXX.....

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

QE04.3

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																					
797224	AA 0		05/27/2017	REDEEMED		109,606	109,606	109,606	109,606	0	0	0	0	0	109,606	0	0	0	1,965	08/27/2021	1
36202F	2L 9		06/20/2017	PAID ON PRINCIPAL		501,650	501,650	521,951	521,158	0	(19,508)	0	(19,508)	0	501,650	0	0	0	7,335	01/20/2042	1
36202F	3M 6		06/20/2017	PAID ON PRINCIPAL		502,455	502,455	529,698	529,419	0	(26,963)	0	(26,963)	0	502,455	0	0	0	7,394	02/20/2042	1
36202F	4Q 6		06/20/2017	PAID ON PRINCIPAL		504,765	504,765	529,845	529,708	0	(24,943)	0	(24,943)	0	504,765	0	0	0	7,500	03/20/2042	1
36202D	6D 8		06/20/2017	PAID ON PRINCIPAL		137,408	137,408	131,882	133,410	0	3,998	0	3,998	0	137,408	0	0	0	2,934	06/20/2034	1
36202E	CM 9		06/20/2017	PAID ON PRINCIPAL		211,756	211,756	201,003	203,123	0	8,633	0	8,633	0	211,756	0	0	0	4,266	02/20/2035	1
36202E	EU 9		06/20/2017	PAID ON PRINCIPAL		125,927	125,927	122,385	123,217	0	2,710	0	2,710	0	125,927	0	0	0	2,692	08/20/2035	1
36202E	FM 6		06/20/2017	PAID ON PRINCIPAL		71,391	71,391	69,819	70,179	0	1,212	0	1,212	0	71,391	0	0	0	1,521	10/20/2035	1
36213C	YY 0		06/15/2017	PAID ON PRINCIPAL		58,165	58,165	57,256	57,436	0	729	0	729	0	58,165	0	0	0	1,231	11/15/2035	1
36290R	U6 8		06/15/2017	PAID ON PRINCIPAL		52,389	52,389	50,801	51,092	0	1,298	0	1,298	0	52,389	0	0	0	893	08/15/2033	1
36291A	DH 9		06/15/2017	PAID ON PRINCIPAL		28,729	28,729	27,858	28,056	0	673	0	673	0	28,729	0	0	0	596	09/15/2033	1
36292F	H6 7		06/15/2017	PAID ON PRINCIPAL		14,228	14,228	14,006	14,062	0	167	0	167	0	14,228	0	0	0	293	10/15/2035	1
36225A	ER 7		06/15/2017	PAID ON PRINCIPAL		15,205	15,205	14,506	14,799	0	405	0	405	0	15,205	0	0	0	431	07/15/2024	1
38373R	SY 6		06/20/2017	PAID ON PRINCIPAL		88,140	88,140	77,018	83,928	0	4,213	0	4,213	0	88,140	0	0	0	2,234	08/20/2031	1
38375B	SH 6		06/20/2017	PAID ON PRINCIPAL		890,189	890,189	910,358	895,346	0	(5,157)	0	(5,157)	0	890,189	0	0	0	6,879	04/20/2062	1
38375B	B7 6		06/20/2017	PAID ON PRINCIPAL		200,157	200,157	198,656	198,978	0	1,179	0	1,179	0	200,157	0	0	0	1,739	12/20/2062	1
36225C	BX 3		06/20/2017	PAID ON PRINCIPAL		61	61	62	61	0	0	0	0	0	61	0	0	0	1	03/20/2027	1
36225C	CN 4		06/20/2017	PAID ON PRINCIPAL		205	205	207	203	0	2	0	2	0	205	0	0	0	2	05/20/2027	1
52517#	AD 5		06/25/2017	PAID ON PRINCIPAL		2,271	2,271	2,130	2,264	0	7	0	7	0	2,271	0	0	0	66	07/25/2017	1
000000	00 0		06/25/2017	PAID ON PRINCIPAL		40,435	40,435	36,392	39,762	0	673	0	673	0	40,435	0	0	0	1,603	10/25/2018	1
38378X	P6 2		06/16/2017	PAID ON PRINCIPAL		49,325	49,325	49,294	49,291	0	34	0	34	0	49,325	0	0	0	566	05/16/2055	1
38379R	VW 0		06/16/2017	PAID ON PRINCIPAL		14,407	14,407	14,200	14,200	0	208	0	208	0	14,407	0	0	0	29	12/16/2056	1
83162C	SP 9		06/01/2017	PAID ON PRINCIPAL		205,264	205,264	205,264	205,451	0	(188)	0	(188)	0	205,264	0	0	0	5,323	06/01/2029	1
83162C	VX 8		05/01/2017	PAID ON PRINCIPAL		192,649	192,649	192,649	192,683	0	(34)	0	(34)	0	192,649	0	0	0	3,444	11/01/2033	1
83162C	XL 2		06/01/2017	PAID ON PRINCIPAL		266,658	266,658	266,658	266,792	0	(134)	0	(134)	0	266,658	0	0	0	3,939	12/01/2035	1
83162C	YC 1		05/01/2017	PAID ON PRINCIPAL		100,969	100,969	100,969	100,968	0	1	0	1	0	100,969	0	0	0	1,004	11/01/2026	1
						0	0	0	0	0	0	0	0	0	0	0	0	0	0		
0599999	Total - Bonds - U.S. Government					4,384,406	4,384,406	4,434,473	4,435,192	0	(50,785)	0	(50,785)	0	4,384,406	0	0	0	65,881	XXX	XXX
Bonds - All Other Government																					
91086Q	AW 8		04/27/2017	MAKE WHOLE CALL		2,156,640	2,000,000	1,995,680	1,998,677	0	224	0	224	0	1,998,901	0	157,739	157,739	72,061	03/19/2019	2FE
1099999	Total - Bonds - All Other Government					2,156,640	2,000,000	1,995,680	1,998,677	0	224	0	224	0	1,998,901	0	157,739	157,739	72,061	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
13062T	G3 2		05/19/2017	REDEEMED		975,000	975,000	1,047,647	975,684	0	(684)	0	(684)	0	975,000	0	0	0	34,450	08/01/2019	1FE
13063C	2P 4		05/19/2017	REDEEMED		1,135,000	1,135,000	1,157,382	1,135,219	0	(219)	0	(219)	0	1,135,000	0	0	0	40,600	08/01/2021	1FE
658256	VF 6		04/01/2017	MATURED		20,000,000	20,000,000	21,447,800	20,038,994	0	(38,994)	0	(38,994)	0	20,000,000	0	0	0	500,000	04/01/2017	1FE
880541	LD 7		05/01/2017	REDEEMED		5,000,000	5,000,000	5,805,550	5,036,949	0	(36,949)	0	(36,949)	0	5,000,000	0	0	0	125,000	05/01/2018	1FE
880541	LE 5		05/01/2017	REDEEMED		5,325,000	5,325,000	6,092,546	5,360,423	0	(35,423)	0	(35,423)	0	5,325,000	0	0	0	133,125	05/01/2019	1FE
880541	LG 0		05/01/2017	REDEEMED		13,575,000	13,575,000	15,163,275	13,648,950	0	(73,950)	0	(73,950)	0	13,575,000	0	0	0	339,375	05/01/2021	1FE
880541	LM 7		05/01/2017	REDEEMED		1,000,000	1,000,000	1,069,190	1,003,246	0	(3,246)	0	(3,246)	0	1,000,000	0	0	0	25,000	05/01/2026	1FE
928109	QG 5		06/01/2017	REDEEMED		9,080,000	9,080,000	8,974,672	9,072,276	0	7,724	0	7,724	0	9,080,000	0	0	0	187,275	06/01/2020	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					56,090,000	56,090,000	60,758,062	56,271,741	0	(181,741)	0	(181,741)	0	56,090,000	0	0	0	1,384,825	XXX	XXX

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)
Bonds - U.S. Political Subdivisions of States																					
018095	ZE 2		06/05/2017	WELLS FARGO SECURITIES.....		1,443,576	1,355,000	1,596,759	1,443,210	0	(14,446)	0	(14,446)	0	1,428,764	0	14,813	14,813	44,113	08/15/2019	1FE.....
018095	ZF 9		06/13/2017	GOLDMAN SACHS & CO.....		1,537,238	1,410,000	1,662,714	1,522,920	0	(13,913)	0	(13,913)	0	1,509,007	0	28,232	28,232	47,157	08/15/2020	1FE.....
018095	ZG 7		06/21/2017	J P MORGAN CHASE SECURITI.....		1,624,700	1,465,000	1,726,898	1,599,139	0	(13,561)	0	(13,561)	0	1,585,578	0	39,122	39,122	50,624	08/15/2021	1FE.....
102637	PD 1		06/01/2017	MATURED.....		1,495,000	1,495,000	1,554,097	1,498,369	0	(3,369)	0	(3,369)	0	1,495,000	0	0	0	29,900	06/01/2017	1FE.....
121653	EQ 8		04/28/2017	REDEEMED.....		1,155,000	1,155,000	1,253,013	1,154,958	0	42	0	42	0	1,155,000	0	0	0	26,148	05/15/2019	1FE.....
157432	EK 7		06/01/2017	REDEEMED.....		4,480,000	4,480,000	4,760,358	4,560,512	0	(80,512)	0	(80,512)	0	4,480,000	0	0	0	112,000	06/01/2025	1FE.....
157432	EL 5		06/01/2017	REDEEMED.....		4,665,000	4,665,000	4,956,936	4,748,836	0	(83,836)	0	(83,836)	0	4,665,000	0	0	0	116,625	06/01/2026	1FE.....
181234	K9 5		06/14/2017	MORGAN STANLEY.....		11,234,221	10,265,000	11,743,737	11,014,073	0	(86,168)	0	(86,168)	0	10,927,905	0	306,316	306,316	225,830	12/01/2020	1FE.....
355694	L9 9		06/01/2017	REDEEMED.....		5,765,000	5,765,000	6,080,980	5,855,756	0	(90,756)	0	(90,756)	0	5,765,000	0	0	0	129,713	06/01/2024	1FE.....
447025	FC 6		05/01/2017	REDEEMED.....		5,000,000	5,000,000	5,285,750	5,069,578	0	(69,578)	0	(69,578)	0	5,000,000	0	0	0	118,750	05/01/2027	1FE.....
498062	JQ 2		06/01/2017	REDEEMED.....		2,590,000	2,590,000	2,748,612	2,635,567	0	(45,567)	0	(45,567)	0	2,590,000	0	0	0	64,750	12/01/2026	1FE.....
614155	HF 9		04/01/2017	REDEEMED.....		1,910,000	1,910,000	2,089,330	1,915,168	0	(5,168)	0	(5,168)	0	1,910,000	0	0	0	47,750	04/01/2018	1FE.....
614155	HN 2		04/01/2017	REDEEMED.....		2,000,000	2,000,000	2,053,480	2,001,401	0	(1,401)	0	(1,401)	0	2,000,000	0	0	0	45,000	04/01/2024	1FE.....
614155	HP 7		04/01/2017	REDEEMED.....		2,510,000	2,510,000	2,573,001	2,511,632	0	(1,632)	0	(1,632)	0	2,510,000	0	0	0	56,475	04/01/2025	1FE.....
697511	AQ 6		05/01/2017	REDEEMED.....		2,000,000	2,000,000	2,143,020	2,005,561	0	(5,561)	0	(5,561)	0	2,000,000	0	0	0	50,000	05/01/2022	1FE.....
697511	AS 2		05/01/2017	REDEEMED.....		2,665,000	2,665,000	2,675,633	2,665,146	0	(146)	0	(146)	0	2,665,000	0	0	0	59,963	05/01/2024	1FE.....
697511	AU 7		05/01/2017	REDEEMED.....		1,865,000	1,865,000	1,866,473	1,864,855	0	145	0	145	0	1,865,000	0	0	0	41,963	05/01/2026	1FE.....
697511	AV 5		05/01/2017	REDEEMED.....		5,935,000	5,935,000	6,125,751	5,942,129	0	(7,129)	0	(7,129)	0	5,935,000	0	0	0	140,956	05/01/2027	1FE.....
763631	H4 3		06/06/2017	BARCLAYS CAPITAL INC.....		5,239,932	4,580,000	5,401,286	5,071,781	0	(49,668)	0	(49,668)	0	5,022,113	0	217,819	217,819	176,839	03/01/2021	1FE.....
763631	H5 0		06/20/2017	CITIGROUP GLOBAL MARKETS.....		5,638,798	4,815,000	5,665,859	5,371,883	0	(48,468)	0	(48,468)	0	5,323,415	0	315,383	315,383	195,275	03/01/2022	1FE.....
783243	8A 9		04/01/2017	MATURED.....		1,930,000	1,930,000	2,210,410	1,941,984	0	(11,984)	0	(11,984)	0	1,930,000	0	0	0	48,250	04/01/2017	1FE.....
821686	E2 4		04/01/2017	MATURED.....		400,000	400,000	447,156	401,635	0	(1,635)	0	(1,635)	0	400,000	0	0	0	10,000	04/01/2017	1FE.....
939307	ES 9		06/15/2017	REDEEMED.....		5,200,000	5,200,000	5,666,700	5,231,926	0	(31,926)	0	(31,926)	0	5,200,000	0	0	0	130,000	06/15/2024	1FE.....
2499999	Total - Bonds - U.S. Political Subdivisions of States.....					78,283,466	75,455,000	82,287,953	78,028,018	0	(666,236)	0	(666,236)	0	77,361,782	0	921,684	921,684	1,968,079	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment																					
05053*	AA 3		06/15/2017	REDEEMED.....		13,851	13,851	13,851	13,851	0	0	0	0	0	13,851	0	0	0	427	04/15/2021	5*.....
644614	FP 9		06/01/2017	REDEEMED.....		2,435,000	2,435,000	2,435,000	2,434,925	0	75	0	75	0	2,435,000	0	0	0	7,213	06/01/2023	1FE.....
649876	VT 3		04/01/2017	MATURED.....		3,815,000	3,815,000	4,420,517	3,815,376	0	(376)	0	(376)	0	3,815,000	0	0	0	104,913	04/01/2017	1FE.....
837151	PQ 6		04/05/2017	GOLDMAN SACHS & CO.....		5,367,550	5,000,000	5,469,550	5,466,946	0	(11,496)	0	(11,496)	0	5,455,450	0	(87,900)	(87,900)	89,583	12/01/2034	1FE.....
938865	BM 3		09/01/2017	REDEEMED.....		39,281	39,281	39,281	39,281	0	0	0	0	0	39,281	0	0	0	1,188	03/01/2020	1.....
3128QG	CC 4		06/15/2017	PAID ON PRINCIPAL.....		192,051	192,051	192,741	191,179	0	872	0	872	0	192,051	0	0	0	3,132	12/15/2035	1.....
3128JR	G4 2		06/15/2017	PAID ON PRINCIPAL.....		58,543	58,543	58,287	58,132	0	412	0	412	0	58,543	0	0	0	762	03/15/2035	1.....
3128JR	KQ 8		06/15/2017	PAID ON PRINCIPAL.....		103,417	103,417	101,567	101,608	0	1,809	0	1,809	0	103,417	0	0	0	1,482	12/15/2035	1.....
3128MJ	ZF 0		06/15/2017	PAID ON PRINCIPAL.....		65,796	65,796	65,164	65,164	0	632	0	632	0	65,796	0	0	0	838	12/01/2046	1.....
31296S	DY 9		06/15/2017	PAID ON PRINCIPAL.....		21,080	21,080	21,014	21,019	0	61	0	61	0	21,080	0	0	0	466	01/15/2034	1.....
31292H	AK 0		06/15/2017	PAID ON PRINCIPAL.....		989	989	1,037	1,108	0	(119)	0	(119)	0	989	0	0	0	34	01/15/2030	1.....
31292H	NH 3		06/15/2017	PAID ON PRINCIPAL.....		1,062	1,062	1,090	1,100	0	(39)	0	(39)	0	1,062	0	0	0	25	02/15/2032	1.....
31293J	ZX 0		06/15/2017	PAID ON PRINCIPAL.....		1,256	1,256	1,284	1,299	0	(43)	0	(43)	0	1,256	0	0	0	31	04/15/2029	1.....
31298S	UJ 1		06/15/2017	PAID ON PRINCIPAL.....		266	266	278	286	0	(20)	0	(20)	0	266	0	0	0	8	08/15/2031	1.....
31298V	FC 6		06/15/2017	PAID ON PRINCIPAL.....		444	444	465	483	0	(39)	0	(39)	0	444	0	0	0	14	09/15/2031	1.....
31287S	GA 9		06/15/2017	PAID ON PRINCIPAL.....		502	502	513	522	0	(20)	0	(20)	0	502	0	0	0	13	04/15/2032	1.....

QE05 1

SCHEDULE D - PART 4

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

QE052

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31287X PZ 3	FHLMC GOLD PASSTHRU 6.000		06/15/2017	PAID ON PRINCIPAL		26,581	26,581	27,286	27,442	0	(861)	0	(861)	0	26,581	0	0	0	758	09/15/2032	1
31288A K7 9	FHLMC GOLD PASSTHRU 6.000		06/15/2017	PAID ON PRINCIPAL		271	271	279	286	0	(15)	0	(15)	0	271	0	0	0	7	10/15/2032	1
31288E 6E 2	FHLMC GOLD PASSTHRU 6.000		06/15/2017	PAID ON PRINCIPAL		367	367	377	382	0	(15)	0	(15)	0	367	0	0	0	9	02/15/2033	1
31288H RC 6	FHLMC GOLD PASSTHRU 6.000		06/15/2017	PAID ON PRINCIPAL		212	212	218	218	0	(6)	0	(6)	0	212	0	0	0	5	03/15/2033	1
31335H TT 0	FHLMC GOLD PASSTHRU 6.000		06/15/2017	PAID ON PRINCIPAL		3,078	3,078	3,154	3,145	0	(67)	0	(67)	0	3,078	0	0	0	75	07/15/2022	1
3128H4 H9 3	FHLMC GOLD PASSTHRU 5.000		06/15/2017	PAID ON PRINCIPAL		6,354	6,354	6,452	6,362	0	(8)	0	(8)	0	6,354	0	0	0	145	05/15/2018	1
3128H4 UX 5	FHLMC GOLD PASSTHRU 5.000		06/15/2017	PAID ON PRINCIPAL		120	120	122	120	0	(0)	0	(0)	0	120	0	0	0	3	06/15/2018	1
3128H4 5W 5	FHLMC GOLD PASSTHRU 5.000		06/15/2017	PAID ON PRINCIPAL		737	737	748	738	0	(1)	0	(1)	0	737	0	0	0	17	06/15/2018	1
3128H6 BH 6	FHLMC GOLD PASSTHRU 5.000		06/15/2017	PAID ON PRINCIPAL		9,683	9,683	9,831	9,696	0	(12)	0	(12)	0	9,683	0	0	0	200	07/15/2018	1
3128H6 BP 8	FHLMC GOLD PASSTHRU 5.000		06/15/2017	PAID ON PRINCIPAL		7,893	7,893	8,013	7,898	0	(5)	0	(5)	0	7,893	0	0	0	170	07/15/2018	1
31283H WY 7	FHLMC GOLD PASSTHRU 5.500		06/15/2017	PAID ON PRINCIPAL		310,614	310,614	309,873	309,855	0	759	0	759	0	310,614	0	0	0	7,135	06/15/2033	1
31283H WZ 4	FHLMC GOLD PASSTHRU 6.000		06/15/2017	PAID ON PRINCIPAL		34,548	34,548	35,436	35,498	0	(951)	0	(951)	0	34,548	0	0	0	864	04/15/2033	1
31283H W9 2	FHLMC GOLD PASSTHRU 6.000		06/15/2017	PAID ON PRINCIPAL		4,525	4,525	4,627	4,667	0	(142)	0	(142)	0	4,525	0	0	0	122	05/15/2033	1
31283H Z2 4	FHLMC GOLD PASSTHRU 6.000		06/15/2017	PAID ON PRINCIPAL		50,263	50,263	51,495	51,571	0	(1,308)	0	(1,308)	0	50,263	0	0	0	1,278	11/15/2033	1
31283H Z5 7	FHLMC GOLD PASSTHRU 6.000		06/15/2017	PAID ON PRINCIPAL		54,947	54,947	56,292	56,426	0	(1,479)	0	(1,479)	0	54,947	0	0	0	1,420	02/15/2034	1
3128MJ SY 7	FHLMC GOLD PASSTHRU 3.000		06/15/2017	PAID ON PRINCIPAL		101,922	101,922	96,742	97,158	0	4,764	0	4,764	0	101,922	0	0	0	1,281	06/15/2043	1
3128MJ S3 5	FHLMC GOLD PASSTHRU 3.000		06/15/2017	PAID ON PRINCIPAL		96,079	96,079	92,165	92,611	0	3,468	0	3,468	0	96,079	0	0	0	1,218	07/15/2043	1
3128MJ S6 8	FHLMC GOLD PASSTHRU 3.000		06/15/2017	PAID ON PRINCIPAL		286,353	286,353	271,853	273,534	0	12,820	0	12,820	0	286,353	0	0	0	3,644	08/15/2043	1
3133TG NU 9	FHR 2093 Z CMO 6.000		06/15/2017	PAID ON PRINCIPAL		74,084	74,084	67,780	71,505	0	2,579	0	2,579	0	74,084	0	0	0	1,809	11/15/2028	1
3133TK SJ 0	FHR 2151 JZ CMO 6.000		06/15/2017	PAID ON PRINCIPAL		147,098	147,098	134,479	141,879	0	5,219	0	5,219	0	147,098	0	0	0	3,302	05/15/2029	1
3133TM 7G 5	FHR 2182 ZC CMO 7.500		06/15/2017	PAID ON PRINCIPAL		38,243	38,243	39,333	38,138	0	105	0	105	0	38,243	0	0	0	1,175	09/15/2029	1
3133TN JY 1	FHR 2223 Z CMO 8.000		06/15/2017	PAID ON PRINCIPAL		3,377	3,377	3,299	3,335	0	42	0	42	0	3,377	0	0	0	114	03/15/2030	1
3133TQ ZU 4	FHR 2274 KC CMO 6.500		06/15/2017	PAID ON PRINCIPAL		15,180	15,180	15,147	15,141	0	38	0	38	0	15,180	0	0	0	421	01/15/2031	1
3133TR LB 9	FHR 2284 Z CMO 6.500		06/15/2017	PAID ON PRINCIPAL		36,382	36,382	34,394	35,407	0	975	0	975	0	36,382	0	0	0	948	02/15/2031	1
3133TR GX 7	FHR 2288 Z CMO 6.500		06/15/2017	PAID ON PRINCIPAL		73,456	73,456	68,985	71,208	0	2,248	0	2,248	0	73,456	0	0	0	1,974	02/15/2031	1
3133TR SR 7	FHR 2297 KZ CMO 6.000		06/15/2017	PAID ON PRINCIPAL		102,778	102,778	92,670	99,142	0	3,636	0	3,636	0	102,778	0	0	0	2,483	03/15/2031	1
31339W Q2 5	FHR 2433 NH CMO 6.500		06/15/2017	PAID ON PRINCIPAL		256,266	256,266	257,708	255,629	0	637	0	637	0	256,266	0	0	0	6,626	04/15/2032	1
31392K FP 6	FHR 2451 JH CMO 6.500		06/15/2017	PAID ON PRINCIPAL		50,427	50,427	50,060	50,146	0	281	0	281	0	50,427	0	0	0	1,264	05/15/2032	1
31392K AA 4	FHR 2454 BK CMO 6.500		06/15/2017	PAID ON PRINCIPAL		97,888	97,888	98,638	97,645	0	243	0	243	0	97,888	0	0	0	2,607	05/15/2032	1
31394K NK 6	FHR 2686 NY CMO 5.000		06/15/2017	PAID ON PRINCIPAL		242,977	242,977	234,814	240,361	0	2,615	0	2,615	0	242,977	0	0	0	5,054	10/15/2023	1
31394M SG 6	FHR 2719 WC CMO 4.500		06/15/2017	PAID ON PRINCIPAL		131,824	131,824	121,464	128,630	0	3,194	0	3,194	0	131,824	0	0	0	2,267	12/15/2023	1
31394N L3 0	FHR 2729 CE CMO 4.500		06/15/2017	PAID ON PRINCIPAL		381,139	381,139	354,677	372,989	0	8,151	0	8,151	0	381,139	0	0	0	7,064	01/15/2024	1
3137B8 DA 2	FHR 4302 CA 3.000		06/15/2017	PAID ON PRINCIPAL		123,159	123,159	124,198	123,944	0	(785)	0	(785)	0	123,159	0	0	0	1,556	06/15/2040	1
3137BB QB 9	FHR 4351 LC CMO 3.000		06/15/2017	PAID ON PRINCIPAL		245,176	245,176	248,288	247,651	0	(2,475)	0	(2,475)	0	245,176	0	0	0	3,197	11/15/2040	1
31282X A8 4	FHS 146 75 CMO 7.500		06/15/2017	PAID ON PRINCIPAL		4,611	4,611	4,650	4,625	0	(14)	0	(14)	0	4,611	0	0	0	142	01/15/2023	1
31403D AC 3	FN (5/1 ARM) #745303 3.196		06/25/2017	PAID ON PRINCIPAL		163,062	163,062	161,444	162,667	0	395	0	395	0	163,062	0	0	0	2,301	01/25/2036	1
3138A1 V5 7	FNMA PASS TH #AH0635 3.500		06/25/2017	PAID ON PRINCIPAL		32,464	32,464	32,359	32,359	0	105	0	105	0	32,464	0	0	0	468	01/25/2026	1
3138A6 ZA 1	FNMA PASS TH #AH5236 3.500		06/25/2017	PAID ON PRINCIPAL		92,870	92,870	92,569	92,591	0	279	0	279	0	92,870	0	0	0	1,306	01/25/2026	1
3138X5 PC 5	FNMA PASS TH #AU5818 2.500		06/25/2017	PAID ON PRINCIPAL		151,723	151,723	150,525	150,753	0	969	0	969	0	151,723	0	0	0	1,616	08/25/2028	1
31417A P8 6	FNMA PASS TH #00AB4046 3.500		06/25/2017	PAID ON PRINCIPAL		244,328	244,328	252,059	251,612	0	(7,284)	0	(7,284)	0	244,328	0	0	0	3,789	12/25/2041	1
31371K RC 7	FNMA PASS TH #254383 7.500		06/25/2017	PAID ON PRINCIPAL		3,060	3,060	3,199	3,343	0	(282)	0	(282)	0	3,060	0	0	0	97	06/25/2032	1
31371K 2V 2	FNMA PASS TH #254688 5.500		06/25/2017	PAID ON PRINCIPAL		33,111	33,111	33,954	33,530	0	(418)	0	(418)	0	33,111	0	0	0	759	03/25/2023	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For rei gn	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31371K	2X 8 FNMA PASS TH #254690	5.000	06/25/2017	PAID ON PRINCIPAL		52,238	52,238	53,356	52,777	0	(539)	0	(539)	0	52,238	0	0	0	1,202	04/25/2023	1
31371K	5X 5 FNMA PASS TH #254762	5.000	06/25/2017	PAID ON PRINCIPAL		12,830	12,830	12,802	12,795	0	35	0	35	0	12,830	0	0	0	263	05/25/2023	1
31371L	A8 2 FNMA PASS TH #254831	5.000	06/25/2017	PAID ON PRINCIPAL		13,449	13,449	13,419	13,412	0	37	0	37	0	13,449	0	0	0	276	08/25/2023	1
31371L	A9 0 FNMA PASS TH #254832	5.500	06/25/2017	PAID ON PRINCIPAL		128,667	128,667	131,562	130,078	0	(1,411)	0	(1,411)	0	128,667	0	0	0	3,032	08/25/2023	1
31371L	DM 8 FNMA PASS TH #254908	5.000	06/25/2017	PAID ON PRINCIPAL		38,465	38,465	38,718	38,529	0	(63)	0	(63)	0	38,465	0	0	0	797	09/25/2023	1
31371L	EZ 8 FNMA PASS TH #254952	4.500	06/25/2017	PAID ON PRINCIPAL		12,019	12,019	12,046	11,994	0	25	0	25	0	12,019	0	0	0	226	11/25/2018	1
31371L	F3 8 FNMA PASS TH #254986	5.500	06/25/2017	PAID ON PRINCIPAL		31,175	31,175	31,838	31,498	0	(323)	0	(323)	0	31,175	0	0	0	683	11/25/2023	1
31371L	HY 8 FNMA PASS TH #255047	5.500	06/25/2017	PAID ON PRINCIPAL		28,656	28,656	29,265	28,942	0	(286)	0	(286)	0	28,656	0	0	0	633	01/25/2024	1
31371L	JU 4 FNMA PASS TH #255075	5.500	06/25/2017	PAID ON PRINCIPAL		68,277	68,277	70,016	69,121	0	(844)	0	(844)	0	68,277	0	0	0	1,503	02/25/2024	1
31372Q	CQ 8 FNMA PASS TH #279179	7.000	06/25/2017	PAID ON PRINCIPAL		1,721	1,721	1,620	1,673	0	48	0	48	0	1,721	0	0	0	50	05/25/2024	1
31372R	LH 6 FNMA PASS TH #280328	7.000	06/25/2017	PAID ON PRINCIPAL		945	945	903	919	0	27	0	27	0	945	0	0	0	28	04/25/2024	1
31373U	F3 6 FNMA PASS TH #303586	6.500	06/25/2017	PAID ON PRINCIPAL		1,392	1,392	1,304	1,335	0	57	0	57	0	1,392	0	0	0	38	09/25/2025	1
31375F	AZ 8 FNMA PASS TH #333940	6.500	06/25/2017	PAID ON PRINCIPAL		1,811	1,811	1,734	1,767	0	44	0	44	0	1,811	0	0	0	49	06/25/2024	1
31376R	6H 9 FNMA PASS TH #363672	7.500	06/25/2017	PAID ON PRINCIPAL		2,691	2,691	2,597	2,575	0	116	0	116	0	2,691	0	0	0	84	11/25/2026	1
31376U	MV 3 FNMA PASS TH #365872	7.500	06/25/2017	PAID ON PRINCIPAL		537	537	518	515	0	22	0	22	0	537	0	0	0	17	12/25/2026	1
31378R	S5 9 FNMA PASS TH #406540	6.500	06/25/2017	PAID ON PRINCIPAL		53	53	54	54	0	(0)	0	(0)	0	53	0	0	0	2	12/25/2027	1
31378R	S8 3 FNMA PASS TH #406543	6.500	06/25/2017	PAID ON PRINCIPAL		818	818	819	820	0	(3)	0	(3)	0	818	0	0	0	22	12/25/2027	1
31379F	J3 9 FNMA PASS TH #417982	7.000	06/25/2017	PAID ON PRINCIPAL		826	826	839	842	0	(15)	0	(15)	0	826	0	0	0	24	03/25/2028	1
31379T	G5 7 FNMA PASS TH #428720	6.500	06/25/2017	PAID ON PRINCIPAL		1,062	1,062	1,057	1,057	0	5	0	5	0	1,062	0	0	0	29	06/25/2028	1
313615	L4 6 FNMA PASS TH #50747	7.000	06/25/2017	PAID ON PRINCIPAL		1,200	1,200	1,121	1,159	0	41	0	41	0	1,200	0	0	0	34	06/25/2023	1
31384V	L7 5 FNMA PASS TH #535050	7.500	06/25/2017	PAID ON PRINCIPAL		14,032	14,032	14,646	15,399	0	(1,367)	0	(1,367)	0	14,032	0	0	0	375	12/25/2029	1
31385H	5H 1 FNMA PASS TH #545448	7.500	06/25/2017	PAID ON PRINCIPAL		849	849	884	938	0	(90)	0	(90)	0	849	0	0	0	27	02/25/2032	1
31385X	M8 7 FNMA PASS TH #555783	4.500	06/25/2017	PAID ON PRINCIPAL		76,616	76,616	75,571	75,817	0	798	0	798	0	76,616	0	0	0	1,419	10/25/2033	1
31389Y	M7 3 FNMA PASS TH #639482	7.500	06/25/2017	PAID ON PRINCIPAL		347	347	363	386	0	(39)	0	(39)	0	347	0	0	0	11	01/25/2032	1
31390K	RG 5 FNMA PASS TH #648587	7.500	06/25/2017	PAID ON PRINCIPAL		137	137	143	153	0	(16)	0	(16)	0	137	0	0	0	4	05/25/2032	1
31391E	HS 3 FNMA PASS TH #664541	6.000	06/25/2017	PAID ON PRINCIPAL		3,884	3,884	4,051	3,897	0	(13)	0	(13)	0	3,884	0	0	0	98	10/25/2017	1
31391F	DW 5 FNMA PASS TH #665317	6.000	06/25/2017	PAID ON PRINCIPAL		12,405	12,405	12,937	12,426	0	(21)	0	(21)	0	12,405	0	0	0	306	10/25/2017	1
31400E	QQ 6 FNMA PASS TH #685463	5.000	06/25/2017	PAID ON PRINCIPAL		7,115	7,115	7,290	7,119	0	(4)	0	(4)	0	7,115	0	0	0	148	03/25/2018	1
31401B	QB 4 FNMA PASS TH #703450	5.000	06/25/2017	PAID ON PRINCIPAL		68,503	68,503	70,184	68,630	0	(127)	0	(127)	0	68,503	0	0	0	1,422	06/25/2018	1
31401C	KL 6 FNMA PASS TH #704199	5.000	06/25/2017	PAID ON PRINCIPAL		18,672	18,672	19,131	18,705	0	(33)	0	(33)	0	18,672	0	0	0	389	06/25/2018	1
31401H	NK 4 FNMA PASS TH #708794	5.000	06/25/2017	PAID ON PRINCIPAL		7,763	7,763	7,953	7,775	0	(13)	0	(13)	0	7,763	0	0	0	162	06/25/2018	1
31401M	BR 1 FNMA PASS TH #712048	5.500	06/25/2017	PAID ON PRINCIPAL		2,666	2,666	2,723	2,721	0	(55)	0	(55)	0	2,666	0	0	0	51	07/25/2033	1
31401X	LS 4 FNMA PASS TH #721337	5.000	06/25/2017	PAID ON PRINCIPAL		194,988	194,988	199,735	195,219	0	(231)	0	(231)	0	194,988	0	0	0	4,018	06/25/2018	1
31402C	QM 7 FNMA PASS TH #725060	6.000	06/25/2017	PAID ON PRINCIPAL		431	431	441	444	0	(13)	0	(13)	0	431	0	0	0	12	01/25/2034	1
31402D	VH 0 FNMA PASS TH #726116	5.000	06/25/2017	PAID ON PRINCIPAL		39,676	39,676	40,645	39,745	0	(69)	0	(69)	0	39,676	0	0	0	838	08/25/2018	1
31402J	ER 4 FNMA PASS TH #730144	5.000	06/25/2017	PAID ON PRINCIPAL		10,750	10,750	10,687	10,697	0	54	0	54	0	10,750	0	0	0	224	07/25/2033	1
31402J	2D 8 FNMA PASS TH #730772	5.000	06/25/2017	PAID ON PRINCIPAL		12,024	12,024	12,319	12,055	0	(32)	0	(32)	0	12,024	0	0	0	251	08/25/2018	1
31402N	D5 4 FNMA PASS TH #733724	5.000	06/25/2017	PAID ON PRINCIPAL		10,627	10,627	10,888	10,651	0	(23)	0	(23)	0	10,627	0	0	0	221	08/25/2018	1
31402Q	LF 6 FNMA PASS TH #734826	4.500	06/25/2017	PAID ON PRINCIPAL		7,362	7,362	7,095	7,176	0	187	0	187	0	7,362	0	0	0	146	08/25/2033	1
31403F	Q6 4 FNMA PASS TH #747577	5.000	06/25/2017	PAID ON PRINCIPAL		4,273	4,273	4,251	4,253	0	20	0	20	0	4,273	0	0	0	89	11/25/2033	1
31403G	RL 8 FNMA PASS TH #748491	5.000	06/25/2017	PAID ON PRINCIPAL		15,499	15,499	15,419	15,425	0	74	0	74	0	15,499	0	0	0	303	10/25/2033	1
31403L	LR 0 FNMA PASS TH #751936	5.500	06/25/2017	PAID ON PRINCIPAL		7,444	7,444	7,603	7,512	0	(68)	0	(68)	0	7,444	0	0	0	171	11/25/2023	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	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)
31403N	CD 7 FNMA PASS TH #753468		06/25/2017	PAID ON PRINCIPAL		2,947	2,947	2,957	2,942	0	5	0	5	0	2,947	0	0	0	55	11/25/2018	1
31404B	SY 9 FNMA PASS TH #763835		06/25/2017	PAID ON PRINCIPAL		318	318	317	317	0	2	0	2	0	318	0	0	0	7	01/25/2034	1
31404J	MA 0 FNMA PASS TH #769953		06/25/2017	PAID ON PRINCIPAL		3,160	3,160	3,158	3,156	0	4	0	4	0	3,160	0	0	0	66	03/25/2034	1
31404J	YQ 2 FNMA PASS TH #770319		06/25/2017	PAID ON PRINCIPAL		64,032	64,032	63,657	63,699	0	334	0	334	0	64,032	0	0	0	1,334	04/25/2034	1
31404N	2P 0 FNMA PASS TH #773982		06/25/2017	PAID ON PRINCIPAL		10,248	10,248	10,188	10,197	0	51	0	51	0	10,248	0	0	0	213	03/25/2034	1
31404N	2S 4 FNMA PASS TH #773985		06/25/2017	PAID ON PRINCIPAL		1,976	1,976	1,965	1,966	0	10	0	10	0	1,976	0	0	0	41	03/25/2034	1
31404W	GW 0 FNMA PASS TH #780613		06/25/2017	PAID ON PRINCIPAL		409	409	391	393	0	16	0	16	0	409	0	0	0	9	05/25/2034	1
31404W	R9 9 FNMA PASS TH #780912		06/25/2017	PAID ON PRINCIPAL		13,160	13,160	12,622	12,774	0	386	0	386	0	13,160	0	0	0	274	06/25/2029	1
31406V	2P 0 FNMA PASS TH #821682		06/25/2017	PAID ON PRINCIPAL		130,076	130,076	129,357	129,401	0	676	0	676	0	130,076	0	0	0	2,636	06/25/2035	1
31407X	A8 4 FNMA PASS TH #843431		06/25/2017	PAID ON PRINCIPAL		142,828	142,828	136,624	138,261	0	4,567	0	4,567	0	142,828	0	0	0	3,123	07/25/2035	1
31358F	3N 7 FNR G-5 Z CMO 8.250		06/25/2017	PAID ON PRINCIPAL		6,721	6,721	6,823	6,720	0	2	0	2	0	6,721	0	0	0	225	03/25/2021	1
31358T	3G 2 FNR G93-10 J CMO 5.000		06/25/2017	PAID ON PRINCIPAL		18,709	18,709	16,313	17,893	0	817	0	817	0	18,709	0	0	0	387	03/25/2023	1
31359U	2Q 7 FNR 1998-64 ZB CMO 6.500		06/25/2017	PAID ON PRINCIPAL		191,088	191,088	182,569	187,292	0	3,795	0	3,795	0	191,088	0	0	0	5,329	09/25/2028	1
31359W	AW 1 FNR 1999-28 ZB CMO 6.500		06/25/2017	PAID ON PRINCIPAL		67,178	67,178	63,725	65,451	0	1,727	0	1,727	0	67,178	0	0	0	1,687	06/25/2029	1
31359V	S5 3 FNR 1999-29 ZB CMO 6.500		06/25/2017	PAID ON PRINCIPAL		15,277	15,277	14,530	14,760	0	517	0	517	0	15,277	0	0	0	427	06/25/2029	1
31392D	NT 5 FNR 2002-40 MG CMO 6.500		06/25/2017	PAID ON PRINCIPAL		53,428	53,428	52,952	53,059	0	369	0	369	0	53,428	0	0	0	1,483	06/25/2032	1
31392G	EK 7 FNR 2002-90 A1 CMO 6.500		06/25/2017	PAID ON PRINCIPAL		12,689	12,689	13,203	13,065	0	(376)	0	(376)	0	12,689	0	0	0	326	06/25/2042	1
31393U	LU 5 FNR 2003-122 TG CMO 5.000		06/25/2017	PAID ON PRINCIPAL		233,253	233,253	224,324	230,524	0	2,729	0	2,729	0	233,253	0	0	0	4,828	12/25/2023	1
3136AJ	G4 2 FNR 2014-26 W 3.000		06/25/2017	PAID ON PRINCIPAL		232,042	232,042	234,797	234,156	0	(2,114)	0	(2,114)	0	232,042	0	0	0	3,014	04/25/2040	1
3136AJ	6A 9 FNR 2014-27 NA CMO 3.000		06/25/2017	PAID ON PRINCIPAL		237,059	237,059	240,541	239,665	0	(2,605)	0	(2,605)	0	237,059	0	0	0	3,030	04/25/2040	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					18,206,812	17,839,262	18,814,852	18,258,808	0	35,905	0	35,905	0	18,294,713	0	(87,900)	(87,900)	328,984	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00817Y	AK 4 AETNA INC 1.750		05/15/2017	MATURED		1,000,000	1,000,000	993,400	999,474	0	526	0	526	0	1,000,000	0	0	0	8,750	05/15/2017	2FE
038222	AD 7 APPLIED MATERIALS 7.125		05/04/2017	MAKE WHOLE CALL		1,026,842	1,000,000	1,214,750	1,029,149	0	(12,531)	0	(12,531)	0	1,016,618	0	10,224	10,224	39,385	10/15/2017	1FE
00206R	BF 8 AT&T INC 1.700		06/01/2017	MATURED		5,000,000	5,000,000	4,990,300	4,999,101	0	899	0	899	0	5,000,000	0	0	0	42,500	06/01/2017	2FE
049560	AH 8 ATMOS ENERGY CORP 6.350		06/15/2017	MATURED		1,695,000	1,695,000	2,009,025	1,729,359	0	(34,359)	0	(34,359)	0	1,695,000	0	0	0	53,816	06/15/2017	1FE
075887	AU 3 BECTON DICKINSON 5.000		06/19/2017	MAKE WHOLE CALL		1,062,624	1,000,000	1,016,510	1,004,600	0	(864)	0	(864)	0	1,003,736	0	58,888	58,888	29,722	05/15/2019	2FE
05581J	AA 2 BNSF RAILWAY CO 2015-1 3.442		06/16/2017	REDEEMED		56,420	56,420	56,420	56,420	0	(0)	0	(0)	0	56,420	0	0	0	971	06/16/2028	1FE
05565S	AA 2 BNSF 2006-2 TRUST 5.629		04/01/2017	REDEEMED		99,037	99,037	99,037	99,035	0	2	0	2	0	99,037	0	0	0	2,787	04/01/2024	1FE
110394	AE 3 BRISTOW GROUP INC 6.250		06/21/2017	ROBERT W BAIRD & CO		640,000	1,000,000	1,065,125	865,400	173,376	(4,738)	0	168,639	0	1,034,039	0	(394,039)	(394,039)	43,576	10/15/2022	4FE
165167	CQ 8 CHESAPEAKE ENERGY CORP 8.000		06/07/2017	TENDERED		596,000	596,000	596,000	596,000	0	0	0	0	0	596,000	0	59,600	59,600	22,780	12/15/2022	5FE
171798	AB 7 CIMAREX ENERGY 5.875		05/12/2017	REDEEMED		1,029,380	1,000,000	1,070,000	1,032,745	0	(3,365)	0	(3,365)	0	1,029,380	0	0	0	31,170	05/01/2022	2FE
191219	BW 3 COCA-COLA ENTERPRISES 4.500		06/21/2017	MAKE WHOLE CALL		1,656,829	1,560,000	1,600,404	1,572,519	0	(2,176)	0	(2,176)	0	1,570,342	0	86,487	86,487	59,670	08/15/2019	1FE
20825C	AR 5 CONOCOPHILLIPS 5.750		06/21/2017	MAKE WHOLE CALL		1,611,660	1,516,000	1,691,742	1,572,819	0	(12,697)	0	(12,697)	0	1,560,122	0	51,538	51,538	77,484	02/01/2019	2FE
20825C	AU 8 CONOCOPHILLIPS 6.000		06/21/2017	MAKE WHOLE CALL		2,208,740	2,000,000	2,216,860	2,087,732	0	(13,191)	0	(13,191)	0	2,074,541	0	134,199	134,199	112,000	01/15/2020	2FE
718507	BH 8 CONOCOPHILLIPS 6.650		06/21/2017	MAKE WHOLE CALL		1,298,265	1,230,000	1,356,536	1,251,781	0	(6,530)	0	(6,530)	0	1,245,252	0	53,013	53,013	76,342	07/15/2018	2FE
228189	AB 2 CROWN AMERICAS 4.500		04/05/2017	KEYBANC CAPITAL MARK		512,500	500,000	500,000	500,000	0	0	0	0	0	500,000	0	12,500	12,500	32,813	01/15/2023	4FE
126408	BL 6 CSX CORP 7.900		05/01/2017	MATURED		1,000,000	1,000,000	1,233,230	1,014,549	0	(14,549)	0	(14,549)	0	1,000,000	0	0	0	39,500	05/01/2017	2FE
126650	BC 3 CVS LEASE PASS THRU CE 5.880		06/10/2017	REDEEMED		58,266	58,266	52,091	53,585	0	4,681	0	4,681	0	58,266	0	0	0	1,429	01/10/2028	2FE
126650	BQ 2 CVS LEASE PASS THRU CE 6.943		06/10/2017	REDEEMED		22,988	22,988	21,555	21,873	0	1,115	0	1,115	0	22,988	0	0	0	666	01/10/2030	2FE
12665U	AA 2 CVS LEASE PASS THRU CE 4.704		06/10/2017	REDEEMED		22,716	22,716	22,716	22,716	0	(0)	0	(0)	0	22,716	0	0	0	445	01/10/2036	2FE
233851	AP 9 DAIMLER FINANCE (144A) 2.400		04/10/2017	MATURED		1,000,000	1,000,000	999,860	999,956	0	44	0	44	0	1,000,000	0	0	0	12,000	04/10/2017	1FE

QE05.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
31942D AB 3	FIRSTCASH INC 6.750.....		05/18/2017	CREDIT SUISSE FIRST BOSTO...		2,108,000	2,000,000	2,115,000	2,068,031	0	(7,077)	0	(7,077)	0	2,060,954	0	47,046	47,046	85,500	04/01/2021	3FE.....
345397 WD 1	FORD MOTOR CREDIT 3.000.....		06/12/2017	MATURED.....		1,000,000	1,000,000	999,630	999,944	0	56	0	56	0	1,000,000	0	0	0	15,000	06/12/2017	2FE.....
35802X AD 5	FRESENIUS MED (144A) 5.625.....	C	04/07/2017	BAS-MERRILL LYNCH.....		852,000	800,000	833,200	814,386	0	(1,518)	0	(1,518)	0	812,868	0	39,132	39,132	31,500	07/31/2019	3FE.....
35906A AH 1	FRONTIER COMMUNICATION 8.500.....		05/03/2017	BARCLAYS CAPITAL INC.....		1,075,000	1,000,000	1,130,000	1,055,000	18,686	(7,168)	0	11,518	0	1,066,518	0	8,482	8,482	47,931	04/15/2020	4FE.....
382550 BC 4	GOODYEAR TIRE 7.000.....		05/15/2017	REDEEMED.....		517,500	500,000	500,000	500,000	0	0	0	0	0	500,000	0	17,500	17,500	17,500	05/15/2022	3FE.....
455665 AK 5	INDIANTOWN COGENERATIO 9.770.....		06/15/2017	REDEEMED.....		137,327	137,327	134,879	136,247	0	1,080	0	1,080	0	137,327	0	0	0	6,708	12/15/2020	2FE.....
464592 AQ 7	ISLE OF CAPRI CASINOS 5.875.....		05/31/2017	REDEEMED.....		1,029,380	1,000,000	996,250	997,728	0	190	0	190	0	997,918	0	31,462	31,462	41,019	03/15/2021	4FE.....
476556 CW 3	JERSEY CENTRAL POWER & 5.650.....		06/01/2017	MATURED.....		2,000,000	2,000,000	1,993,000	1,999,407	0	593	0	593	0	2,000,000	0	0	0	56,500	06/01/2017	2FE.....
521615 AA 2	LEA POWER PARTNERS (14 6.595.....		06/15/2017	REDEEMED.....		19,227	19,227	19,227	19,227	0	0	0	0	0	19,227	0	0	0	634	06/15/2033	3FE.....
52517P VV 0	LEHMAN BROTHERS HOLDIN 4.800.....		04/06/2017	PAID ON PRINCIPAL.....		13,368	13,368	1,671	657	0	12,710	0	12,710	0	13,368	0	0	0	0	03/13/2014	6.....
571903 AG 8	MARRIOTT INTERNATIONAL 6.375.....		06/15/2017	MATURED.....		1,000,000	1,000,000	1,156,500	1,014,247	0	(14,247)	0	(14,247)	0	1,000,000	0	0	0	31,875	06/15/2017	2FE.....
57629W BQ 2	MASSMUTUAL GLOBAL FUND 2.000.....		04/05/2017	MATURED.....		2,000,000	2,000,000	1,991,300	1,999,470	0	530	0	530	0	2,000,000	0	0	0	20,000	04/05/2017	1FE.....
617446 H5 1	MORGAN STANLEY 5.550.....		04/27/2017	MATURED.....		1,000,000	1,000,000	928,570	996,399	0	3,601	0	3,601	0	1,000,000	0	0	0	27,750	04/27/2017	1FE.....
629568 AQ 9	NABORS INDUSTRIES INC 6.150.....		05/24/2017	MAKE WHOLE CALL.....		621,194	601,000	600,519	600,877	0	7	0	7	0	600,884	0	20,309	20,309	28,645	02/15/2018	3FE.....
637432 HT 5	NATIONAL RURAL UTILITI 5.450.....		04/10/2017	MATURED.....		3,000,000	3,000,000	2,990,400	2,999,111	0	889	0	889	0	3,000,000	0	0	0	81,750	04/10/2017	1FE.....
64952W BF 9	NEW YORK LIFE GLOBAL F 1.650.....		05/15/2017	MATURED.....		2,000,000	2,000,000	1,996,420	1,999,707	0	293	0	293	0	2,000,000	0	0	0	16,500	05/15/2017	1FE.....
651229 AG 1	NEWELL BRANDS INC 6.250.....		04/13/2017	MAKE WHOLE CALL.....		1,045,910	1,000,000	1,139,400	1,029,266	0	(6,255)	0	(6,255)	0	1,023,011	0	22,899	22,899	30,903	04/15/2018	2FE.....
655664 AK 6	NORDSTROM INC 6.250.....		04/06/2017	MAKE WHOLE CALL.....		1,555,170	1,500,000	1,746,770	1,542,292	0	(10,680)	0	(10,680)	0	1,531,612	0	23,558	23,558	67,969	01/15/2018	2FE.....
667748 AP 2	NORTHWEST PIPELINE COR 5.950.....		04/15/2017	MATURED.....		965,000	965,000	1,057,337	970,319	0	(5,319)	0	(5,319)	0	965,000	0	0	0	28,709	04/15/2017	2FE.....
714294 AF 2	PERRIGO CO LTD 2.300.....		05/08/2017	MAKE WHOLE CALL.....		1,013,600	1,000,000	998,590	999,445	0	115	0	115	0	999,560	0	14,040	14,040	11,500	11/08/2018	2FE.....
755111 AU 5	RAYTHEON CO 6.400.....		05/12/2017	MAKE WHOLE CALL.....		1,078,130	1,000,000	1,048,792	1,010,650	0	(1,933)	0	(1,933)	0	1,008,716	0	69,414	69,414	26,133	12/15/2018	1FE.....
78355H JR 1	RYDER SYSTEM INC 3.500.....		06/01/2017	MATURED.....		1,000,000	1,000,000	998,220	999,822	0	178	0	178	0	1,000,000	0	0	0	17,500	06/01/2017	2FE.....
79604Y AB 5	SAMSUNG ELECTRONICS AM 1.750.....	C	04/10/2017	MATURED.....		2,000,000	2,000,000	1,994,440	1,999,641	0	359	0	359	0	2,000,000	0	0	0	17,500	04/10/2017	1FE.....
828807 CD 7	SIMON PROPERTY GROUP 5.650.....		06/26/2017	MAKE WHOLE CALL.....		2,200,717	2,000,000	1,992,420	1,997,098	0	395	0	395	0	1,997,493	0	203,224	203,224	102,014	02/01/2020	1FE.....
87612B AK 8	TARGA RESOURCES PARTNE 6.375.....		06/26/2017	REDEEMED.....		2,063,760	2,000,000	2,097,500	2,050,147	0	13,613	0	13,613	0	2,063,760	0	0	0	115,104	08/01/2022	3FE.....
88732J AH 1	TIME WARNER CABLE 5.850.....		04/10/2017	MAKE WHOLE CALL.....		5,014,010	5,000,000	4,988,450	4,998,572	0	899	0	899	0	4,999,471	0	14,539	14,539	129,188	05/01/2017	2FE.....
90520E AE 1	UNION BANK NA 2.125.....	C	06/16/2017	MATURED.....		2,000,000	2,000,000	1,993,980	1,999,402	0	598	0	598	0	2,000,000	0	0	0	21,250	06/16/2017	1FE.....
907818 CW 6	UNION PACIFIC CORP 5.650.....		05/01/2017	MATURED.....		2,000,000	2,000,000	1,993,440	1,999,368	0	632	0	632	0	2,000,000	0	0	0	56,500	05/01/2017	1FE.....
920355 AF 1	VALSPAR CORP 7.250.....		06/01/2017	EXCHANGED.....		1,097,020	1,000,000	1,203,990	1,072,145	0	(11,816)	0	(11,816)	0	1,060,329	0	36,691	36,691	34,632	06/15/2019	2FE.....
920355 AG 9	VALSPAR CORP 4.200.....		06/01/2017	EXCHANGED.....		2,110,880	2,000,000	1,997,080	1,998,350	0	74	0	74	0	1,998,423	0	112,457	112,457	75,967	01/15/2022	2FE.....
920355 AH 7	VALSPAR CORP 3.300.....		06/01/2017	EXCHANGED.....		982,530	1,000,000	997,450	997,870	0	85	0	85	0	997,955	0	(15,425)	(15,425)	28,592	02/01/2025	2FE.....
92343V AL 8	VERIZON COMMUNICATIONS 5.500.....		04/24/2017	MAKE WHOLE CALL.....		1,033,230	1,000,000	997,560	999,587	0	75	0	75	0	999,662	0	33,568	33,568	38,042	02/15/2018	2FE.....
92343V AM 6	VERIZON COMMUNICATIONS 6.100.....		04/24/2017	MAKE WHOLE CALL.....		1,044,850	1,000,000	1,031,220	1,005,415	0	(1,224)	0	(1,224)	0	1,004,191	0	40,659	40,659	32,025	04/15/2018	2FE.....
931427 AP 3	WALGREENS BOOTS ALLIAN 3.100.....		06/05/2017	MAKE WHOLE CALL.....		1,010,000	1,000,000	997,250	997,444	0	168	0	168	0	997,612	0	12,388	12,388	15,844	06/01/2023	2FE.....
94974B FD 7	WELLS FARGO 2.100.....		05/08/2017	MATURED.....		1,000,000	1,000,000	999,200	999,918	0	82	0	82	0	1,000,000	0	0	0	10,500	05/08/2017	1FE.....
983130 AT 2	WYNN LAS VEGAS 5.375.....		06/12/2017	REDEEMED.....		3,594,080	3,500,000	3,530,000	3,516,793	0	(2,206)	0	(2,206)	0	3,514,587	0	79,493	79,493	139,526	03/15/2022	4FE.....
136385 AK 7	CANADIAN NATURAL RESOU 5.700.....	D	05/15/2017	MATURED.....		2,000,000	2,000,000	1,994,500	1,999,440	0	560	0	560	0	2,000,000	0	0	0	57,000	05/15/2017	2FE.....
86722T AA 0	SUNCOR INC 6.100.....		04/26/2017	MAKE WHOLE CALL.....		3,283,406	3,125,000	3,665,373	3,261,454	0	(30,334)	0	(30,334)	0	3,231,120	0	52,286	52,286	76,780	06/01/2018	2FE.....
92658T AQ 1	VIDEOTRON LTD 5.000.....	B	04/04/2017	BAS-MERRILL LYNCH.....		2,090,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	90,000	90,000	72,778	07/15/2022	3FE.....
24668P AB 3	DELHAIZE GROUP 6.500.....	D	06/15/2017	MATURED.....		1,000,000	1,000,000	1,174,620	1,014,666	0	(14,666)	0	(14,666)	0	1,000,000	0	0	0	32,500	06/15/2017	2FE.....
N4281@ BB 0	KONINKLIJKE VOPAK NV 5.890.....	D	06/19/2017	MATURED.....		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	58,900	06/19/2017	2.....

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)
502441 AA 6	LVMH MOET HENNESSY LOU 1.625	D	06/29/2017	MATURED		1,725,000	1,725,000	1,729,808	1,725,588	0	(588)	0	(588)	0	1,725,000	0	0	0	14,016	06/29/2017	1FE
767201 AH 9	RIO TINTO FINANCE 9.000	D	06/21/2017	MAKE WHOLE CALL		2,261,194	2,000,000	2,485,000	2,143,971	0	(27,671)	0	(27,671)	0	2,116,300	0	144,893	144,893	115,000	05/01/2019	1FE
04541G AS 1	ABSLB 2000-LB1 AF6 7.615	D	06/21/2017	PAID ON PRINCIPAL		111,005	111,005	115,861	110,591	0	414	0	414	0	111,005	0	0	0	3,357	03/21/2029	1FM
05949Q AW 5	BAFC 2006-2 2A15 CMO 5.750	D	06/25/2017	PAID ON PRINCIPAL		30,591	30,591	30,416	27,647	(0)	2,944	0	2,944	0	30,591	0	0	0	769	03/25/2036	1FM
07386H NQ 0	BALTA 2004-12 1A1 CMO 1.916	D	06/26/2017	PAID ON PRINCIPAL		185,920	185,920	145,018	146,626	0	39,294	0	39,294	0	185,920	0	0	0	1,263	01/25/2035	1FM
05948X BV 2	BOAMS 2003-D 2A4 CMO 3.893	D	05/25/2017	PAID ON PRINCIPAL		43,382	43,382	42,098	42,121	0	1,261	0	1,261	0	43,382	0	0	0	581	05/25/2033	1FM
22541Q 4A 7	CSFB 2003-29 4A1 CMO 6.000	D	06/25/2017	PAID ON PRINCIPAL		131,767	131,767	136,692	134,002	(0)	(2,235)	0	(2,235)	0	131,767	0	0	0	3,435	12/25/2033	1FM
2254W0 JY 2	CSFB 2004-7 3A1 CMO 5.000	D	06/25/2017	PAID ON PRINCIPAL		54,004	54,004	54,502	53,835	0	169	0	169	0	54,004	0	0	0	1,126	10/25/2019	1FM
12646X AJ 1	CSMC 2013-IVR3 A2 CMO 3.000	D	06/25/2017	PAID ON PRINCIPAL		199,770	199,770	188,533	190,511	0	9,259	0	9,259	0	199,770	0	0	0	2,386	05/25/2043	1FM
12647M AM 7	CSMC 2013-6 1A1 CMO 2.500	D	06/25/2017	PAID ON PRINCIPAL		210,606	210,606	205,670	206,505	0	4,101	0	4,101	0	210,606	0	0	0	2,124	07/25/2028	1FM
12667F A4 7	CWALT 2004-33 3A1 CMO 3.203	D	06/25/2017	PAID ON PRINCIPAL		162,718	162,718	116,750	88,478	0	74,240	0	74,240	0	162,718	0	0	0	2,049	12/25/2034	1FM
36242D KV 4	GSR 2004-12 2A2 CMO 3.068	D	06/25/2017	PAID ON PRINCIPAL		73,940	73,940	35,504	27,370	0	46,570	0	46,570	0	73,940	0	0	0	760	12/25/2034	1FM
46640M AX 8	JPMMT 2013-3 A10 CMO (3.411	D	06/25/2017	PAID ON PRINCIPAL		304,130	304,130	296,812	298,223	0	5,907	0	5,907	0	304,130	0	0	0	3,789	07/25/2043	1FM
576455 AC 3	MABS 2006-HE5 A3 1.376	D	06/26/2017	PAID ON PRINCIPAL		255,380	255,380	127,041	102,514	0	152,866	0	152,866	0	255,380	0	0	0	1,117	11/25/2036	1FM
55275R AD 4	MABS 2006-NC3 A4 1.376	D	06/26/2017	PAID ON PRINCIPAL		181,693	181,693	80,890	64,280	0	117,413	0	117,413	0	181,693	0	0	0	771	10/25/2036	1FM
61744C BD 7	MSAC 2004-SD1 A 2.016	D	06/26/2017	PAID ON PRINCIPAL		174,248	174,248	156,414	157,964	0	16,284	0	16,284	0	174,248	0	0	0	1,466	08/25/2034	1FM
76110H M6 3	RALI 2005-QA1 A1 CMO 1.516	D	06/25/2017	PAID ON PRINCIPAL		311,618	311,618	260,201	287,324	0	24,294	0	24,294	0	311,618	0	0	0	1,876	01/25/2035	1FM
76112B WV 8	RAMP 2005-RS7 A3 1.586	D	06/26/2017	PAID ON PRINCIPAL		163,011	163,011	114,515	131,708	0	31,303	0	31,303	0	163,011	0	0	0	911	07/25/2035	1FM
76110W UX 2	RASC 2003-KS10 A16 4.540	D	06/25/2017	PAID ON PRINCIPAL		6,936	6,936	6,934	6,915	0	21	0	21	0	6,936	0	0	0	129	12/25/2033	1FM
76110W UP 9	RASC 2003-KS9 A1B (AM 1.856	D	06/26/2017	PAID ON PRINCIPAL		7,644	7,644	5,553	4,314	0	3,330	0	3,330	0	7,644	0	0	0	45	11/25/2033	1FM
76110W UP 9	RASC 2003-KS9 A1B (AM 1.663	D	05/25/2017	WRITTEN OFF		0	4	3	2	0	(0)	0	(0)	0	2	0	(2)	(2)	0	11/25/2033	1FM
76110W UP 9	RASC 2003-KS9 A1B (AM 1.630	D	04/25/2017	RECOVERY OF PAR WRITE-OFF		0	(1,224)	(889)	(691)	0	26	0	26	0	(665)	0	665	665	0	11/25/2033	1FM
76111X EA 7	RFMSI 2003-S20 2A1 CMO 4.750	D	05/25/2017	PAID ON PRINCIPAL		415,007	415,007	400,319	410,254	0	4,752	0	4,752	0	415,007	0	0	0	8,124	12/25/2018	1FM
81377N AA 2	SABR 2007-BR3 A2A 1.286	D	06/26/2017	PAID ON PRINCIPAL		116,605	116,605	39,916	29,571	0	87,034	0	87,034	0	116,605	0	0	0	484	04/25/2037	1FM
81375F CX 9	SASI 1993-7 B1 CMO 6.250	D	06/25/2017	PAID ON PRINCIPAL		1,209	1,209	1,168	1,193	0	17	0	17	0	1,209	0	0	0	32	12/25/2023	1FM
79549A XJ 3	SBM7 2003-HE1 M1 2.491	D	06/26/2017	PAID ON PRINCIPAL		167,401	167,401	132,730	140,505	0	26,896	0	26,896	0	167,401	0	0	0	1,449	04/25/2033	1FM
81745E AA 7	SEMT 2013-8 A1 CMO 3.000	D	06/25/2017	PAID ON PRINCIPAL		249,593	249,593	243,862	244,632	0	4,961	0	4,961	0	249,593	0	0	0	3,208	06/25/2043	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.732	D	06/25/2017	PAID ON PRINCIPAL		7,644	7,644	6,900	6,964	0	681	0	681	0	7,644	0	0	0	90	03/25/2033	1FM
92922F GA 0	WAMU 2003-S10 A2 CMO 5.000	D	06/25/2017	PAID ON PRINCIPAL		120,687	120,687	120,234	120,275	0	411	0	411	0	120,687	0	0	0	2,507	10/25/2018	1FM
92922F KE 7	WAMU 2003-S13 21A1 CMO 4.500	D	06/25/2017	PAID ON PRINCIPAL		14,803	14,803	14,581	14,724	0	79	0	79	0	14,803	0	0	0	284	12/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750	D	06/25/2017	PAID ON PRINCIPAL		5,200	5,200	5,217	5,184	0	16	0	16	0	5,200	0	0	0	102	07/25/2018	1FM
94979W AA 7	WFMBS 2003-G A1 CMO 2.991	D	06/25/2017	PAID ON PRINCIPAL		36,803	36,803	35,057	33,474	0	3,329	0	3,329	0	36,803	0	0	0	485	06/25/2033	1FM
94980D AB 4	WFMBS 2003-M A2 CMO 2.998	D	06/25/2017	PAID ON PRINCIPAL		30,109	30,109	29,288	27,641	0	2,468	0	2,468	0	30,109	0	0	0	408	12/25/2033	1FM
94981Y AB 7	WFMBS 2004-BB A2 CMO 3.082	D	06/25/2017	PAID ON PRINCIPAL		80,207	80,207	69,229	64,818	0	15,389	0	15,389	0	80,207	0	0	0	1,049	01/25/2035	1FM
94981N AH 8	WFMBS 2005-AR4 2A2 CMO 3.314	D	06/25/2017	PAID ON PRINCIPAL		105,540	105,540	92,875	88,462	0	17,079	0	17,079	0	105,540	0	0	0	1,398	04/25/2035	1FM
97652P AA 9	WIN 2014-1 A1 CMO (144 4.000	D	06/20/2017	PAID ON PRINCIPAL		92,125	92,125	95,234	93,399	1,455	(2,729)	0	(1,274)	0	92,125	0	0	0	1,565	06/20/2044	1FM
92977Y BR 1	WMLT 2005-B 4A1 CMO 3.249	D	06/20/2017	PAID ON PRINCIPAL		191,201	191,201	169,444	143,533	0	47,667	0	47,667	0	191,201	0	0	0	2,541	10/20/2035	1FM
92977Y BR 1	WMLT 2005-B 4A1 CMO 3.249	D	06/20/2017	WRITTEN OFF		0	37,738	33,443	28,329	0	2	0	2	0	28,331	0	(28,331)	(28,331)	499	10/20/2035	1FM
46361T AA 0	ICOT 2013-IRV A1 2.068	D	06/15/2017	PAID ON PRINCIPAL		144,238	144,238	145,674	145,062	0	(824)	0	(824)	0	144,238	0	0	0	1,243	05/15/2048	1FM
46635G AC 4	JPICC 2010-C2 A2 (144A 3.615	D	06/15/2017	PAID ON PRINCIPAL		488,846	488,846	514,358	493,984	0	(5,138)	0	(5,138)	0	488,846	0	0	0	8,345	11/15/2043	1FM
52108H YK 4	LBUBS 2004-C1 A4 4.568	D	04/15/2017	PAID ON PRINCIPAL		231,031	231,031	232,170	230,923	0	108	0	108	0	231,031	0	0	0	3,518	01/15/2031	1FM
61757L AE 0	MSC 2008-T29 A4 6.503	D	06/11/2017	PAID ON PRINCIPAL		243,066	243,066	245,477	242,660	0	406	0	406	0	243,066	0	0	0	7,589	01/11/2043	1FM

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
02006M AD 3	ALLYA 2013-2 A4 1.240		06/15/2017	PAID ON PRINCIPAL		1,310,798	1,310,798	1,312,063	1,311,751	0	(954)	0	(954)	0	1,310,798	0	0	0	6,704	11/15/2018	1FE
02007H AA 9	ALLYA 2017-2 A1 1.050		04/17/2017	PAID ON PRINCIPAL		9,105,454	9,105,454	9,105,454	9,105,454	0	0	0	0	0	9,105,454	0	0	0	5,046	04/16/2018	1FE
02007H AA 9	ALLYA 2017-2 A1 1.050		04/26/2017	TRAVELERS MMLP		46,894,546	46,894,546	46,894,546	46,894,546	0	(371)	0	(371)	0	46,894,174	0	371	371	38,297	04/16/2018	1FE
02007E AA 6	ALLYA 2017-3 A1 1.100		06/15/2017	PAID ON PRINCIPAL		2,851,526	2,851,526	2,851,526	2,851,526	0	0	0	0	0	2,851,526	0	0	0	1,917	06/15/2018	1FE
02007E AA 6	ALLYA 2017-3 A1 1.100		06/21/2017	TRAVELERS MMLP		14,148,474	14,148,474	14,148,474	14,148,474	0	(2)	0	(2)	0	14,148,472	0	2	2	12,105	06/15/2018	1FE
14314P AA 4	CARMX 2017-2 A1 1.100		04/26/2017	TRAVELERS MMLP		50,500,000	50,500,000	50,500,000	50,500,000	0	(4)	0	(4)	0	50,499,996	0	4	4	10,801	04/16/2018	1FE
36254A AA 2	GMCAR 2017-1 A1 (144A) 1.100		04/26/2017	TRAVELERS MMLP		28,000,000	28,000,000	28,000,000	28,000,000	0	(53)	0	(53)	0	27,999,947	0	53	53	11,978	04/16/2018	1FE
44931P AA 4	HART 2017-A A1 1.100		04/17/2017	PAID ON PRINCIPAL		15,766,724	15,766,724	15,766,724	15,766,724	0	0	0	0	0	15,766,724	0	0	0	9,153	04/16/2018	1FE
44931P AA 4	HART 2017-A A1 1.100		04/26/2017	TRAVELERS MMLP		45,233,276	45,233,276	45,233,276	45,233,276	0	(330)	0	(330)	0	45,232,946	0	330	330	38,700	04/16/2018	1FE
654747 AA 2	NAROT 2017-A A1 1.000		04/17/2017	PAID ON PRINCIPAL		7,729,165	7,729,165	7,729,165	7,729,165	0	0	0	0	0	7,729,165	0	0	0	4,294	04/16/2018	1FE
654747 AA 2	NAROT 2017-A A1 1.000		04/26/2017	TRAVELERS MMLP		48,895,835	48,895,835	48,895,835	48,895,835	0	(356)	0	(356)	0	48,895,479	0	356	356	39,388	04/16/2018	1FE
98162E AA 5	WOART 2017-A A1 1.100		04/26/2017	TRAVELERS MMLP		42,000,000	42,000,000	42,000,000	42,000,000	0	(52)	0	(52)	0	41,999,948	0	52	52	8,983	04/16/2018	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					405,983,825	404,064,342	407,227,275	404,120,498	193,518	525,286	0	718,803	0	404,839,301	0	1,144,524	1,144,524	2,883,227	XXX	XXX
8399997	Total - Bonds - Part 4					565,105,150	559,833,010	575,518,296	563,112,933	193,518	(337,349)	0	(143,831)	0	562,969,102	0	2,136,047	2,136,047	6,703,057	XXX	XXX
8399999	Total - Bonds					565,105,150	559,833,010	575,518,296	563,112,933	193,518	(337,349)	0	(143,831)	0	562,969,102	0	2,136,047	2,136,047	6,703,057	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
22943F 10 0	CTRIIP.COM INTL LTD SPONS ADR	C	05/22/2017	CITIGROUP GLOBAL MKTS		19,680,000	1,034,412	XXX	1,015,882	0	0	0	0	0	1,015,882	0	18,531	18,531	0	XXX	L
9099999	Total - Common Stocks - Industrial and Miscellaneous					1,034,412	1,034,412	XXX	1,015,882	0	0	0	0	0	1,015,882	0	18,531	18,531	0	XXX	XXX
9799997	Total - Common Stocks - Part 4					1,034,412	1,034,412	XXX	1,015,882	0	0	0	0	0	1,015,882	0	18,531	18,531	0	XXX	XXX
9799999	Total - Common Stocks					1,034,412	1,034,412	XXX	1,015,882	0	0	0	0	0	1,015,882	0	18,531	18,531	0	XXX	XXX
9899999	Total - Preferred and Common Stocks					1,034,412	1,034,412	XXX	1,015,882	0	0	0	0	0	1,015,882	0	18,531	18,531	0	XXX	XXX
9999999	Total - Bonds, Preferred and Common Stocks					566,139,562	563,112,933	576,534,178	563,112,933	193,518	(337,349)	0	(143,831)	0	563,984,984	0	2,154,578	2,154,578	6,703,057	XXX	XXX

QE05.7

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

SCHEDULE DB - PART A - SECTION 1

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

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

NONE

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
														15	16	17					
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
TYU7	4,000	4,000,000	US 10YR NOTE	PORTFOLIO HEDGE	D-1	INTEREST	09/30/2017	CHICAGO BOARD OF TRADE	05/24/2017	125.8075	125.5313	1,105,078	0	0	0	0	1,105,078	1,105,078	4,600,000	0001	1,000
13429999. Total-Short Futures-Hedging Other												1,105,078	0	0	0	1,105,078	1,105,078	4,600,000	XXX	XXX	
1389999. Total-Short Futures												1,105,078	0	0	0	1,105,078	1,105,078	4,600,000	XXX	XXX	
1409999. Total-Hedging Other												1,105,078	0	0	0	1,105,078	1,105,078	4,600,000	XXX	XXX	
1449999. TOTAL												1,105,078	0	0	0	1,105,078	1,105,078	4,600,000	XXX	XXX	

QE07

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

1 Description of Exchange, Counterparty or Central Clearinghouse	2 Master Agreement (Y or N)	3 Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	Book Adjusted Carrying Value			Fair Value			11 Potential Exposure	12 Off-Balance Sheet Exposure
				5 Contracts with Book/Adjusted Carrying Value > 0	6 Contracts with Book/Adjusted Carrying Value < 0	7 Exposure Net of Collateral	8 Contracts with Fair Value > 0	9 Contracts with Fair Value < 0	10 Exposure Net of Collateral		
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded.....	XXX	XXX	XXX	.....0	.....0	.....0	.....1,105,078	.....0	.....0	.....4,600,000	.....4,600,000
0999999. Gross Totals.....			.....0	.....0	.....0	.....0	.....1,105,078	.....0	.....0	.....4,600,000	.....4,600,000
1. Offset per SSAP No. 64.....				.....0	.....0						
2. Net after right of offset per SSAP No. 64.....				.....0	.....0						

QE08

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
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NONE

QE09

**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.....	18,025,719	18,025,719	07/03/2017.....
	REPO - CITIBANK A TREASURY.....		1.....	120,259	120,259	07/03/2017.....
	REPO - HSBC A TREASURY.....		1.....	18,025,719	18,025,719	07/03/2017.....
	REPO - MERRILL A TREASURY.....		1.....	18,025,719	18,025,719	07/03/2017.....
0199999.	U.S. Government - Issuer Obligations.....			54,197,416	54,197,416	XXX
0599999.	Total - U.S. Government.....			54,197,416	54,197,416	XXX
6199999.	Total - Issuer Obligations.....			54,197,416	54,197,416	XXX
6699999.	Subtotal - Bonds.....			54,197,416	54,197,416	XXX
9999999.	Totals.....			54,197,416	54,197,416	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....17,826,700 Book/Adjusted Carrying Value \$.....17,826,700
- Average balance for the year: Fair Value \$.....49,697,992 Book/Adjusted Carrying Value \$.....49,697,992
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....54,197,416 NAIC 2: \$.....0 NAIC 3: \$.....0 NAIC 4: \$.....0 NAIC 5: \$.....0 NAIC 6: \$.....0

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

Reinvested Collateral Assets Owned Current Statement Date

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

General Interrogatories:

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

NONE

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A..... Hartford,CT.....		.....0.000	.....0	.....0	.....(376,112)	.....(435,311)	.....(394,876)	XXX
Citibank, N.A. - China..... Shanghai,CH.....		.....0.000	.....0	.....0	.....36,593	.....28,173	.....22,137	XXX
Citibank, N.A..... New Castle,DE.....		.....0.000	.....0	.....0	.....0	.....0	.....0	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(339,520)	.....(407,139)	.....(372,738)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(339,520)	.....(407,139)	.....(372,738)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(339,520)	.....(407,139)	.....(372,738)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
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NONE

QE13



SUPPLEMENT "A" TO SCHEDULE T

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

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

Physicians - Including Surgeons and Osteopaths

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

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

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

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

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

DETAILS OF WRITE-INS

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

Supp. A to Sch. T
NONE

Overflow Page
NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended June 30, 2017

NAIC Group Code.....3548

NAIC Company Code.....19038

Company Name: TRAVELERS CASUALTY AND SURETY COMPANY

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

1. Monoline Policies	1 Direct Written Premiums 441,719	2 Direct Earned Premiums 394,032	3 Direct Losses Incurred 10,000
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2. Commercial Multiple Peril (CMP) Packaged Policies

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