



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

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

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

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

Statutory Home Office: One Tower Square, Hartford, CT, US 06183
Main Administrative Office: One Tower Square, Hartford, CT, US 06183 (860) 277-0111
Mail Address: One Tower Square, Hartford, CT, US 06183
Primary Location of Books and Records: One Tower Square, Hartford, CT, US 06183 (860) 277-0111
Internet Website Address: www.travelers.com
Statutory Statement Contact: Michael J. Doody (860) 277-3966
Annual.Statement.Contact@travelers.com (860) 277-7002
(E-Mail Address) (Fax Number)

OFFICERS

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

DIRECTORS

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

STATE OF CONNECTICUT }
COUNTY OF HARTFORD } ss:

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

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

Subscribed and sworn to before me this

19th day of October, 2017

Notary Public signature and name: Sandra M. Bachina
My Commission Expires September 30, 2022



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

ASSETS

	Current Statement Date			4 December 31 Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
1. Bonds.....	12,535,163,545	0	12,535,163,545	12,073,733,311
2. Stocks:				
2.1 Preferred stocks.....	26,490,489	0	26,490,489	25,662,643
2.2 Common stocks.....	3,713,016,975	1,472,356	3,711,544,619	3,561,042,588
3. Mortgage loans on real estate:				
3.1 First liens.....	0	0	0	0
3.2 Other than first liens.....	0	0	0	0
4. Real estate:				
4.1 Properties occupied by the company (less \$.....0 encumbrances).....	348,475,210	0	348,475,210	342,636,751
4.2 Properties held for the production of income (less \$.....0 encumbrances).....	0	0	0	0
4.3 Properties held for sale (less \$.....0 encumbrances).....	0	0	0	0
5. Cash (\$.....(659,924,138)), cash equivalents (\$.....0) and short-term investments (\$.....682,424,893).....	22,500,756	0	22,500,756	636,123,504
6. Contract loans (including \$.....0 premium notes).....	3,970,521	3,970,521	0	0
7. Derivatives.....	0	0	0	0
8. Other invested assets.....	1,121,839,361	207,590,882	914,248,479	859,446,817
9. Receivables for securities.....	33,000,000	0	33,000,000	0
10. Securities lending reinvested collateral assets.....	82,789,194	0	82,789,194	36,497,489
11. Aggregate write-ins for invested assets.....	(912,823)	0	(912,823)	(925,474)
12. Subtotals, cash and invested assets (Lines 1 to 11).....	17,886,333,228	213,033,759	17,673,299,469	17,534,217,628
13. Title plants less \$.....0 charged off (for Title insurers only).....	0	0	0	0
14. Investment income due and accrued.....	106,036,723	0	106,036,723	119,584,479
15. Premiums and considerations:				
15.1 Uncollected premiums and agents' balances in the course of collection.....	491,379,816	40,481,182	450,898,634	330,505,553
15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including \$.....27,742,935 earned but unbilled premiums).....	1,167,151,093	6,342,616	1,160,808,476	1,067,538,300
15.3 Accrued retrospective premiums (\$.....0) and contracts subject to redetermination (\$.....0).....	20,950,975	1,572,588	19,378,387	14,888,130
16. Reinsurance:				
16.1 Amounts recoverable from reinsurers.....	1,148,556,330	0	1,148,556,330	1,238,544,702
16.2 Funds held by or deposited with reinsured companies.....	1,421,039	0	1,421,039	1,415,757
16.3 Other amounts receivable under reinsurance contracts.....	0	0	0	0
17. Amounts receivable relating to uninsured plans.....	0	0	0	0
18.1 Current federal and foreign income tax recoverable and interest thereon.....	84,526,543	0	84,526,543	0
18.2 Net deferred tax asset.....	589,653,829	146,086,961	443,566,868	453,253,948
19. Guaranty funds receivable or on deposit.....	934,020	0	934,020	1,120,977
20. Electronic data processing equipment and software.....	57,069,012	0	57,069,012	68,073,161
21. Furniture and equipment, including health care delivery assets (\$.....0).....	176,788,317	176,788,317	0	0
22. Net adjustment in assets and liabilities due to foreign exchange rates.....	0	0	0	0
23. Receivables from parent, subsidiaries and affiliates.....	0	0	0	0
24. Health care (\$.....0) and other amounts receivable.....	0	0	0	0
25. Aggregate write-ins for other than invested assets.....	1,274,171,467	870,109,460	404,062,006	351,326,166
26. Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 through 25).....	23,004,972,390	1,454,414,883	21,550,557,507	21,180,468,800
27. From Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0	0
28. Total (Lines 26 and 27).....	23,004,972,390	1,454,414,883	21,550,557,507	21,180,468,800

DETAILS OF WRITE-INS

1101. Deferred gain/loss.....	(912,823)	0	(912,823)	(925,474)
1102.	0	0	0	0
1103.	0	0	0	0
1198. Summary of remaining write-ins for Line 11 from overflow page.....	0	0	0	0
1199. Totals (Lines 1101 thru 1103 plus 1198) (Line 11 above).....	(912,823)	0	(912,823)	(925,474)
2501. COLI supplemental benefits trust.....	137,824,212	0	137,824,212	132,546,701
2502. Suspense, undistributed payments.....	116,013,724	0	116,013,724	60,122,044
2503. Equities and deposits in pools and associations.....	44,643,686	0	44,643,686	46,726,581
2598. Summary of remaining write-ins for Line 25 from overflow page.....	975,689,845	870,109,460	105,580,385	111,930,841
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	1,274,171,467	870,109,460	404,062,006	351,326,166

LIABILITIES, SURPLUS AND OTHER FUNDS

	1 Current Statement Date	2 December 31 Prior Year
1. Losses (current accident year \$.....1,495,966,828).....	7,081,220,867	6,818,327,023
2. Reinsurance payable on paid losses and loss adjustment expenses.....	1,135,812,878	1,099,275,785
3. Loss adjustment expenses.....	1,648,962,035	1,604,381,209
4. Commissions payable, contingent commissions and other similar charges.....	139,991,782	157,463,155
5. Other expenses (excluding taxes, licenses and fees).....	113,572,749	147,347,234
6. Taxes, licenses and fees (excluding federal and foreign income taxes).....	71,932,079	83,396,790
7.1 Current federal and foreign income taxes (including \$.....0 on realized capital gains (losses)).....	0	50,083,407
7.2 Net deferred tax liability.....	0	0
8. Borrowed money \$.....0 and interest thereon \$.....0.....	0	0
9. Unearned premiums (after deducting unearned premiums for ceded reinsurance of \$.....8,678,460,843 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).....	2,467,342,520	2,305,527,071
10. Advance premium.....	85,084,886	75,941,219
11. Dividends declared and unpaid:		
11.1 Stockholders.....	0	0
11.2 Policyholders.....	13,595,340	12,318,133
12. Ceded reinsurance premiums payable (net of ceding commissions).....	75,092,277	47,524,102
13. Funds held by company under reinsurance treaties.....	108,330,763	118,595,089
14. Amounts withheld or retained by company for account of others.....	1,143,508,111	1,121,368,666
15. Remittances and items not allocated.....	243,289,509	223,110,444
16. Provision for reinsurance (including \$.....0 certified).....	51,493,354	51,493,354
17. Net adjustments in assets and liabilities due to foreign exchange rates.....	0	0
18. Drafts outstanding.....	0	0
19. Payable to parent, subsidiaries and affiliates.....	132,638,016	123,619,006
20. Derivatives.....	0	0
21. Payable for securities.....	13,457,079	19,591,786
22. Payable for securities lending.....	82,789,194	36,497,489
23. Liability for amounts held under uninsured plans.....	0	0
24. Capital notes \$.....0 and interest thereon \$.....0.....	0	0
25. Aggregate write-ins for liabilities.....	87,407,456	81,140,966
26. Total liabilities excluding protected cell liabilities (Lines 1 through 25).....	14,695,520,893	14,177,001,927
27. Protected cell liabilities.....	0	0
28. Total liabilities (Lines 26 and 27).....	14,695,520,893	14,177,001,927
29. Aggregate write-ins for special surplus funds.....	14,476,048	15,536,711
30. Common capital stock.....	10,790,700	10,790,700
31. Preferred capital stock.....	0	0
32. Aggregate write-ins for other than special surplus funds.....	0	0
33. Surplus notes.....	0	0
34. Gross paid in and contributed surplus.....	4,234,154,921	4,234,154,921
35. Unassigned funds (surplus).....	2,595,614,945	2,742,984,541
36. Less treasury stock, at cost:		
36.1 .....0.000 shares common (value included in Line 30 \$.....0).....	0	0
36.2 .....0.000 shares preferred (value included in Line 31 \$.....0).....	0	0
37. Surplus as regards policyholders (Lines 29 to 35, less 36).....	6,855,036,614	7,003,466,873
38. Totals (Page 2, Line 28, Col. 3).....	21,550,557,507	21,180,468,800

DETAILS OF WRITE-INS

2501. Escheat liability.....	101,287,811	95,737,177
2502. Other liabilities tri-party/tax credit bonds.....	286,561	859,684
2503. Retroactive reinsurance reserve assumed.....	280,416	282,586
2598. Summary of remaining write-ins for Line 25 from overflow page.....	(14,447,332)	(15,738,482)
2599. Totals (Lines 2501 thru 2503 plus 2598) (Line 25 above).....	87,407,456	81,140,966
2901. Special surplus from retroactive reinsurance.....	14,476,048	15,536,711
2902.	0	0
2903.	0	0
2998. Summary of remaining write-ins for Line 29 from overflow page.....	0	0
2999. Totals (Lines 2901 thru 2903 plus 2998) (Line 29 above).....	14,476,048	15,536,711
3201.	0	0
3202.	0	0
3203.	0	0
3298. Summary of remaining write-ins for Line 32 from overflow page.....	0	0
3299. Totals (Lines 3201 thru 3203 plus 3298) (Line 32 above).....	0	0

STATEMENT OF INCOME

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
UNDERWRITING INCOME			
1. Premiums earned:			
1.1 Direct..... (written \$....1,437,553,251).....	1,362,932,222	1,365,370,952	1,849,020,097
1.2 Assumed..... (written \$....16,869,315,488).....	16,205,561,556	15,553,972,927	20,882,752,408
1.3 Ceded..... (written \$....14,279,516,367).....	13,698,207,114	13,223,199,827	17,761,147,618
1.4 Net..... (written \$....4,027,352,372).....	3,870,286,664	3,696,144,052	4,970,624,887
DEDUCTIONS:			
2. Losses incurred (current accident year \$....2,354,683,410):			
2.1 Direct.....	816,745,875	698,111,856	907,768,205
2.2 Assumed.....	9,626,524,229	8,070,652,230	10,641,946,803
2.3 Ceded.....	8,178,725,462	6,823,471,736	8,980,255,494
2.4 Net.....	2,264,544,642	1,945,292,349	2,569,459,514
3. Loss adjustment expenses incurred.....	452,878,560	427,485,168	581,697,455
4. Other underwriting expenses incurred.....	1,170,906,207	1,150,537,300	1,525,880,233
5. Aggregate write-ins for underwriting deductions.....	0	0	0
6. Total underwriting deductions (Lines 2 through 5).....	3,888,329,409	3,523,314,817	4,677,037,202
7. Net income of protected cells.....	0	0	0
8. Net underwriting gain (loss) (Line 1 minus Line 6 + Line 7).....	(18,042,745)	172,829,235	293,587,685
INVESTMENT INCOME			
9. Net investment income earned.....	359,236,772	367,173,547	868,854,936
10. Net realized capital gains (losses) less capital gains tax of \$....3,185,861.....	(7,746,490)	6,568,579	1,065,840
11. Net investment gain (loss) (Lines 9 + 10).....	351,490,282	373,742,126	869,920,776
OTHER INCOME			
12. Net gain or (loss) from agents' or premium balances charged off (amount recovered \$....1,796,839 amount charged off \$....8,588,570).....	(6,791,731)	(6,363,631)	(8,989,679)
13. Finance and service charges not included in premiums.....	13,466,041	13,158,308	17,573,545
14. Aggregate write-ins for miscellaneous income.....	31,762,184	47,526,970	176,443,409
15. Total other income (Lines 12 through 14).....	38,436,495	54,321,647	185,027,275
16. Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15).....	371,884,032	600,893,008	1,348,535,736
17. Dividends to policyholders.....	7,995,184	6,634,171	10,033,637
18. Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17).....	363,888,847	594,258,837	1,338,502,098
19. Federal and foreign income taxes incurred.....	12,820,723	121,611,564	238,355,487
20. Net income (Line 18 minus Line 19) (to Line 22).....	351,068,125	472,647,273	1,100,146,611
CAPITAL AND SURPLUS ACCOUNT			
21. Surplus as regards policyholders, December 31 prior year.....	7,003,466,873	6,844,590,214	6,844,590,214
22. Net income (from Line 20).....	351,068,125	472,647,273	1,100,146,611
23. Net transfers (to) from Protected Cell accounts.....	0	0	0
24. Change in net unrealized capital gains or (losses) less capital gains tax of \$....7,688,483.....	199,890,168	246,950,079	(20,307,164)
25. Change in net unrealized foreign exchange capital gain (loss).....	704,276	775,897	503,879
26. Change in net deferred income tax.....	(30,006,797)	(24,930,923)	(79,210,076)
27. Change in nonadmitted assets.....	(70,087,172)	(23,307,244)	48,844,761
28. Change in provision for reinsurance.....	0	0	41,898,649
29. Change in surplus notes.....	0	0	0
30. Surplus (contributed to) withdrawn from protected cells.....	0	0	0
31. Cumulative effect of changes in accounting principles.....	0	0	0
32. Capital changes:			
32.1 Paid in.....	0	0	0
32.2 Transferred from surplus (Stock Dividend).....	0	0	0
32.3 Transferred to surplus.....	0	0	0
33. Surplus adjustments:			
33.1 Paid in.....	0	0	0
33.2 Transferred to capital (Stock Dividend).....	0	0	0
33.3 Transferred from capital.....	0	0	0
34. Net remittances from or (to) Home Office.....	0	0	0
35. Dividends to stockholders.....	(600,000,000)	(746,000,000)	(933,000,000)
36. Change in treasury stock.....	0	0	0
37. Aggregate write-ins for gains and losses in surplus.....	1,141	0	0
38. Change in surplus as regards policyholders (Lines 22 through 37).....	(148,430,259)	(73,864,917)	158,876,660
39. Surplus as regards policyholders, as of statement date (Lines 21 plus 38).....	6,855,036,614	6,770,725,296	7,003,466,873

DETAILS OF WRITE-INS

0501.	0	0	0
0502.	0	0	0
0503.	0	0	0
0598. Summary of remaining write-ins for Line 5 from overflow page.....	0	0	0
0599. Totals (Lines 0501 thru 0503 plus 0598) (Line 5 above).....	0	0	0
1401. Profit and loss, miscellaneous.....	26,038,695	43,576,969	174,544,934
1402. Change in COLI cash values.....	6,346,835	4,646,287	3,071,523
1403. Other assets tri-party/tax credit bond income.....	185,591	244,427	330,184
1498. Summary of remaining write-ins for Line 14 from overflow page.....	(808,936)	(940,713)	(1,503,232)
1499. Totals (Lines 1401 thru 1403 plus 1498) (Line 14 above).....	31,762,184	47,526,970	176,443,409
3701. Unrealized deferred tri-party tax credit bonds.....	1,141	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).....	1,141	0	0

THE TRAVELERS INDEMNITY 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.....	3,844,201,094	3,663,178,722	4,984,674,665
2. Net investment income.....	427,457,697	434,642,602	953,759,708
3. Miscellaneous income.....	38,436,495	54,321,647	185,027,275
4. Total (Lines 1 through 3).....	4,310,095,286	4,152,142,972	6,123,461,649
5. Benefit and loss related payments.....	1,875,130,616	1,917,156,291	2,347,442,462
6. Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts.....	0	0	0
7. Commissions, expenses paid and aggregate write-ins for deductions.....	1,640,464,485	1,592,923,583	2,042,768,506
8. Dividends paid to policyholders.....	6,717,977	5,907,860	8,927,684
9. Federal and foreign income taxes paid (recovered) net of \$(1,243,865) tax on capital gains (losses).....	150,616,533	136,208,539	184,303,297
10. Total (Lines 5 through 9).....	3,672,929,612	3,652,196,272	4,583,441,950
11. Net cash from operations (Line 4 minus Line 10).....	637,165,674	499,946,699	1,540,019,699
CASH FROM INVESTMENTS			
12. Proceeds from investments sold, matured or repaid:			
12.1 Bonds.....	1,895,965,551	1,772,501,864	2,425,983,744
12.2 Stocks.....	5,035,125	21,172,035	22,326,586
12.3 Mortgage loans.....	0	0	0
12.4 Real estate.....	0	0	26,963
12.5 Other invested assets.....	45,866,917	66,555,598	103,220,702
12.6 Net gains or (losses) on cash, cash equivalents and short-term investments.....	0	17,279	0
12.7 Miscellaneous proceeds.....	0	81,872,850	21,140,792
12.8 Total investment proceeds (Lines 12.1 to 12.7).....	1,946,867,593	1,942,119,625	2,572,698,786
13. Cost of investments acquired (long-term only):			
13.1 Bonds.....	2,390,021,881	2,295,221,487	2,873,895,988
13.2 Stocks.....	0	0	0
13.3 Mortgage loans.....	0	0	0
13.4 Real estate.....	15,540,820	6,852,082	16,634,515
13.5 Other invested assets.....	73,612,617	111,521,708	133,089,290
13.6 Miscellaneous applications.....	85,426,412	41,848,071	0
13.7 Total investments acquired (Lines 13.1 to 13.6).....	2,564,601,730	2,455,443,349	3,023,619,792
14. Net increase or (decrease) in contract loans and premium notes.....	2,182,362	(1,660,686)	(1,929,209)
15. Net cash from investments (Line 12.8 minus Line 13.7 and Line 14).....	(619,916,499)	(511,663,038)	(448,991,797)
CASH FROM FINANCING AND MISCELLANEOUS SOURCES			
16. Cash provided (applied):			
16.1 Surplus notes, capital notes.....	0	0	0
16.2 Capital and paid in surplus, less treasury stock.....	0	0	0
16.3 Borrowed funds.....	0	0	0
16.4 Net deposits on deposit-type contracts and other insurance liabilities.....	0	0	0
16.5 Dividends to stockholders.....	600,000,000	746,000,000	933,000,000
16.6 Other cash provided (applied).....	(30,871,923)	288,397,609	(52,931,230)
17. Net cash from financing and miscellaneous sources (Lines 16.1 through 16.4 minus Line 16.5 plus Line 16.6).....	(630,871,923)	(457,602,391)	(985,931,230)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18. Net change in cash, cash equivalents and short-term investments (Line 11 plus Line 15 plus Line 17).....	(613,622,748)	(469,318,729)	105,096,673
19. Cash, cash equivalents and short-term investments:			
19.1 Beginning of year.....	636,123,504	531,026,831	531,026,831
19.2 End of period (Line 18 plus Line 19.1).....	22,500,756	61,708,102	636,123,504
Note: Supplemental disclosures of cash flow information for non-cash transactions:			
20.0001 Exchange of bonds.....	20,666,220	16,806,564	41,074,434
20.0002 Interest payment received in securities.....	2,219,251	1,501,079	2,085,729
20.0003 Stock distribution from limited partnerships.....	34,803	1,360,190	2,109,028
20.0004 Tax credits from certified capital company (CAPCO).....	34,581	32,257	43,509

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

A. Accounting Practices:

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

<u>Net Income</u>	SSAP #	F/S Page	F/S Line #	September 30, 2017	December 31, 2016
1. The Travelers Indemnity Company state basis	XXX	XXX	XXX	\$ 351,068,125	\$ 1,100,146,611
2. State Prescribed Practices that is an increase/(decrease) from NAIC SAP				-	-
3. State Permitted Practices that is an increase/(decrease) from NAIC SAP				-	-
4. NAIC SAP (1-2-3=4)	XXX	XXX	XXX	<u>\$ 351,068,125</u>	<u>\$ 1,100,146,611</u>
<u>Surplus</u>					
5. The Travelers Indemnity Company state basis	XXX	XXX	XXX	\$ 6,855,036,614	\$ 7,003,466,873
6. State Prescribed Practices that is an increase/(decrease) from NAIC SAP				-	-
7. State Permitted Practices that is an increase/(decrease) from NAIC SAP				-	-
8. NAIC SAP (5-6-7=8)	XXX	XXX	XXX	<u>\$ 6,855,036,614</u>	<u>\$ 7,003,466,873</u>

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

No significant change.

C. Accounting Policy:

No significant change.

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

D. Going Concern:

Not applicable.

Note 2 – Accounting Changes and Corrections of Errors

No significant change.

Note 3 – Business Combinations and Goodwill

A. Statutory Purchase Method:

Not applicable.

B. Statutory Merger:

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

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

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

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

C. Impairment Loss:

Not applicable.

Note 4 – Discontinued Operations

No significant change.

Note 5 – Investments

A. Mortgage Loans:

No significant change.

B. Debt Restructuring:

No significant change.

NOTES TO FINANCIAL STATEMENTS

C. Reverse Mortgages:

No significant change.

D. Loan-Backed Securities:

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

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

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

- (2) Not applicable.
- (3) The Company had no loan-backed or structured securities with other-than-temporary impairments recognized in 2017.
- (4) The gross unrealized investment losses and related fair value for impaired securities for which an other-than-temporary impairment has not been recognized as a realized loss were as follows:

a. The aggregate amount of unrealized losses:

1. Less than 12 Months	\$	4,320,230
2. 12 Months or Longer	\$	334,490

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

1. Less than 12 Months	\$	640,536,957
2. 12 Months or Longer	\$	34,991,475

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

E. Repurchase Agreements and/or Securities Lending Transactions:

No significant change.

- (3)b. Not applicable.

F. Real Estate:

No significant change.

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

No significant change.

H. Restricted Assets:

No significant change.

I. Working Capital Finance Investments:

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

J. Offsetting and Netting of Assets and Liabilities:

Not applicable.

K. Structured Notes:

No significant change.

L. 5* Securities:

No significant change.

M. Short Sales:

No significant change.

N. Prepayment Penalty and Acceleration Fees:

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 6 – Joint Ventures, Partnerships and Limited Liability Companies

No significant change.

Note 7 – Investment Income

No significant change.

Note 8 – Derivative Instruments

No significant change.

Note 9 – Income Taxes

No significant change.

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

No significant change.

Note 11 – Debt

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

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

A – D. Defined Benefit Plans:

No significant change.

A(4). Not applicable.

E. Defined Contribution Plans:

No significant change.

F. Multiemployer Plans:

No significant change.

G. Consolidated/Holding Company Plans:

No significant change.

H. Postemployment Benefits and Compensated Absences:

No significant change.

I. Impact of Medicare Modernization Act on Postretirement Benefits:

No significant change.

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

Through September 30, 2017, the Company paid ordinary dividends totaling \$600 million to its parent company, Travelers Insurance Group Holdings Inc., as follows:

(in millions)	<u>Ordinary</u>	<u>Extraordinary</u>	<u>Total</u>
March 20, 2017	\$ 243	\$ -	\$ 243
June 20, 2017	228	-	228
September 29, 2017	129	-	129

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.

NOTES TO FINANCIAL STATEMENTS

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

A. Transfers of Receivables Reported as Sales:

No significant change.

B. Transfer and Servicing of Financial Assets:

No significant change.

(2) Not applicable.

(4) Not applicable.

C. Wash Sales:

Not applicable.

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

No significant change.

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

No significant change.

Note 20 – Fair Value Measurements

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

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

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

<u>Description</u>	<u>Level 1</u>	<u>Level 2</u>	<u>Level 3</u>	<u>Total</u>
<u>Bonds</u>				
Industrial and miscellaneous	\$ -	\$ 44,305,167	\$ -	\$ 44,305,167
<u>Preferred stock</u>				
Nonredeemable	6,202,750	1,549,182	-	7,751,932
<u>Common stock</u>				
Industrial and miscellaneous	13,703	9,477	-	23,180
Total securities at fair value	\$ 6,216,453	\$ 45,863,826	\$ -	\$ 52,080,279

At September 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 \$5,700,250 transferred from Level 2 to Level 1 due to the presence of a quoted market price at the end of the quarter. Transfers between Levels are recognized at the end of the period.

(2) Not applicable.

(3) Not applicable.

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

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

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

(5) Not applicable.

B. Not applicable.

NOTES TO FINANCIAL STATEMENTS

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

(At September 30, 2017)	Aggregate	Admitted	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)
Description	Fair Value	Assets				
Short term bonds	\$ 682,424,893	\$ 682,424,893	\$ 200,703,390	\$ 481,721,503	\$ -	\$ -
Long term bonds	12,847,127,921	12,535,163,545	323,576,132	12,475,919,642	47,632,147	-
Preferred stock	30,243,597	26,490,489	11,801,250	18,442,347	-	-
Common stock	23,180	23,180	13,703	9,477	-	-

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

D. Not applicable.

Note 21 – Other Items

No significant change.

Note 22 – Events Subsequent

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

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

Note 23 – Reinsurance

No significant change.

Note 24 – Retrospectively Rated Contracts & Contracts Subject to Redetermination

A – E. Retrospective Premiums:

No significant change.

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

Not applicable.

Note 25 – Changes in Incurred Losses and Loss Adjustment Expenses

During the period from December 31, 2016 to September 30, 2017, the prior year-end total loss and loss adjustment expense reserves developed favorably by \$62,153,000, resulting from better than expected loss and defense and cost containment development primarily in the workers' compensation, other liability – occurrence, commercial multiple peril and products liability – occurrence lines (excluding asbestos and environmental reserves). This favorable development was partially offset by unfavorable development in the commercial auto liability line and by funding of asbestos and environmental reserves, primarily in the other liability – occurrence and products liability – occurrence lines.

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

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

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

Note 26 – Intercompany Pooling Arrangements

No significant change.

Note 27 – Structured Settlements

No significant change.

Note 28 – Health Care Receivables

No significant change.

NOTES TO FINANCIAL STATEMENTS

Note 29 – Participating Policies

No significant change.

Note 30 – Premium Deficiency Reserves

No significant change.

Note 31 – High Deductibles

No significant change.

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

No significant change.

Note 33 – Asbestos/Environmental Reserves

No significant change.

Note 34 – Subscriber Savings Accounts

No significant change.

Note 35 – Multiple Peril Crop Insurance

No significant change.

Note 36 – Financial Guaranty Insurance

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

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

- 1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [X] No []
- 1.2 If yes, has the report been filed with the domiciliary state? Yes [X] 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 [X]
- 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 [X] No []
- 3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [X] No []
- 3.3 If the response to 3.2 is yes, provide a brief description of those changes.
The Travelers Companies, Inc. acquired Simply Business Holdings Limited and its subsidiaries.
- 4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [] No [X]
- 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 [X] N/A []
- 6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2014
- 6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2014
- 6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 04/26/2016
- 6.4 By what department or departments?
Insurance Department of Connecticut
- 6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [] No [] N/A [X]
- 6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [] No [] N/A [X]
- 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 [X]
- 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 [X]
- 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 [X]
- 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 [X] 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 [X]
- 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 [X]
- 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 [X]

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

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

INVESTMENT

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

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

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: \$ 0

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

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

14.2 If yes, please complete the following:

	1 Prior Year End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	\$ 0	\$ 0
14.22 Preferred Stock	0	0
14.23 Common Stock	3,591,783,091	3,712,993,795
14.24 Short-Term Investments	0	0
14.25 Mortgage Loans on Real Estate	0	0
14.26 All Other	434,414,830	471,001,621
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	\$ 4,026,197,921	\$ 4,183,995,416
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	\$ 0	\$ 0

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

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

If no, attach a description with this statement.

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

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 82,789,194

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2: \$ 82,789,194

16.3 Total payable for securities lending reported on the liability page: \$ 82,789,194

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

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

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

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)
Citigroup Global Markets Inc.	Special Equity Transactions Group 390 Greenwich Street, 1st Floor New York, NY 10013	Brokerage account

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

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

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

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

1 Name of Firm or Individual	2 Affiliation
Assets are internally managed by the reporting entity	I

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

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

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

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

18.1 Have all the filing requirements of the *Purposes and Procedures Manual of the NAIC Investment Analysis Office* been followed? Yes [X] No []

18.2 If no, list exceptions:

GENERAL INTERROGATORIES (continued)

PART 2 – PROPERTY & CASUALTY INTERROGATORIES

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

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

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

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

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

- 4.2 If yes, complete the following schedule:

1 Line of Business	2 Maximum Interest	3 Disc. Rate	Total Discount				Discount Taken During Period			
			4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 Total	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 Total
	0.000	5.000%	0	0	34,706,758	34,706,758	0	0	207,048	207,048
Total	XXX	XXX	0	0	34,706,758	34,706,758	0	0	207,048	207,048

- 5.1 Operating Percentages:

5.1 A&H loss percent	5,751.200%
5.2 A&H cost containment percent	332.790%
5.3 A&H expense percent excluding cost containment expenses	(1,444.530)%

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

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

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

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
All Other Insurers						
00000.....	AA-1240029.....	BALOISE BELGIUM NV.....	BEL.....	UNAUTHORIZED	.....0.....	.....
00000.....	AA-1120179.....	LLOYDS SYNDICATE 2988.....	GBR.....	AUTHORIZED.....	.....0.....	.....
00000.....	AA-3191323.....	R&Q QUEST INSURANCE LIMITED.....	BMU.....	UNAUTHORIZED	.....0.....	.....
00000.....	AA-1460026.....	SOMPO JAPAN CANOPIUS REINSURANCE AG.....	CHE.....	UNAUTHORIZED	.....0.....	.....

THE TRAVELERS INDEMNITY 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.....		23,702,378	21,594,082	19,351,744	16,304,243	69,920,171	47,221,965
2. Alaska.....AK.....L.....		2,271,383	2,819,075	1,030,042	1,825,652	3,594,938	6,033,332
3. Arizona.....AZ.....L.....		37,954,827	39,974,073	32,659,258	15,142,488	97,228,985	109,481,058
4. Arkansas.....AR.....L.....		19,141,561	17,740,455	4,335,838	8,608,538	71,048,902	72,131,634
5. California.....CA.....L.....		(39,620)	73,425	3,974,499	5,279,262	51,673,681	58,061,086
6. Colorado.....CO.....L.....		35,585,199	35,888,217	23,325,117	29,792,743	119,802,955	117,805,157
7. Connecticut.....CT.....L.....		27,049,576	25,054,060	17,372,900	24,594,633	111,241,668	119,021,426
8. Delaware.....DE.....L.....		4,370,335	4,937,280	2,921,689	2,757,183	21,417,062	24,387,805
9. District of Columbia.....DC.....L.....		9,293,716	9,336,567	4,985,788	4,467,818	58,934,923	47,648,007
10. Florida.....FL.....L.....		36,348,402	32,657,368	26,208,275	19,218,655	201,822,139	196,587,984
11. Georgia.....GA.....L.....		35,374,641	32,573,024	14,716,165	11,306,508	66,979,153	67,444,997
12. Hawaii.....HI.....L.....		2,514,963	2,515,611	1,105,396	1,675,542	15,799,778	16,748,959
13. Idaho.....ID.....L.....		5,569,869	6,007,251	2,229,293	2,459,580	9,617,891	10,436,899
14. Illinois.....IL.....L.....		57,701,722	61,266,514	29,793,977	28,686,458	161,257,174	157,603,814
15. Indiana.....IN.....L.....		35,892,340	32,476,949	20,122,984	6,636,280	49,442,723	48,523,378
16. Iowa.....IA.....L.....		12,009,820	12,569,364	4,464,502	10,451,350	39,978,133	41,903,742
17. Kansas.....KS.....L.....		17,226,082	19,733,782	6,456,627	5,747,296	61,110,217	61,716,523
18. Kentucky.....KY.....L.....		14,188,859	14,462,795	7,806,091	6,511,574	71,814,641	72,180,715
19. Louisiana.....LA.....L.....		25,403,283	23,292,311	11,926,990	9,409,082	61,630,510	69,703,578
20. Maine.....ME.....L.....		4,423,850	3,817,469	2,366,857	1,505,716	14,291,902	13,206,930
21. Maryland.....MD.....L.....		39,437,207	41,730,905	17,506,813	16,791,498	87,482,007	84,033,091
22. Massachusetts.....MA.....L.....		85,967,587	81,438,514	39,255,908	30,205,968	292,436,893	266,538,189
23. Michigan.....MI.....L.....		51,555,573	56,535,427	28,600,735	14,704,930	135,016,198	117,408,002
24. Minnesota.....MN.....L.....		29,663,356	29,974,082	14,241,195	10,051,810	65,924,766	73,288,065
25. Mississippi.....MS.....L.....		21,290,199	22,149,410	8,153,650	6,816,349	57,236,059	57,087,351
26. Missouri.....MO.....L.....		24,802,319	27,043,995	9,009,178	8,685,399	66,437,141	65,045,706
27. Montana.....MT.....L.....		6,275,534	6,757,085	3,543,080	5,213,018	9,183,702	8,736,635
28. Nebraska.....NE.....L.....		12,432,528	10,994,367	13,866,267	7,015,021	77,937,956	61,722,062
29. Nevada.....NV.....L.....		20,393,367	18,344,867	2,847,727	3,994,951	25,208,392	24,382,085
30. New Hampshire.....NH.....L.....		7,146,998	8,593,912	1,585,553	2,317,986	36,779,752	38,081,388
31. New Jersey.....NJ.....L.....		80,107,907	77,460,037	34,232,853	29,535,852	311,098,289	314,688,479
32. New Mexico.....NM.....L.....		12,482,031	11,964,628	5,897,003	3,701,086	24,105,060	24,136,196
33. New York.....NY.....L.....		199,298,525	179,077,640	60,412,350	53,374,892	510,473,287	493,755,202
34. North Carolina.....NC.....L.....		43,200,143	41,146,184	17,712,721	15,730,607	96,543,661	91,863,629
35. North Dakota.....ND.....L.....		4,004,439	4,454,510	509,302	987,350	5,099,689	3,690,894
36. Ohio.....OH.....L.....		30,406,544	28,756,509	14,498,080	5,716,427	56,009,071	60,114,310
37. Oklahoma.....OK.....L.....		21,474,247	22,731,257	8,185,721	7,291,026	31,399,758	31,781,250
38. Oregon.....OR.....L.....		11,541,542	10,838,668	9,016,813	6,415,523	19,407,664	18,429,705
39. Pennsylvania.....PA.....L.....		73,559,414	74,002,245	22,724,495	371,638,849	204,952,967	197,411,029
40. Rhode Island.....RI.....L.....		5,764,388	6,617,785	2,436,016	3,555,036	14,098,062	13,674,689
41. South Carolina.....SC.....L.....		15,095,776	14,884,713	6,223,853	5,073,329	39,678,862	38,387,453
42. South Dakota.....SD.....L.....		5,359,858	4,096,664	1,141,248	1,649,660	15,958,298	16,169,585
43. Tennessee.....TN.....L.....		50,990,596	46,453,751	14,799,261	11,538,794	181,427,146	162,825,715
44. Texas.....TX.....L.....		84,252,446	83,372,796	38,059,024	42,791,647	347,565,925	329,376,037
45. Utah.....UT.....L.....		7,465,839	8,672,334	936,410	1,540,666	12,175,965	12,060,029
46. Vermont.....VT.....L.....		3,554,037	4,470,002	1,596,499	1,416,182	18,277,124	18,901,905
47. Virginia.....VA.....L.....		27,788,161	29,556,153	9,837,746	10,581,981	101,279,963	106,300,836
48. Washington.....WA.....L.....		17,524,037	17,971,632	7,192,022	9,743,928	27,778,033	26,239,415
49. West Virginia.....WV.....L.....		8,011,277	8,387,491	3,181,322	5,211,259	29,036,573	29,298,275
50. Wisconsin.....WI.....L.....		27,513,377	27,265,032	7,977,122	4,841,120	57,218,769	53,489,842
51. Wyoming.....WY.....L.....		2,932,324	2,837,746	1,104,304	693,516	2,284,792	2,413,989
52. American Samoa.....AS.....N.....		0	0	0	0	0	0
53. Guam.....GU.....L.....		14,602	15,741	155	0	0	0
54. Puerto Rico.....PR.....L.....		251,342	308,147	77,228	130,508	42,943,052	201,020
55. US Virgin Islands.....VI.....L.....		(1)	0	0	0	1,694,243	220,001
56. Northern Mariana Islands.....MP.....N.....		0	0	0	0	0	0
57. Canada.....CAN.....N.....		0	0	0	0	0	0
58. Aggregate Other Alien.....OT.....XXX.....		12,544	5,443	(47,715)	874,760	2,175,335	2,234,008
59. Totals.....(a).....54.....		1,437,553,251	1,407,699,343	643,467,969	912,211,529	4,364,932,003	4,201,835,054

DETAILS OF WRITE-INS

58001. ZZZ Other Alien.....XXX.....		12,544	5,443	(47,715)	18,684	581,257	638,037
58002. MEX Mexico.....XXX.....		0	0	0	856,076	1,593,924	1,593,924
58003. SGP Singapore.....XXX.....		0	0	0	0	154	330
58998. Summary of remaining write-ins for Line 58 from overflow page.....XXX.....		0	0	0	0	0	1,718
58999. Totals (Lines 58001 thru 58003+ Line 58998) (Line 58 above).....XXX.....		12,544	5,443	(47,715)	874,760	2,175,335	2,234,008

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

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

PART 1 - ORGANIZATIONAL CHART

The Travelers Companies, Inc.	Minnesota	41-0518860	... .. Windamere III, LLC	Minnesota	41-2007089
... St. Paul Fire and Marine Insurance Company (24767) *	Connecticut	41-0406690	... Camperdown Corporation	Delaware	41-1762781
... .. St. Paul Mercury Insurance Company (24791) *	Connecticut	41-0881659	... SPC Insurance Agency, Inc.	Minnesota	41-1888760
... .. St. Paul Guardian Insurance Company (24775) *	Connecticut	41-0963301	... Aprilgrange Limited	United Kingdom	United Kingdom
... .. St. Paul Surplus Lines Insurance Company (30481) *	Delaware	41-1230819	... F&G U.K. Underwriters Limited	United Kingdom	United Kingdom
... .. The Travelers Casualty Company (41769) *	Connecticut	41-1435765	... Travelers Underwriting Agency Limited	United Kingdom	United Kingdom
... .. Travelers Constitution State Insurance Company (41750) *	Connecticut	41-1435766	... Travelers Syndicate Management Limited	United Kingdom	United Kingdom
... .. Northbrook Holdings, Inc.	Delaware	51-0375653	... .. Travelers Asia Pte. Ltd.	Singapore	Singapore
... .. Discover Property & Casualty Insurance Company (36463) *	Connecticut	36-2999370	... St. Paul Surety Europe Limited	United Kingdom	United Kingdom
... .. St. Paul Protective Insurance Company (19224) *	Connecticut	36-2542404	... Travelers Corporate Trustee Ltd.	United Kingdom	United Kingdom
... .. Discover Specialty Insurance Company (10213) *	Connecticut	52-1925132	... Travelers London Limited	United Kingdom	United Kingdom
... .. United States Fidelity and Guaranty Company (25887) *	Connecticut	52-0515280	... TCI Global Services, Inc.	Delaware	52-1965525
... .. Fidelity and Guaranty Insurance Underwriters, Inc. (25879) *	Wisconsin	52-0616768	... Travelers Management Limited	United Kingdom	United Kingdom
... .. Fidelity and Guaranty Insurance Company (35386) *	Iowa	42-1091525	... Travelers Insurance Company Limited *	United Kingdom	AA-1121375
... .. Laurel Village Fidelity Realty, Inc.	Maryland	52-1551225	... .. Travelers Professional Risks Limited	United Kingdom	United Kingdom
... .. Laurel Village Joint Venture Partnership (50%)	Minnesota	41-1616702	... Simply Business Holdings Limited	United Kingdom	United Kingdom
... .. Laurel Village I Limited Partnership (99%)	Minnesota	41-1542260	... .. Simply Business Group Limited	United Kingdom	United Kingdom
... .. Laurel Village II Limited Partnership (99%)	Minnesota	41-1542261	... .. Xbridge Holdings Limited	United Kingdom	United Kingdom
... .. Laurel Village III Limited Partnership (99%)	Minnesota	41-1542263	... .. Xbridge Acquisitions Limited	United Kingdom	United Kingdom
... .. Laurel Village IV Limited Partnership (99%)	Minnesota	41-1542264	... .. Simply Business Holdings, Inc.	Delaware	Delaware
... .. Laurel Village Tower A Limited Partnership (99%)	Minnesota	41-1542266	... .. Simply Business, Inc.	Massachusetts	Massachusetts
... .. Laurel Village Tower B Limited Partnership (99%)	Minnesota	41-1593312	... .. Xbridge Limited	United Kingdom	United Kingdom
... .. Laurel Village Tower C Limited Partnership (99%)	Minnesota	41-1542267	... Travelers Property Casualty Corp.	Connecticut	06-1008174
... .. Laurel Village Swinford Limited Partnership (99%)	Minnesota	41-1542255	... .. Travelers Insurance Group Holdings Inc.	Delaware	06-1445591
... .. USF&G Retail Associates GP, Inc.	Maryland	52-1704255	... .. The Standard Fire Insurance Company (19070) *	Connecticut	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (1%)	Maryland	52-1704256	... .. Standard Fire Properties, LLC	Delaware	06-6033509
... .. USF&G/Fidelity Retail Associates Limited Partnership (83.95%)	Maryland	52-1704256	... .. Bayhill Restaurant II Associates (50%)	California	94-3097171
... .. BMR Sports Properties, Inc.	Maryland	52-1852190	... .. Standard Fire UK Investments, LLC	Delaware	06-6033509
... .. Black Mountain Ranch Limited Partnership (1%)	Maryland	52-1573778	... .. The Automobile Insurance Company of Hartford, Connecticut (19062) *	Connecticut	06-0848755
... .. Black Mountain Ranch Limited Partnership (85%)	Maryland	52-1573778	... .. Auto Hartford Investments, LLC	Delaware	06-0848755
... .. MMI Capital Trust I	Delaware	52-2073764	... .. Travelers Personal Security Insurance Company (36145) *	Connecticut	06-1286264
... .. Promenade Partners, LLC	Delaware	41-0406690	... .. Travelers Property Casualty Insurance Company (36161) *	Connecticut	06-1286274
... .. USF&G Capital I	Delaware	52-1953822	... .. Travelers Personal Insurance Company (38130) *	Connecticut	36-3703200
... .. USF&G Capital III	Delaware	52-2044075	... .. Travelers Texas MGA, Inc.	Texas	27-4469564
... .. 350 Market Street, LLC	Delaware	38-4046010	... .. Oregon Evergreen Investor I, LLC	Delaware	06-6033509
... .. Travelers Special Services Limited	United Kingdom		... .. Lone Rock Timber Investments I, LLC (75%)	Delaware	61-1639956
... .. Yonkers Financing Corp.	Delaware	20-3033027	... .. Lone Rock Timber Investments II, LLC (90%)	Delaware	32-0447309
... .. English Turn Fidelity Realty, Inc.	Minnesota	52-1466734	... .. Travelers (Bermuda) Limited *	Bermuda	AA-3194119
... .. English Turn LLC (99%)	Minnesota	59-2635727	... .. Travelers Lloyds Management Company	Texas	20-4312440
... .. Fidelity English Turn Club LLC (99%)	Minnesota	59-2709441	... .. TPC Investments Inc.	Connecticut	06-1534005
... .. English Turn LLC (1%)	Minnesota	59-2635727	... .. Travelers Casualty and Surety Company (19038) *	Connecticut	06-6033504
... .. English Turn Realty Management, Inc.	Minnesota	52-1715225	... .. Farmington Casualty Company (41483) *	Connecticut	06-1067463
... .. Fidelity English Turn Club LLC (1%)	Minnesota	59-2709441	... .. Travelers MGA, Inc.	Texas	75-2676034
... .. 8527512 Canada Inc. (22.48%)	Canada		... .. 8527512 Canada Inc. (77.52%)	Canada	Canada
... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270	... .. The Dominion of Canada General Insurance Company *	Canada	AA-1560270
... .. Fog City Fund, LLC (98.915%)	Minnesota	41-1985480	... .. Travelers Insurance Company of Canada *	Canada	AA-1560039
... .. Symmetry Growth Capital II, LLC	Minnesota	76-0753165	... .. Travelers Casualty and Surety Company of America (31194) *	Connecticut	06-0907370
... .. Upper Lake Growth Capital, LLC (99.215%)	Minnesota	41-1927945	... .. Travelers Global, Inc.	Delaware	47-2215437
... .. Vesbridge Partners, LP (70.979%)	Minnesota	20-1222630	... .. Travelers Brazil Holding, LLC	Delaware	47-2215437
... .. Windamere II, LLC	Minnesota	41-1963936	... .. Travelers Brazil Acquisition LLC	Delaware	47-2215437

Notes:

* Denotes affiliated insurer

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

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

...	J. Malucelli Participações em Seguros e Resseguros S.A. ("Holdco") (49.5%)	Brazil		...	Travelers Distribution Alliance, Inc.	Delaware	62-1657094
...	J. Malucelli Resseguradora S.A. *	Brazil	AA-2230021	...	Travelers TLD, LLC	Delaware	06-0566050
...	J. Malucelli Controle de Riscos Ltda. (0.01%)	Brazil		...	Tiercel, LLC	Delaware	06-0566050
...	J. Malucelli Seguradora S.A. *	Brazil	AA-2230002	...	Redstart, LLC	Delaware	06-0566050
...	J. Malucelli Controle de Riscos Ltda. (99.99%)	Brazil		...	The Travelers Home and Marine Insurance Company (27998) *	Connecticut	35-1838079
...	J. Malucelli Latam S.A. (49.5%)	Brazil		...	The Travelers Lloyds Insurance Company (41262) *	Texas	76-0002592
...	JMalucelli Travelers Seguros S.A. (51%) *	Colombia	AA-2330036	...	Travelers Marine, LLC	Delaware	06-0566050
...	Travelers Participações em Seguros Brasil S.A. (95%)	Brazil					
...	Travelers Seguros Brasil S.A. *	Brazil	AA-2230022				
...	Travelers Casualty Insurance Company of America (19046) *	Connecticut	06-0876835				
...	Travelers Casualty Company of Connecticut (36170) *	Connecticut	06-1286266				
...	Travelers Casualty UK Investments LLC	Delaware	06-6033504				
...	Travelers Commercial Insurance Company (36137) *	Connecticut	06-1286268				
...	Travelers Excess and Surplus Lines Company (29696) *	Connecticut	06-1203698				
...	Travelers Lloyds of Texas Insurance Company (41564) *	Texas	75-1732040				
...	The Family Business Institute LLC	Delaware	56-1959031				
...	IHP Capital Partners Fund VIII, L.P. (97%)	Delaware	82-0925474				
...	The Travelers Indemnity Company (25658) *	Connecticut	06-0566050				
...	Arch Street North LLC	Delaware	06-0566050				
...	The Charter Oak Fire Insurance Company (25615) *	Connecticut	06-0291290				
...	Travelers Real Estate, LLC	Delaware	06-0566050				
...	First Floridian Auto and Home Insurance Company (10647) *	Florida	59-3372141				
...	Gulf Underwriters Insurance Company (42811) *	Connecticut	56-1371361				
...	Select Insurance Company (22233) *	Texas	75-6013697				
...	Travelers Casualty and Surety Company of Europe, Limited *	United Kingdom	AA-1120023				
...	Crystal Brook, LLC	Delaware	06-0566050				
...	Durham Holding, LLC	Delaware	06-0566050				
...	Sutton Holdco, LLC	Delaware	06-0566050				
...	Cadet Limited, LLC	Delaware	06-0566050				
...	Arrowhead Company, LLC	Delaware	06-0566050				
...	Eastern Asset, LLC	Delaware	06-0566050				
...	Jupiter Holdings, Inc.	Minnesota	41-1769846				
...	American Equity Insurance Company (43117) *	Arizona	86-0703220				
...	American Equity Specialty Insurance Company (10819) *	Connecticut	86-0868106				
...	Northland Insurance Company (24015) *	Connecticut	41-6009967				
...	Northfield Insurance Company (27987) *	Iowa	41-0983992				
...	Northland Casualty Company (24031) *	Connecticut	94-6051964				
...	Travelers Indemnity U.K. Investments LLC	Connecticut	06-0566050				
...	TPC U.K. Investments LLC	Delaware	06-0566050				
...	The Phoenix Insurance Company (25623) *	Connecticut	06-0303275				
...	The Travelers Indemnity Company of America (25666) *	Connecticut	58-6020487				
...	The Travelers Indemnity Company of Connecticut (25682) *	Connecticut	06-0336212				
...	Travelers Property Casualty Company of America (25674) *	Connecticut	36-2719165				
...	American Marine Management Services, Inc. (47.5%)	New York	13-2743602				
...	Constitution State Services LLC	Delaware	06-1501229				
...	Phoenix UK Investments LLC	Delaware	06-0303275				
...	The Premier Insurance Company of Massachusetts (12850) *	Connecticut	04-3175569				
...	TravCo Insurance Company (28188) *	Connecticut	35-1838077				
...	TINDY Foreign, Inc	Delaware	20-4403403				
...	Travelers Commercial Casualty Company (40282) *	Connecticut	95-3634110				

Q11.1

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	38-4046010				350 Market Street, LLC.....	DE	NIA	St. Paul Fire and Marine Insurance Company.....	O/M	100.000	The Travelers Companies, Inc.....	N	
3548	The Travelers Companies, Inc...	00000					Travelers Special Services Limited.....	GBR	NIA	St. Paul Fire and Marine Insurance Company.....	O/B	100.000	The Travelers Companies, Inc.....	Y	

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	00000.....	20-3033027..	.....	.....	.....	Yonkers Financing Corp.....	DE.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1466734..	.....	.....	.....	English Turn Fidelity Realty, Inc.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.....	MN.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.....	MN.....	NIA.....	English Turn Fidelity Realty, Inc.....	O/M.....	99.000	The Travelers Companies, Inc.....	N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	59-2635727..	.....	.....	.....	English Turn LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	1.000	The Travelers Companies, Inc.....	N.....	0103.
3548	The Travelers Companies, Inc...	00000.....	52-1715225..	.....	.....	.....	English Turn Realty Management, Inc.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	59-2709441..	.....	.....	.....	Fidelity English Turn Club LLC.....	MN.....	NIA.....	English Turn Realty Management, Inc.....	O/B/M.....	1.000	The Travelers Companies, Inc.....	N.....	0104.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.....	CAN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O/B/M.....	22.480	The Travelers Companies, Inc.....	Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270..	.....	.....	.....	The Dominion of Canada General Insurance Company.....	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1985480..	.....	.....	.....	Fog City Fund, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	98.915	The Travelers Companies, Inc.....	N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	76-0753165..	.....	.....	.....	Symmetry Growth Capital II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	100.000	The Travelers Companies, Inc.....	N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	41-1927945..	.....	.....	.....	Upper Lake Growth Capital, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	99.215	The Travelers Companies, Inc.....	N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	20-1222630..	.....	.....	.....	Vesbridge Partners, LP.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	70.979	The Travelers Companies, Inc.....	N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	41-1963936..	.....	.....	.....	Windamere II, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	100.000	The Travelers Companies, Inc.....	N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	41-2007089..	.....	.....	.....	Windamere III, LLC.....	MN.....	NIA.....	St. Paul Fire and Marine Insurance Company.....	O.....	100.000	The Travelers Companies, Inc.....	N.....	0109.
3548	The Travelers Companies, Inc...	00000.....	41-1762781..	.....	.....	.....	Camperdown Corporation.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	41-1888760..	.....	.....	.....	SPC Insurance Agency, Inc.....	MN.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Aprilgrange Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	F&G U.K. Underwriters Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Underwriting Agency Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Syndicate Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Asia Pte. Ltd.....	SGP.....	NIA.....	Travelers Syndicate Management Limited.....	Board.....	0.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	St. Paul Surety Europe Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Corporate Trustee Ltd.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers London Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	52-1965525..	.....	.....	.....	TCI Global Services, Inc.....	DE.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Management Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1121375..	.....	.....	.....	Travelers Insurance Company Limited.....	GBR.....	IA.....	The Travelers Companies, Inc.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Travelers Professional Risks Limited.....	GBR.....	NIA.....	Travelers Insurance Company Limited.....	O/B.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Simply Business Holdings Limited.....	GBR.....	NIA.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Simply Business Group Limited.....	GBR.....	NIA.....	Simply Business Holdings Limited.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Holdings Limited.....	GBR.....	NIA.....	Simply Business Group Limited.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Xbridge Acquisitions Limited.....	GBR.....	NIA.....	Xbridge Holdings Limited.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Simply Business Holdings, Inc.....	DE.....	NIA.....	Xbridge Acquisitions Limited.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	Simply Business, Inc.....	MA.....	NIA.....	Simply Business Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....	.....
3548	The Travelers Companies, Inc...	00000.....	Xbridge Limited.....	GBR.....	NIA.....	Xbridge Acquisitions Limited.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	N.....

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	00000.....	06-1008174..	.....	.....	.....	Travelers Property Casualty Corp.....	CT.....	UIP.....	The Travelers Companies, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1445591..	.....	.....	.....	Travelers Insurance Group Holdings Inc.....	DE.....	UDP.....	Travelers Property Casualty Corp.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19070.....	06-6033509..	.....	.....	.....	The Standard Fire Insurance Company.....	CT.....	IA.....	Travelers Insurance Group Holdings Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire Properties, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	94-3097171..	.....	.....	.....	Bayhill Restaurant II Associates.....	CA.....	NIA.....	Standard Fire Properties, LLC.....	O.....	50.000	The Travelers Companies, Inc.....	.....N.....	0105.
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Standard Fire UK Investments, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19062.....	06-0848755..	.....	.....	.....	The Automobile Insurance Company of Hartford, Connecticut.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0848755..	.....	.....	.....	Auto Hartford Investments, LLC.....	DE.....	NIA.....	The Automobile Insurance Company of Hartford, Connecticut	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36145.....	06-1286264..	.....	.....	.....	Travelers Personal Security Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	36161.....	06-1286274..	.....	.....	.....	Travelers Property Casualty Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	38130.....	36-3703200..	.....	.....	.....	Travelers Personal Insurance Company.....	CT.....	IA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	27-4469564..	.....	.....	.....	Travelers Texas MGA, Inc.....	TX.....	NIA.....	The Standard Fire Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-6033509..	.....	.....	.....	Oregon Evergreen Investor I, LLC.....	DE.....	NIA.....	The Standard Fire Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	61-1639956..	.....	.....	.....	Lone Rock Timber Investments I, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	75.000	The Travelers Companies, Inc.....	.....N.....	0106.
3548	The Travelers Companies, Inc...	00000.....	32-0447309..	.....	.....	.....	Lone Rock Timber Investments II, LLC.....	DE.....	NIA.....	Oregon Evergreen Investor I, LLC.....	O.....	90.000	The Travelers Companies, Inc.....	.....N.....	0110.
3548	The Travelers Companies, Inc...	00000.....	AA-3194119..	.....	.....	.....	Travelers (Bermuda) Limited.....	BMU.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4312440..	.....	.....	.....	Travelers Lloyds Management Company.....	TX.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-1534005..	.....	.....	.....	TPC Investments Inc.....	CT.....	NIA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	19038.....	06-6033504..	.....	.....	.....	Travelers Casualty and Surety Company.....	CT.....	IA.....	Travelers Insurance Group Holdings, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41483.....	06-1067463..	.....	.....	.....	Farmington Casualty Company.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	75-2676034..	.....	.....	.....	Travelers MGA, Inc.....	TX.....	NIA.....	Farmington Casualty Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	8527512 Canada Inc.....	CAN.....	NIA.....	Travelers Casualty and Surety Company.....	O/B/M.....	77.520	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560270..	.....	.....	.....	The Dominion of Canada General Insurance Company.....	CAN.....	IA.....	8527512 Canada Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	AA-1560039..	.....	.....	.....	Travelers Insurance Company of Canada.....	CAN.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	31194.....	06-0907370..	.....	.....	.....	Travelers Casualty and Surety Company of America.....	CT.....	IA.....	Travelers Casualty and Surety Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Global, Inc.....	DE.....	NIA.....	Travelers Casualty and Surety Company of America..	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Holding LLC.....	DE.....	NIA.....	Travelers Global, Inc.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	47-2215437..	.....	.....	.....	Travelers Brazil Acquisition LLC.....	DE.....	NIA.....	Travelers Brazil Holding, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	J. Malucelli Participações em Seguros e Resseguros S.A. (Holdco)	BRA.....	NIA.....	Travelers Brazil Acquisition LLC.....	O/B.....	49.500	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	AA-2230021..	.....	.....	.....	J. Malucelli Resseguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	.....	.....	.....	.....	J. Malucelli Controle de Riscos Ltda.....	BRA.....	NIA.....	J. Malucelli Resseguradora S.A.....	O/B.....	0.010	The Travelers Companies, Inc.....	.....N.....	0107.
3548	The Travelers Companies, Inc...	00000.....	AA-2230002..	J. Malucelli Seguradora S.A.....	BRA.....	IA.....	J. Malucelli Participações em Seguros e Resseguros S.A.	O/B.....	100.000	The Travelers Companies, Inc.....N.....	0107.

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

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

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SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
3548	The Travelers Companies, Inc...	25666.....	58-6020487..	.....	.....	.....	The Travelers Indemnity Company of America.....	CT.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25682.....	06-0336212..	.....	.....	.....	The Travelers Indemnity Company of Connecticut.....	CT.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	25674.....	36-2719165..	.....	.....	.....	Travelers Property Casualty Company of America.....	CT.....	DS.....	The Phoenix Insurance Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	13-2743602..	.....	.....	.....	American Marine Management Services, Inc.....	NY.....	OTH.....	Travelers Property Casualty Company of America.....	O/B.....	47.500	The Travelers Companies, Inc.....	.....N.....	0108.
3548	The Travelers Companies, Inc...	00000.....	06-1501229..	.....	.....	.....	Constitution State Services LLC.....	DE.....	DS.....	The Phoenix Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0303275..	.....	.....	.....	Phoenix UK Investments LLC.....	DE.....	DS.....	The Phoenix Insurance Company.....	O/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	12850.....	04-3175569..	.....	.....	.....	The Premier Insurance Company of Massachusetts.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	28188.....	35-1838077..	.....	.....	.....	TravCo Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	20-4403403..	.....	.....	.....	TINDY Foreign, Inc.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	40282.....	95-3634110..	.....	.....	.....	Travelers Commercial Casualty Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	62-1657094..	.....	.....	.....	Travelers Distribution Alliance, Inc.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....Y.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers TLD, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Tiercel, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Redstart, LLC.....	DE.....	DS.....	Tiercel, LLC.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	27998.....	35-1838079..	.....	.....	.....	The Travelers Home and Marine Insurance Company.....	CT.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	41262.....	76-0002592..	.....	.....	.....	The Travelers Lloyds Insurance Company.....	TX.....	DS.....	The Travelers Indemnity Company.....	O/M/A.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....
3548	The Travelers Companies, Inc...	00000.....	06-0566050..	.....	.....	.....	Travelers Marine, LLC.....	DE.....	DS.....	The Travelers Indemnity Company.....	O/B/M.....	100.000	The Travelers Companies, Inc.....	.....N.....	.....

Q12.4

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

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.....	106,201,785	81,840,294	77.061	32.126
2. Allied lines.....	148,540,359	182,594,776	122.926	67.587
3. Farmowners multiple peril.....	18,906,550	9,608,593	50.822	37.661
4. Homeowners multiple peril.....	22,604,111	9,048,223	40.029	36.706
5. Commercial multiple peril.....	203,224,421	111,525,748	54.878	54.479
6. Mortgage guaranty.....	0	0	0.000	0.000
8. Ocean marine.....	2,414	1,103,543	45,714.276	100.612
9. Inland marine.....	9,206,870	3,458,351	37.563	69.371
10. Financial guaranty.....	288	0	0.000	0.000
11.1. Medical professional liability - occurrence.....	0	1,717	0.000	0.000
11.2. Medical professional liability - claims-made.....	8,327	4,683	56.239	0.000
12. Earthquake.....	26,856,585	138,486	0.516	0.100
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.....	261,415	37,254	14.251	5.351
16. Workers' compensation.....	310,836,449	187,461,840	60.309	56.016
17.1. Other liability-occurrence.....	253,535,602	95,001,264	37.471	55.256
17.2. Other liability-claims made.....	14,865,603	(3,750,394)	(25.229)	41.360
17.3. Excess workers' compensation.....	0	2,407,895	0.000	0.000
18.1. Products liability-occurrence.....	12,116,540	6,157,033	50.815	(29.442)
18.2. Products liability-claims made.....	0	116,103	0.000	(4,137.494)
19.1, 19.2. Private passenger auto liability.....	7,054,118	5,527,449	78.358	80.044
19.3, 19.4. Commercial auto liability.....	165,630,071	88,201,707	53.252	51.268
21. Auto physical damage.....	49,360,798	33,673,838	68.220	49.484
22. Aircraft (all perils).....	0	4,156	0.000	0.000
23. Fidelity.....	96,296	153,804	159.721	(40.331)
24. Surety.....	341,288	(280,837)	(82.287)	25.895
26. Burglary and theft.....	9,002	(628)	(6.977)	30.279
27. Boiler and machinery.....	13,273,332	2,712,743	20.438	14.684
28. Credit.....	0	0	0.000	0.000
29. International.....	0	(1,767)	0.000	0.000
30. Warranty.....	0	0	0.000	0.000
31. Reinsurance-nonproportional assumed property.....	XXX	XXX	XXX	XXX
32. Reinsurance-nonproportional assumed liability.....	XXX	XXX	XXX	XXX
33. Reinsurance-nonproportional assumed financial lines.....	XXX	XXX	XXX	XXX
34. Aggregate write-ins for other lines of business.....	0	0	0.000	0.000
35. Totals.....	1,362,932,222	816,745,875	59.926	51.130
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.....	46,232,608	117,005,137	116,348,065
2. Allied lines.....	70,248,649	167,501,738	158,421,961
3. Farmowners multiple peril.....	5,869,726	18,532,646	17,650,364
4. Homeowners multiple peril.....	8,567,652	22,142,915	23,459,628
5. Commercial multiple peril.....	70,274,326	205,989,403	206,995,383
6. Mortgage guaranty.....	0	0	0
8. Ocean marine.....	1,000	2,565	3,210
9. Inland marine.....	3,274,527	9,642,867	9,240,024
10. Financial guaranty.....	0	0	0
11.1. Medical professional liability - occurrence.....	0	0	0
11.2. Medical professional liability - claims made.....	0	8,327	0
12. Earthquake.....	13,084,356	29,422,140	32,602,383
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.....	94,700,502	309,063,084	307,624,595
17.1. Other liability-occurrence.....	99,402,618	274,405,600	267,071,522
17.2. Other liability-claims made.....	7,566,237	15,724,279	12,184,278
17.3. Excess workers' compensation.....	0	0	0
18.1. Products liability-occurrence.....	2,979,200	11,650,455	11,784,152
18.2. Products liability-claims made.....	0	0	(938)
19.1 19.2. Private passenger auto liability.....	2,080,081	6,527,880	8,517,758
19.3 19.4. Commercial auto liability.....	60,479,083	181,984,485	171,210,543
21. Auto physical damage.....	17,671,848	53,868,985	50,291,294
22. Aircraft (all perils).....	0	0	0
23. Fidelity.....	9,361	94,868	21,675
24. Surety.....	212,803	304,014	110,921
26. Burglary and theft.....	4,479	9,197	9,124
27. Boiler and machinery.....	5,399,556	13,672,665	14,153,400
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.....	508,058,613	1,437,553,251	1,407,699,343
DETAILS OF WRITE-INS			
3401.....	0	0	0
3402.....	0	0	0
3403.....	0	0	0
3498. Sum. of remaining write-ins for Line 34 from overflow page.....	0	0	0
3499. Totals (Lines 3401 thru 3403 plus 3498) (Line 34).....	0	0	0

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1 + 2)	2017 Loss and LAE Payments on Claims Reported as of Prior Year-End	2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2017 Loss and LAE Payments (Cols. 4 + 5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year-End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year-End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols. 7 + 8 + 9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 4 + 7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/Deficiency (Cols. 5 + 8 + 9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/Deficiency (Cols. 11 + 12)
1. 2014 + Prior.....	2,458,280	2,837,775	5,296,055	549,463	58,649	608,112	2,152,831	33,218	2,494,515	4,680,564	244,013	(251,393)	(7,380)
2. 2015.....	461,762	704,403	1,166,164	229,875	14,248	244,123	352,412	19,255	536,565	908,232	120,526	(134,335)	(13,810)
3. Subtotals 2015 + Prior.....	2,920,042	3,542,178	6,462,219	779,338	72,897	852,235	2,505,242	52,474	3,031,079	5,588,795	364,539	(385,728)	(21,189)
4. 2016.....	647,954	1,312,535	1,960,489	448,002	87,172	535,175	489,170	51,610	843,571	1,384,351	289,217	(330,181)	(40,963)
5. Subtotals 2016 + Prior.....	3,567,996	4,854,712	8,422,708	1,227,340	160,069	1,387,409	2,994,412	104,084	3,874,650	6,973,146	653,756	(715,909)	(62,153)
6. 2017.....	XXX	XXX	XXX	XXX	1,022,539	1,022,539	XXX	529,022	1,228,015	1,757,037	XXX	XXX	XXX
7. Totals.....	3,567,996	4,854,712	8,422,708	1,227,340	1,182,608	2,409,949	2,994,412	633,106	5,102,665	8,730,183	653,756	(715,909)	(62,153)
8. Prior Year-End's Surplus As Regards Policyholders	7,003,467										Col. 11, Line 7 As % of Col. 1, Line 7	Col. 12, Line 7 As % of Col. 2, Line 7	Col. 13, Line 7 As % of Col. 3, Line 7
											1. ....18.323 %	2. ....(14.747)%	3. ....(0.738)%
													Col. 13, Line 7 Line 8
													4. ....(0.887)%

Q14

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanation:

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

Bar Code:



Overflow Page for Write-Ins

Additional Write-ins for Assets:

	Current Statement Date			4 December 31, Prior Year Net Admitted Assets
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	
2504. Other assets.....	43,270,404	0	43,270,404	48,942,636
2505. Service contract receivable.....	27,063,397	0	27,063,397	20,253,977
2506. State surcharges receivable.....	11,434,116	0	11,434,116	10,572,637
2507. Amounts receivable under high deductible policies.....	12,163,302	1,214,666	10,948,636	13,423,097
2508. Due from unaffiliated companies.....	8,287,168	0	8,287,168	12,786,168
2509. Other assets tri-party/tax credit bonds.....	4,698,275	0	4,698,275	6,108,171
2510. Other assets nonadmitted.....	848,252,246	848,252,246	0	0
2511. Miscellaneous ledger balances.....	20,642,548	20,642,548	0	0
2512. Other assets deferred gain/loss.....	(4,286)	0	(4,286)	(5,427)
2513. Assumed reinsurance receivable and payable.....	(27,372)	0	(27,372)	(105,418)
2514. Performance guarantees receivable.....	(89,953)	0	(89,953)	(45,000)
2597. Summary of remaining write-ins for Line 25.....	975,689,845	870,109,460	105,580,385	111,930,841

Additional Write-ins for Liabilities:

	1 Current Statement Date	2 December 31, Prior Year
2504. Other statutory provisions.....	130,263	130,263
2505. Federal excise tax-reinsurance contracts.....	630	187,351
2506. Undistributed salaries.....	(9,946)	(416,871)
2507. Retroactive reinsurance reserve ceded.....	(14,568,279)	(15,639,225)
2597. Summary of remaining write-ins for Line 25.....	(14,447,332)	(15,738,482)

Additional Write-ins for Statement of Income:

	1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
1404. Other expense.....	(58,557)	0	0
1405. Fines and penalties of regulatory authorities.....	(232,658)	(274,998)	(664,988)
1406. Retroactive reinsurance gain/loss.....	(517,721)	(665,716)	(838,244)
1497. Summary of remaining write-ins for Line 14.....	(808,936)	(940,713)	(1,503,232)

Additional Write-ins for Schedule T:

States, Etc.	1 Active Status	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
		2 Current Year to Date	3 Prior Year to Date	4 Current Year to Date	5 Prior Year to Date	6 Current Year to Date	7 Prior Year to Date
58004. AUS Australia.....	XXX	0	0	0	0	0	1,718
58997. Summary of remaining write-ins for Line 58 from overflow.....	XXX	0	0	0	0	0	1,718

THE TRAVELERS INDEMNITY COMPANY
SCHEDULE A - VERIFICATION

Real Estate

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	342,636,750	337,740,789
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	2,173,960
2.2 Additional investment made after acquisition.....	15,540,820	14,460,555
3. Current year change in encumbrances.....	0	0
4. Total gain (loss) on disposals.....	0	11,377
5. Deduct amounts received on disposals.....	0	26,963
6. Total foreign exchange change in book/adjusted carrying value.....	0	0
7. Deduct current year's other-than-temporary impairment recognized.....	0	0
8. Deduct current year's depreciation.....	9,702,361	11,722,968
9. Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....	348,475,209	342,636,750
10. Deduct total nonadmitted amounts.....	0	0
11. Statement value at end of current period (Line 9 minus Line 10).....	348,475,209	342,636,750

SCHEDULE B - VERIFICATION

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,058,735,034	1,029,176,403
2. Cost of acquired:		
2.1 Actual cost at time of acquisition.....	0	17,155,786
2.2 Additional investment made after acquisition.....	73,612,617	115,933,504
3. Capitalized deferred interest and other.....	0	0
4. Accrual of discount.....	0	0
5. Unrealized valuation increase (decrease).....	48,359,083	23,050,312
6. Total gain (loss) on disposals.....	(59,075)	(16,221)
7. Deduct amounts received on disposals.....	45,901,720	105,329,730
8. Deduct amortization of premium and depreciation.....	3,926,255	3,926,642
9. Total foreign exchange change in book/adjusted carrying value.....	695,528	498,933
10. Deduct current year's other-than-temporary impairment recognized.....	9,675,850	17,807,310
11. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....	1,121,839,361	1,058,735,034
12. Deduct total nonadmitted amounts.....	207,590,882	199,288,218
13. Statement value at end of current period (Line 11 minus Line 12).....	914,248,479	859,446,817

SCHEDULE D - VERIFICATION

Bonds and Stocks

	1 Year to Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value of bonds and stocks, December 31 of prior year.....	15,663,532,659	15,316,030,516
2. Cost of bonds and stocks acquired.....	2,412,942,155	2,919,165,180
3. Accrual of discount.....	7,188,917	10,438,201
4. Unrealized valuation increase (decrease).....	159,206,918	(37,798,106)
5. Total gain (loss) on disposals.....	7,267,184	21,901,112
6. Deduct consideration for bonds and stocks disposed of.....	1,921,701,478	2,489,428,273
7. Deduct amortization of premium.....	52,038,809	72,578,898
8. Total foreign exchange change in book/adjusted carrying value.....	1,622	(2,182)
9. Deduct current year's other-than-temporary impairment recognized.....	1,728,159	4,194,890
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	16,274,671,009	15,663,532,659
11. Deduct total nonadmitted amounts.....	1,472,356	3,094,118
12. Statement value at end of current period (Line 10 minus Line 11).....	16,273,198,652	15,660,438,541

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a).....	10,934,999,843	17,248,860,485	17,226,015,867	(12,111,829)	11,052,217,235	10,934,999,843	10,945,732,632	10,970,579,343
2. NAIC 2 (a).....	1,936,643,260	76,105,482	65,071,270	(7,560,887)	1,909,687,011	1,936,643,260	1,940,116,584	1,840,397,616
3. NAIC 3 (a).....	225,575,518	4,208,786	13,958,189	6,933,814	250,482,614	225,575,518	222,759,929	280,089,238
4. NAIC 4 (a).....	112,443,341	0	10,916,484	(1,028,153)	122,046,800	112,443,341	100,498,704	126,134,800
5. NAIC 5 (a).....	8,105,263	0	1,553,334	144,621	9,737,781	8,105,263	6,696,550	7,863,474
6. NAIC 6 (a).....	1,840,873	0	67,537	10,701	1,966,983	1,840,873	1,784,037	3,177,343
7. Total Bonds.....	13,219,608,097	17,329,174,753	17,317,582,680	(13,611,733)	13,346,138,425	13,219,608,097	13,217,588,437	13,228,241,814
PREFERRED STOCK								
8. NAIC 1.....	1,196,826	0	0	(10,155)	1,196,266	1,196,826	1,186,672	1,188,922
9. NAIC 2.....	6,172,475	0	0	392,785	5,876,220	6,172,475	6,565,260	5,936,750
10. NAIC 3.....	18,536,971	0	0	0	18,536,971	18,536,971	18,536,971	18,536,971
11. NAIC 4.....	0	0	0	0	0	0	0	0
12. NAIC 5.....	0	0	0	0	0	0	0	0
13. NAIC 6.....	201,586	0	0	0	201,586	201,586	201,586	0
14. Total Preferred Stock.....	26,107,858	0	0	382,630	25,811,043	26,107,858	26,490,489	25,662,643
15. Total Bonds and Preferred Stock.....	13,245,715,955	17,329,174,753	17,317,582,680	(13,229,103)	13,371,949,468	13,245,715,955	13,244,078,926	13,253,904,457

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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 \$.....682,424,893; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

THE TRAVELERS INDEMNITY COMPANY
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.....	682,424,893	XXX.....	682,424,893	114,201	0

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	1,110,108,505	944,995,187
2. Cost of short-term investments acquired.....	50,531,383,326	68,646,881,590
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	50,959,063,631	68,481,755,740
7. Deduct amortization of premium.....	3,308	12,532
8. Total foreign exchange change in book/adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	682,424,893	1,110,108,505
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	682,424,893	1,110,108,505

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

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

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

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

**Sch. DB - Verification
NONE**

SCHEDULE E- VERIFICATION

Cash Equivalents

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year.....	44,400,000	0
2. Cost of cash equivalents acquired.....	150,594,000	142,300,000
3. Accrual of discount.....	0	0
4. Unrealized valuation increase (decrease).....	0	0
5. Total gain (loss) on disposals.....	0	0
6. Deduct consideration received on disposals.....	194,994,000	97,900,000
7. Deduct amortization of premium.....	0	0
8. Total foreign exchange change in book/ adjusted carrying value.....	0	0
9. Deduct current year's other-than-temporary impairment recognized.....	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	0	44,400,000
11. Deduct total nonadmitted amounts.....	0	0
12. Statement value at end of current period (Line 10 minus Line 11).....	0	44,400,000

SCHEDULE A - PART 2

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

1 Description of Property	Location		4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
	2 City	3 State						
Acquired by Purchase								
RE# 11112 & RE # 11118 700 Main Street.....	Hartford.....	CT...	03/31/2002....	Various.....	.....0	.....0	.....0	.....333,073
300 Windsor Street.....	Hartford.....	CT...	03/31/2002....	Various.....	.....0	.....0	.....0	.....987,573
0199999. Totals.....					.....0	.....0	.....0	.....1,320,646
0399999. Totals.....					.....0	.....0	.....0	.....1,320,646

QE01

SCHEDULE A - PART 3

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

1 Description of Property	Location		4 Disposal Date	5 Name of Purchaser	6 Actual Cost	7 Expended for Additions, Permanent Improvements and Changes in Encumbrances	8 Change in Book/Adjusted Carrying Value Less Encumbrances					14 Book/Adjusted Carrying Value Less Encumbrances on Disposal	15 Amounts Received During Year	16 Foreign Exchange Gain (Loss) on Disposal	17 Realized Gain (Loss) on Disposal	18 Total Gain (Loss) on Disposal	19 Gross Income Earned Less Interest Incurred on Encumbrances	20 Taxes, Repairs, and Expenses Incurred
	2 City	3 State					9 Current Year's Depreciation	10 Current Year's Other-Than-Temporary Impairment Recognized	11 Current Year's Change in Encumbrances	12 Total Change in B./A.C.V. (11 - 9 - 10)	13 Total Foreign Exchange Change in B./A.C.V.							
NONE																		

SCHEDULE B - PART 2

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

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

NONE

QE02

SCHEDULE B - PART 3

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

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

NONE

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
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 Fixed Income - Unaffiliated												
	MC Credit Fund I LP.....	New York.....	NY...	MC Credit Partners.....		08/14/2013.....	.....0	.....0	1,761,467	.....0	9,128,936	3.060
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....											XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated												
	Altaris Health Partners III, L.P.....	New York.....	NY...	Altaris Capital Partners.....		05/16/2013.....	.....3	.....0	3,131,639	.....0	4,173,848	2.650
	Blackstone Capital Partners VI L.P.....	New York.....	NY...	Blackstone Group.....		06/30/2010.....	.....3	.....0	(1,515)	.....0	3,464,580	0.120
	Carlyle Europe Partners IV, L.P.....	London.....	GBR.	The Carlyle Group.....		08/27/2013.....	.....3	.....0	1,767,322	.....0	5,195,612	0.260
	Consonance Private Equity, L.P.....	New York.....	NY...	Consonance Capital Partners.....		01/18/2013.....	.....3	.....0	71,481	.....0	9,725,351	3.630
	HCI Equity Partners IV, L.P.....	Washington.....	DC...	HCI Equity Partners.....		09/30/2013.....	.....3	.....0	1,409,383	.....0	5,533,034	4.960
	Kelso Investment Associates VIII, L.P.....	New York.....	NY...	Kelso & Company.....		06/21/2007.....	.....3	.....0	30,066	.....0	3,793,289	0.470
	NB Secondary Opportunities Fund III LP.....	New York.....	NY...	Neuberger Berman Investment Management.....		06/21/2013.....	.....3	.....0	1,837,500	.....0	5,756,545	0.750
	Sentinel Capital Partners V, L.P.....	New York.....	NY...	Sentinel Capital Partners.....		07/18/2013.....	.....3	.....0	(444,518)	.....0	7,676,313	1.710
	Trident V, L.P.....	Greenwich.....	CT...	Stone Point Capital LLC.....		09/22/2010.....	.....3	.....0	(703,399)	.....0	901,496	0.870
	Trident VI, L.P.....	Greenwich.....	CT...	Stone Point Capital LLC.....		12/20/2013.....	.....3	.....0	2,210,075	.....0	4,421,509	0.790
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....											XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated												
	Blackstone Real Estate Debt Strategies II, L.P.....	New York.....	NY...	Blackstone Group.....		04/09/2013.....	.....0	.....0	1,471,025	.....0	5,657,162	0.770
	Blackstone Real Estate Partners VIII L.P., a Delaware limited partnership.....	New York.....	NY...	Blackstone Group.....		03/27/2015.....	.....0	.....0	916,580	.....0	15,092,856	0.150
	Brookfield Strategic Real Estate Partners B, L.P.....	New York.....	NY...	Brookfield Strategic Real Estate Partners.....		04/25/2013.....	.....0	.....0	1,142,338	.....0	3,403,323	0.510
	HighBrook Income Property Fund II, LP.....	Wilmington.....	DE...	HighBrook Income Property Fund.....		05/16/2014.....	.....0	.....0	162,232	.....0	2,714,347	3.240
	Miller Global VII, LLC.....	New York.....	NY...	Miller Global.....		12/31/2013.....	.....0	.....0	79,178	.....0	3,256,936	5.780
	Rialto Real Estate Fund II, LP.....	Miami.....	FL...	Rialto Partners.....		07/31/2013.....	.....0	.....0	(541)	.....0	.....0	1.470
	Tishman Speyer Brazil Fund III, L.P.....	New York.....	NY...	Tishman Speyer.....		11/02/2012.....	.....0	.....0	319,058	.....0	3,752,966	4.220
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....											XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated												
	Alchemy Copyrights, LLC.....	New York.....	NY...	The Alchemy Music Company, LLC.....		01/17/2014.....	.....0	.....0	10,000,000	.....0	.....0	7.650
	J.P. Morgan Global Maritime Investment Fund LP.....	Chicago.....	IL.....	JP Morgan Asset Management.....		06/09/2010.....	.....0	.....0	208,246	.....0	682,971	3.200
	Level Equity Growth Partners II, L.P.....	New York.....	NY...	Level Equity Management LLC.....		11/14/2013.....	.....0	.....0	235,733	.....0	3,924,960	4.460
	Riverwood Capital Partners L.P.....	Menlo Park.....	CA...	Riverwood Capital Management.....		06/29/2010.....	.....0	.....0	85,755	.....0	727,193	3.120
	Secondary Opportunities Fund III, LP.....	London.....	GBR.	DB Asset Management.....		10/20/2014.....	.....0	.....0	1,501,306	.....0	5,600,916	0.870
	Solamere Capital Fund II, LP.....	Boston.....	MA...	Solamere Capital.....		02/07/2014.....	.....0	.....0	122,500	.....0	3,673,731	1.800
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....											XXX.....
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated												
	Stratford Capital Fund XI, LP.....	Peabody.....	MA...	Stratford Capital Group.....		11/23/2013.....	.....0	.....0	129,403	.....0	19,891	19.500
	Stratford Capital XV.....	Peabody.....	MA...	Stratford Capital Group.....		12/19/2014.....	.....0	.....0	238,624	.....0	1,588,785	15.170
	Stratford Capital Fund 21.....	Peabody.....	MA...	Stratford Capital Group.....		12/23/2016.....	.....0	.....0	494,391	.....0	3,390,908	4.197
3399999	Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....											XXX.....
4499999	Subtotal - Unaffiliated.....											XXX.....
4699999	Totals.....											XXX.....

QE03

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	MC Credit Fund I LP.....	New York.....	NY..	Distribution.....	08/14/2013	07/31/2017	238,216	0	0	0	0	0	0	238,216	238,216	0	0	0	0
1399999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....																		
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	ACI Capital America Fund, L.P.....	New York.....	NY..	Distribution.....	11/12/1999	07/26/2017	150	0	0	0	0	0	0	150	150	0	0	0	0
	Blackstone Capital Partners VI L.P.....	New York.....	NY..	Distribution.....	06/30/2010	07/17/2017	(9,806)	0	0	0	0	0	0	(9,806)	(9,806)	0	0	0	0
	Carlyle Europe Partners IV, L.P.....	London.....	GBR	Distribution.....	08/27/2013	08/31/2017	316,190	0	0	0	0	0	0	316,190	316,190	0	0	0	0
	Consonance Private Equity, L.P.....	New York.....	NY..	Distribution.....	01/18/2013	08/16/2017	168,860	0	0	0	0	0	0	168,860	168,860	0	0	0	0
	Kelso Investment Associates VIII, L.P.....	New York.....	NY..	Distribution.....	06/21/2007	07/28/2017	197,811	0	0	0	0	0	0	197,811	197,811	0	0	0	0
	NB Secondary Opportunities Fund III LP.....	New York.....	NY..	Distribution.....	06/21/2013	07/12/2017	594,880	0	0	0	0	0	0	594,880	594,880	0	0	0	0
	OZ Asia Domestic Partners, L.P.....	New York.....	NY..	Distribution.....	03/01/2006	07/12/2017	6,034	0	0	0	0	0	0	6,034	6,034	0	0	0	0
	Redpoint Ventures II, L.P.....	Menlo Park.....	CA..	Distribution.....	11/07/2000	09/19/2017	144,155	0	0	0	0	0	0	144,155	144,155	0	0	0	0
	Sentinel Capital Partners V, L.P.....	New York.....	NY..	Distribution.....	07/18/2013	09/12/2017	1,298,694	0	0	0	0	0	0	1,298,694	1,298,694	0	0	0	0
	Summit Ventures VI-A, L.P.....	Boston.....	MA..	Distribution.....	03/23/2001	07/10/2017	651,486	0	0	0	0	0	0	651,486	651,486	0	0	0	0
	Trident V, L.P.....	Greenwich.....	CT..	Distribution.....	09/22/2010	08/23/2017	1,098,092	0	0	0	0	0	0	1,098,092	1,098,092	0	0	0	0
	Trident VI, L.P.....	Greenwich.....	CT..	Distribution.....	12/20/2013	09/25/2017	415,933	0	0	0	0	0	0	415,933	415,933	0	0	0	0
	Warburg Pincus Private Equity VIII, L.P.....	New York.....	NY..	Distribution.....	08/07/2001	08/24/2017	44,768	0	0	0	0	0	0	44,768	44,768	0	0	0	0
	Apax France VI.....	Paris.....	FRA	Liquidation.....	08/23/2000	09/29/2017	4,564	0	0	0	0	0	(56,975)	(52,410)	4,666	57,194	(118)	57,077	0
	WaterView Partners, L.P.....	New York.....	NY..	Liquidation.....	12/31/1999	08/04/2017	1	0	0	0	0	0	0	1	1	0	0	0	4,892
1599999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....																		
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	Blackstone Real Estate Debt Strategies II, L.P.....	New York.....	NY..	Distribution.....	04/09/2013	07/26/2017	957,987	0	0	0	0	0	0	957,987	957,987	0	0	0	0
	Blackstone Real Estate Partners V L.P.....	New York.....	NY..	Distribution.....	04/24/2006	08/28/2017	576,312	0	0	0	0	0	0	576,312	576,312	0	0	0	0
	Blackstone Real Estate Partners VIII L.P., a Delaware limited partnership	New York.....	NY..	Distribution.....	03/27/2015	07/20/2017	247,897	0	0	0	0	0	0	247,897	247,897	0	0	0	0
	HighBrook Income Property Fund II, LP.....	Wilmington.....	DE..	Distribution.....	05/16/2014	08/28/2017	667,053	0	0	0	0	0	0	667,053	667,053	0	0	0	0
	HighBrook Income Property Fund, LP.....	New York.....	NY..	Distribution.....	10/11/2012	08/28/2017	378,618	0	0	0	0	0	0	378,618	378,618	0	0	0	0
	Miller Global VII, LLC.....	New York.....	NY..	Distribution.....	12/31/2013	07/28/2017	48,497	0	0	0	0	0	0	48,497	48,497	0	0	0	0
	North American Real Estate Partners II, LP.....	Minnetonka.....	MN..	Distribution.....	01/01/2010	08/29/2017	154,051	0	0	0	0	0	0	154,051	154,051	0	0	0	0
	Prime Finance Partners III, LP.....	San Francisco.....	CA..	Distribution.....	10/17/2012	07/05/2017	906,000	0	0	0	0	0	0	906,000	906,000	0	0	0	0
	RCG Longview Debt Fund V, L.P.....	New York.....	NY..	Distribution.....	04/08/2013	07/20/2017	964,236	0	0	0	0	0	0	964,236	964,236	0	0	0	0
	Rialto Real Estate Fund II, LP.....	Miami.....	FL..	Distribution.....	07/31/2013	08/31/2017	453,216	0	0	0	0	0	0	453,216	453,216	0	0	0	0
	Rubenstein Properties Fund II.....	Philadelphia.....	PA..	Distribution.....	02/25/2014	09/18/2017	1,729,146	0	0	0	0	0	0	1,729,146	1,729,146	0	0	0	0
	Silverpeak Legacy Partners III, L.P.....	New York.....	NY..	Distribution.....	01/01/2010	08/29/2017	1,321	0	0	0	0	0	0	1,321	1,321	0	0	0	0
	Sterling American Property V L.P.....	New York.....	NY..	Distribution.....	01/01/2010	08/22/2017	86,871	0	0	0	0	0	0	86,871	86,871	0	0	0	0
1799999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....																		
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Avenue Asia Special Situations Fund IV, L.P.....	New York.....	NY..	Distribution.....	06/21/2006	07/21/2017	184,429	0	0	0	0	0	0	184,429	184,429	0	0	0	0
	Newport Global Opportunities Fund I-A LP.....	Woodlands.....	TX..	Distribution.....	01/08/2016	07/27/2017	821,584	0	0	0	0	0	0	821,584	821,584	0	0	0	0
	OZ Domestic Partners, L.P.....	New York.....	NY..	Distribution.....	12/31/2009	07/12/2017	61,176	0	0	0	0	0	0	61,176	61,176	0	0	0	0
	Riverwood Capital Partners LP.....	Menlo Park.....	CA..	Distribution.....	06/29/2010	08/31/2017	1,332,278	0	0	0	0	0	0	1,332,278	1,332,278	0	0	0	0
	Solamere Capital Fund II, LP.....	Boston.....	MA..	Distribution.....	02/07/2014	07/24/2017	25,349	0	0	0	0	0	0	25,349	25,349	0	0	0	0
	Solamere Capital Fund II-A, LP.....	Boston.....	MA..	Distribution.....	02/07/2014	07/24/2017	378,002	0	0	0	0	0	0	378,002	378,002	0	0	0	0

QE03.1

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Changes in Book/Adjusted Carrying Value						15	16	17	18	19	20	
		3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
	Wayzata Opportunities Fund III, L.P.....	Wayzata.....	MN.	Distribution.....	05/17/2013	08/07/2017	.....317,585	.....0	.....0	.....0	.....0	.....0	.....0	.....317,585	.....317,585	.....0	.....0	.....0	.....0	
2199999	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							.....3,120,404	.....0	.....0	.....0	.....0	.....0	.....0	.....3,120,403	.....3,120,404	.....0	.....0	.....0	.....0
4499999	Subtotal - Unaffiliated.....							.....15,461,639	.....0	.....0	.....0	.....0	.....0	.....(56,975)	.....15,404,664	.....15,461,741	.....57,194	.....(118)	.....57,077	.....4,892
4699999	Totals.....							.....15,461,639	.....0	.....0	.....0	.....0	.....0	.....(56,975)	.....15,404,664	.....15,461,741	.....57,194	.....(118)	.....57,077	.....4,892

QE03.2

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government									
36179S	UT 2 GNMA II PASS T #MA4194 2.500 2047 01		08/29/2017	MUFG SECURITIES AMERICAS INC.		8,017,613	8,090,937	2,809	1
36179T	G2 5 GNMA II PASS T #MA4717 2.500 2047 09		08/29/2017	WELLS FARGO SECURITIES		9,915,625	10,000,000	13,889	1
38375B	SF 0 GNR 2012-H11 BA CMO 2.000 2062 05		09/20/2017	PAR WRITE-UP		53,753	53,753	0	1
38375B	RQ 7 GNR 2012-H12 HA CMO 2.000 2062 03		09/20/2017	PAR WRITE-UP		37,953	37,953	0	1
38375B	TF 9 GNR 2012-H14 GA 2.000 2062 06		09/20/2017	PAR WRITE-UP		58,650	58,650	0	1
38375B	TA 0 GNR 2012-H16 HA 2.000 2062 07		09/20/2017	PAR WRITE-UP		73,337	73,337	0	1
38375B	K8 4 GNR 2013-H04 BA CMO 1.650 2063 02		09/20/2017	PAR WRITE-UP		34,983	34,983	0	1
38376R	GW 0 GNR 2015-H22 HA 2.550 2036 11		09/20/2017	PAR WRITE-UP		117,655	117,655	0	1
38376R	LX 2 GNR 2015-H29 HA 2.500 2065 09		09/20/2017	PAR WRITE-UP		62,704	62,704	0	1
38375U	WW 6 GNR 2016-H11 GA 2.000 2066 04		08/24/2017	KGS-ALPHA CAPITAL MARKETS		22,025,960	22,787,931	35,448	1
38375U	WW 6 GNR 2016-H11 GA 2.000 2066 04		09/20/2017	PAR WRITE-UP		37,980	37,980	59	1
38376R	VM 5 GNR 2016-H13 JA 2.000 2066 06		07/13/2017	KGS-ALPHA CAPITAL MARKETS		9,698,364	10,182,009	9,616	1
38376R	VM 5 GNR 2016-H13 JA 2.000 2066 06		09/20/2017	PAR WRITE-UP		84,876	84,876	114	1
38376R	ZJ 8 GNR 2016-H19 FC 1.475 2066 08		07/20/2017	PAR WRITE-UP		15,271	15,271	0	1
38376R	ZJ 8 GNR 2016-H19 FC 1.623 2066 08		08/20/2017	PAR WRITE-UP		16,101	16,101	0	1
38376R	ZJ 8 GNR 2016-H19 FC 1.630 2066 08		09/20/2017	PAR WRITE-UP		17,653	17,653	0	1
38376R	YG 5 GNR 2016-H20 FN 1.825 2066 09		07/20/2017	PAR WRITE-UP		28,691	28,691	0	1
38376R	YG 5 GNR 2016-H20 FN 1.973 2066 09		08/20/2017	PAR WRITE-UP		29,991	29,991	0	1
38376R	YG 5 GNR 2016-H20 FN 1.980 2066 09		09/20/2017	PAR WRITE-UP		32,354	32,354	0	1
38376R	G7 5 GNR 2016-H24 DA 2.500 2066 09		09/20/2017	PAR WRITE-UP		134,455	134,455	67	1
38375U	J9 2 GNR 2017-H19 MA 2.500 2067 04		08/25/2017	NOMURA SECURITIES INTL		19,837,500	20,000,000	38,889	1
38379R	V6 7 GNR 2017-124 AB 2.650 2058 08		08/16/2017	CREDIT SUISSE FIRST BOSTON		29,920,313	30,000,000	64,042	1
38379R	4V 2 GNR 2017-143 AC (PROJECT 2.600 2057 07		09/12/2017	CREDIT SUISSE FIRST BOSTON		39,903,516	40,000,000	80,889	1
83162C	UV 3 SBAP 2012-20F 1 2.420 2032 06		08/28/2017	RAYMOND JAMES & ASSOC		558,110	554,858	3,357	1
83162C	YV 9 SBAP 2017-10E 1 1.980 2027 09		09/07/2017	VARIOUS		2,627,000	2,627,000	0	1
83162C	YT 4 SBAP 2017-20G 1 2.980 2037 07		09/28/2017	BAS-MERRILL LYNCH		9,877,542	9,740,000	62,082	1
83162C	YW 7 SBAP 2017-20I 1 2.590 2037 09		09/07/2017	VARIOUS		32,000,000	32,000,000	0	1
0599999	Total - Bonds - U.S. Government					185,217,947	186,819,141	311,260	XXX
Bonds - All Other Government									
46513X	RP 7 STATE OF ISRAEL 2.920 2022 07	D	07/07/2017	DEV CORP OF ISRAEL		5,000,000	5,000,000	0	1
1099999	Total - Bonds - All Other Government					5,000,000	5,000,000	0	XXX
Bonds - U.S. Political Subdivisions of States									
011338	VB 3 ALAMO HEIGHTS ISD GO S20 2.500 2031 02		06/28/2017	BAS-MERRILL LYNCH		0	0	833	1FE
074347	H6 5 BEAUFORT CO GENERAL OBLI 3.000 2034 02		07/20/2017	PIPER JAFFRAY		4,578,530	4,650,000	0	1FE
147051	VQ 6 CARY GENERAL OBLIGATION 2.625 2031 06		09/26/2017	WELLS FARGO SECURITIES		1,541,420	1,560,000	0	1FE
157447	LW 1 CHAGRIN FALLS SCHOOL DIS 4.000 2039 12		08/09/2017	PNC CAPITAL MARKETS		643,644	600,000	0	1FE
159902	EL 5 CHARLESTON CO PARK & REC 1.500 2030 02		08/23/2017	J P MORGAN CHASE SECURITIES INC		1,916,482	2,180,000	0	1FE
179090	MU 6 CLACKAMAS CO SD #7J LAKE 4.000 2033 06		08/16/2017	WELLS FARGO SECURITIES		1,530,144	1,400,000	0	1FE
179090	MV 4 CLACKAMAS CO SD #7J LAKE 4.000 2034 06		08/16/2017	WELLS FARGO SECURITIES		1,631,445	1,500,000	0	1FE
179090	MW 2 CLACKAMAS CO SD #7J LAKE 4.000 2035 06		08/16/2017	WELLS FARGO SECURITIES		2,705,825	2,500,000	0	1FE
248775	4E 5 DENTON CO GENERAL OBLIGA 3.125 2035 07		06/16/2017	CITIGROUP GLOBAL MARKETS		0	0	2,870	1FE
25009X	LL 7 DES MOINES GENERAL OBLIG 3.000 2036 06		08/22/2017	JANNEY MONTGOMERY SCOTT INC		2,516,084	2,585,000	0	1FE
250325	TG 2 DESCHUTES CO ADMIN SD#1 3.000 2034 06		09/11/2017	MESIROW FINANCIAL		12,588,852	12,805,000	13,872	1FE
343487	4U 5 FLOWER MOUND GENERAL OBL 5.000 2031 03		07/19/2017	PIPER JAFFRAY		867,440	735,000	204	1FE
363658	JG 1 GALLATIN CO HSD #7 BOZEM 4.000 2032 06		07/14/2017	DA DAVIDSON		2,522,454	2,305,000	0	1FE

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SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
391554 BW 1	GREATER ALBANY SCH DIST 5.000 2036 06		07/14/2017	PIPER JAFFRAY		3,043,163	2,570,000	0	1FE
419722 U7 6	HAWAII CO GENERAL OBLIG 5.000 2033 09		07/26/2017	RBC CAPITAL MARKETS		1,498,313	1,250,000	4,340	1FE
425507 GA 2	HENNEPIN CO GENERAL OBLI 5.000 2036 12		08/15/2017	J P MORGAN CHASE SECURITIES INC		8,823,786	7,365,000	0	1FE
483862 NJ 3	KANE CO FOREST PRESERVE 3.500 2034 12		07/11/2017	UBS AG		3,081,886	3,110,000	0	1FE
489782 3G 5	KENOSHA CO GENERAL OBLIG 3.125 2036 09		08/16/2017	J P MORGAN CHASE SECURITIES INC		393,512	400,000	0	1FE
522364 4A 3	LEAWOOD GENERAL OBLIGATI 2.625 2029 09		08/08/2017	MESIROW FINANCIAL		1,206,902	1,210,000	0	1FE
574157 3P 6	MARYLAND NATIONAL CAP PA 2.875 2032 01		07/13/2017	CITIGROUP GLOBAL MARKETS		1,631,652	1,650,000	0	1FE
584002 VQ 9	MECKLENBURG CO GENERAL O 3.000 2034 04		08/15/2017	BAS-MERRILL LYNCH		3,943,360	4,000,000	0	1FE
600038 LT 8	MILL VALLEY SCH DIST REF 2.650 2030 08		09/28/2017	RAYMOND JAMES & ASSOC		1,000,000	1,000,000	0	1FE
639557 UY 1	NEBO SCHOOL DISTRICT GEN 3.000 2031 07		08/09/2017	FIDELITY CAPITAL MARKETS SERVICES		489,952	485,000	0	1FE
662055 KL 5	NORTH ROYALTON SCHOOL DI 4.000 2033 12		07/26/2017	STIFEL NICOLAUS & CO INC		1,071,880	1,000,000	0	1FE
674736 CP 6	OCEAN CO GENERAL OBLIGAT 3.000 2033 09		08/29/2017	J P MORGAN CHASE SECURITIES INC		2,284,206	2,290,000	0	1FE
674736 CQ 4	OCEAN CO GENERAL OBLIGAT 3.000 2034 09		08/29/2017	J P MORGAN CHASE SECURITIES INC		2,335,173	2,360,000	0	1FE
771614 RT 3	ROCHESTER ISD #535 GO S2 2.625 2029 02		08/01/2017	MORGAN STANLEY		324,516	325,000	0	1FE
801889 QF 6	SANTA FE CO GENERAL OBLI 3.000 2033 07		08/09/2017	PIPER JAFFRAY		2,396,940	2,395,000	0	1FE
849254 VV 6	SPOTSYLVANIA CO GEN OBLI 2.875 2031 01		08/02/2017	MORGAN STANLEY		926,392	930,000	0	1FE
902273 XJ 5	TYLER ISD GO S2017 (PSF) 4.000 2037 02		08/10/2017	BAS-MERRILL LYNCH		3,898,344	3,615,000	0	1FE
922680 JV 6	VENICE GENERAL OBLIGATIO 3.250 2033 02		07/12/2017	RBC CAPITAL MARKETS		1,012,625	1,020,000	0	1FE
962506 SA 0	WHATCOM CO SD#501 BELLIN 5.000 2034 12		08/17/2017	PIPER JAFFRAY		3,637,469	3,020,000	0	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					76,042,388	72,815,000	22,120	.XXX

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Bonds - U.S. Special Revenue and Special Assessment

395468 KS 9	GREENSBORO ENTERPRISE SY 3.500 2032 06		07/27/2017	BAS-MERRILL LYNCH		1,495,828	1,420,000	0	1FE
45204E YF 9	ILLINOIS FIN AUTH REV CL 5.000 2036 07		08/30/2017	BAS-MERRILL LYNCH		8,815,875	7,500,000	0	1FE
677561 KQ 4	OHIO HOSP FAC REV (CLEV 3.375 2038 01		08/09/2017	J P MORGAN CHASE SECURITIES INC		6,154,688	6,250,000	0	1FE
837545 LU 4	SOUTH DAKOTA CONSERVANCY 5.000 2032 08		08/04/2017	WELLS FARGO SECURITIES		5,636,858	4,625,000	0	1FE
876443 PV 8	TARRANT REGIONAL WATER D 4.000 2034 03		08/16/2017	HUTCHINSON SHOCKEY ERLEY & CO		4,933,748	4,555,000	0	1FE
906400 EG 7	UNION CO ENTERPRISE SYST 3.250 2036 06		08/11/2017	RAYMOND JAMES & ASSOC		3,351,542	3,335,000	0	1FE
92818H HE 4	VIRGINIA PUBLIC SCH AUTH 3.250 2036 08		08/09/2017	MORGAN STANLEY		2,133,944	2,140,000	0	1FE
92818M KN 9	VIRGINIA RES AUTH INFRA 4.000 2037 11		08/03/2017	SIEBERT CISNEROS SHANK & CO		651,300	600,000	0	1FE
3138X2 Q6 4	FNMA PASS THRU #AU3176 3.000 2043 08		08/23/2017	NOMURA SECURITIES INTL		20,751,406	20,451,031	20,451	1
35563P BE 8	SCRT 2017-2 HT 2.000 2056 08		08/03/2017	CREDIT SUISSE FIRST BOSTON		4,923,047	5,000,000	11,111	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					58,848,234	55,876,031	31,562	.XXX

Bonds - Industrial and Miscellaneous

00108W AA 8	AEP TEXAS INC (144A) 2.400 2022 10		09/19/2017	J P MORGAN CHASE SECURITIES INC		998,260	1,000,000	0	2FE
00115A AA 7	AEP TRANSMISSION CO LLC 3.100 2026 12		09/25/2017	CITIGROUP GLOBAL MARKETS		2,016,640	2,000,000	20,150	1FE
01748N AD 6	ALLEGION US HOLDING CO 3.200 2024 10		09/27/2017	TD SECURITIES		997,760	1,000,000	0	2FE
01748N AE 4	ALLEGION US HOLDING CO 3.550 2027 10		09/19/2017	VARIOUS		1,997,250	2,000,000	0	2FE
023135 BA 3	AMAZON.COM INC (144A) 3.150 2027 08		08/15/2017	J P MORGAN CHASE SECURITIES INC		3,992,840	4,000,000	0	1FE
03040W AQ 8	AMERICAN WATER CAPITAL C 2.950 2027 09		08/07/2017	J P MORGAN CHASE SECURITIES INC		2,990,130	3,000,000	0	1FE
00206R EM 0	AT&T INC 3.900 2027 08		07/28/2017	VARIOUS		2,000,390	2,000,000	0	2FE
06051G GR 4	BANK OF AMERICA CORP 3.593 2028 07		07/18/2017	BAS-MERRILL LYNCH		2,000,000	2,000,000	0	2FE
05526D BA 2	BAT CAPITAL CORP (144A) 3.557 2027 08	C	08/08/2017	DEUTSCHE BANC		3,000,000	3,000,000	0	2FE
100743 AK 9	BOSTON GAS COMPANY 3.150 2027 08	C	07/31/2017	GOLDMAN SACHS & CO		999,060	1,000,000	0	1FE
14912L 6C 0	CATERPILLAR FINANCIAL SE 3.300 2024 06		08/29/2017	BAS-MERRILL LYNCH		1,046,160	1,000,000	7,517	1FE
161175 AY 0	CHARTER COMM OPT 4.908 2025 07		07/07/2017	BAS-MERRILL LYNCH		1,081,270	1,000,000	23,040	2FE
171340 AN 2	CHURCH & DWIGHT CO 3.150 2027 08		08/08/2017	VARIOUS		2,000,890	2,000,000	1,400	2FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
172967 LP 4	CITIGROUP INC 3.668 2028 07		07/17/2017	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	2FE
189054 AV 1	CLOROX CO 3.100 2027 10		09/26/2017	WELLS FARGO SECURITIES		999,660	1,000,000	0	2FE
20030N CA 7	COMCAST CORP 3.150 2028 02		08/01/2017	MIZUHO INTERNATIONAL PLC		2,998,110	3,000,000	0	1FE
202795 JK 7	COMMONWEALTH EDISON 2.950 2027 08		08/16/2017	WELLS FARGO SECURITIES		997,260	1,000,000	0	1FE
208251 AE 8	CONOCOPHILLIPS HLDG CO 6.950 2029 04		07/28/2017	GOLDMAN SACHS & CO		1,303,910	1,000,000	20,657	2FE
224044 CJ 4	COX COMMUNICATIONS INC (3.500 2027 08		08/08/2017	RBC CAPITAL MARKETS		1,985,870	2,000,000	389	2FE
22822V AH 4	CROWN CASTLE INTL CORP 3.650 2027 09		07/26/2017	MORGAN STANLEY		2,002,500	2,000,000	0	2FE
126650 BP 4	CVS LEASE PASS THRU CERT 6.036 2028 12		09/26/2017	BARCLAYS CAPITAL INC		2,013,634	1,776,271	5,361	2FE
25272K AG 8	DIAMOND 1 FIN/DIAMOND 2 5.450 2023 06		08/18/2017	RBC CAPITAL MARKETS		547,235	500,000	5,147	2FE
23331A BK 4	DR HORTON 4.000 2020 02		07/11/2017	BAS-MERRILL LYNCH		6,241	6,000	99	2FE
278062 AC 8	EATON CORP 2.750 2022 11		07/10/2017	VARIOUS		1,277,440	1,268,000	6,877	2FE
278865 AY 6	ECOLAB INC 2.375 2022 08		08/07/2017	BAS-MERRILL LYNCH		999,480	1,000,000	0	2FE
532457 AZ 1	ELI LILLY 5.500 2027 03		08/30/2017	BAS-MERRILL LYNCH		1,589,569	1,303,000	33,842	1FE
26884L AF 6	EQT CORP 3.900 2027 10		09/27/2017	CITIGROUP GLOBAL MARKETS		999,180	1,000,000	0	2FE
313747 AW 7	FEDERAL REALTY INVESTMEN 2.550 2021 01		08/01/2017	U S BANCORP		343,165	340,000	458	1FE
336158 AK 6	FIRST REPUBLIC BANK 2.500 2022 06		07/24/2017	UBS AG		899,613	900,000	3,188	1FE
345397 YQ 0	FORD MOTOR CREDIT CO LLC 2.979 2022 08		07/31/2017	CITIGROUP GLOBAL MARKETS		1,000,000	1,000,000	0	2FE
35802X AF 0	FRESENIUS MED (144A) 5.875 2022 01	C	07/13/2017	GOLDMAN SACHS & CO		1,120,460	1,000,000	27,417	2FE
35802X AJ 2	FRESENIUS MED (144A) 4.750 2024 10	C	09/25/2017	VARIOUS		2,159,790	2,000,000	37,340	2FE
373298 CF 3	GEORGIA-PACIFIC CORP 8.000 2024 01		07/18/2017	WELLS FARGO SECURITIES		1,300,750	1,000,000	1,333	1FE
38141G WM 2	GOLDMAN SACHS GROUP 2.905 2023 07		07/19/2017	GOLDMAN SACHS & CO		1,000,000	1,000,000	0	1FE
38141G WQ 3	GOLDMAN SACHS GROUP 3.272 2025 09		09/26/2017	GOLDMAN SACHS & CO		1,000,000	1,000,000	0	1FE
437076 BT 8	HOME DEPOT INC 2.800 2027 09		09/05/2017	BAS-MERRILL LYNCH		997,400	1,000,000	0	1FE
443510 AH 5	HUBBELL INC 3.150 2027 08		08/01/2017	J P MORGAN CHASE SECURITIES INC		1,989,260	2,000,000	88	1FE
457187 AB 8	INGREDION INC 3.200 2026 10		08/08/2017	WELLS FARGO SECURITIES		406,843	410,000	4,738	2FE
24422E TW 9	JOHN DEERE CAPITAL CORP 2.800 2027 09		09/05/2017	BAS-MERRILL LYNCH		996,110	1,000,000	0	1FE
478160 CE 2	JOHNSON & JOHNSON 2.950 2027 03		08/22/2017	WELLS FARGO SECURITIES		1,016,040	1,000,000	14,094	1FE
49446R AU 3	KIMCO REALTY CORP 3.300 2025 02		08/01/2017	BAS-MERRILL LYNCH		998,430	1,000,000	0	2FE
49456B AM 3	KINDER MORGAN INC 3.150 2023 01		08/03/2017	J P MORGAN CHASE SECURITIES INC		997,740	1,000,000	0	2FE
501044 DJ 7	KROGER CO 3.700 2027 08		07/17/2017	MIZUHO INTERNATIONAL PLC		1,998,820	2,000,000	0	2FE
50540R AQ 5	LABORATORY CORP 3.600 2025 02		07/24/2017	ROBERT W BAIRD & CO		128,343	125,000	2,200	2FE
50540R AU 6	LABORATORY CORP 3.600 2027 09		08/15/2017	WELLS FARGO SECURITIES		1,996,980	2,000,000	0	2FE
55279H AL 4	MANUFACTURERS & TRADERS 2.500 2022 05		07/05/2017	CREDIT SUISSE FIRST BOSTON		998,080	1,000,000	3,611	1FE
55279H AQ 3	MANUFACTURERS & TRADERS 3.400 2027 08		08/14/2017	J P MORGAN CHASE SECURITIES INC		999,660	1,000,000	0	1FE
565849 AL 0	MARATHON OIL 3.850 2025 06		08/21/2017	RBC CAPITAL MARKETS		990,150	1,000,000	8,876	3FE
565849 AP 1	MARATHON OIL 4.400 2027 07		07/13/2017	J P MORGAN CHASE SECURITIES INC		996,340	1,000,000	0	2FE
579780 AN 7	MCCORMICK & COMPANY INC 3.400 2027 08		08/30/2017	BAS-MERRILL LYNCH		2,011,780	2,000,000	2,267	2FE
61744Y AK 4	MORGAN STANLEY 3.591 2028 07		07/21/2017	MORGAN STANLEY		3,005,180	3,000,000	200	1FE
553794 AC 2	MUFG AMERICAS HOLDINGS 3.000 2025 02	C	07/10/2017	BARCLAYS CAPITAL INC		1,967,160	2,000,000	25,500	1FE
U6S10C AN 5	NESTLE HOLDINGS INC 2.375 2022 01	C	07/06/2017	TD SECURITIES		1,006,660	1,000,000	11,347	1FE
64110D AF 1	NETAPP INC 3.300 2024 09		09/26/2017	MORGAN STANLEY		999,750	1,000,000	0	2FE
655044 AP 0	NOBLE ENERGY INC 3.850 2028 01		08/08/2017	MUFG SECURITIES AMERICAS INC		996,880	1,000,000	0	2FE
66765R CE 4	NORTHWEST NATURAL GAS CO 2.822 2027 09		09/06/2017	RBC CAPITAL MARKETS		1,000,000	1,000,000	0	1FE
649840 CQ 6	NY STATE GAS & ELECTRIC 3.250 2026 12		08/29/2017	BAS-MERRILL LYNCH		716,877	700,000	5,688	1FE
682680 AR 4	ONEOK INC 7.500 2023 09		07/14/2017	BARCLAYS CAPITAL INC		1,482,876	1,224,000	35,190	2FE
682680 AS 2	ONEOK INC 4.000 2027 07		07/10/2017	CITIGROUP GLOBAL MARKETS		998,450	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)
690742 AF 8	OWENS CORNING INC 3.400 2026 08		08/07/2017	VARIOUS		647,060	651,000	10,760	2FE
708696 BY 4	PENNSYLVANIA ELECTRIC CO 3.250 2028 03		09/05/2017	CITIGROUP GLOBAL MARKETS		998,580	1,000,000	0	2FE
718172 CB 3	PHILIP MORRIS INTERNATIO 3.125 2027 08		08/14/2017	GOLDMAN SACHS & CO		995,830	1,000,000	0	1FE
7591EP AM 2	REGIONS FINANCIAL CORP 2.750 2022 08		08/09/2017	VARIOUS		2,999,490	3,000,000	0	2FE
773903 AF 6	ROCKWELL AUTOMATION 2.050 2020 03		06/30/2017	CANTOR FITZGERALD		0	0	712	1FE
776743 AD 8	ROPER TECHNOLOGIES INC 3.800 2026 12		08/24/2017	BAS-MERRILL LYNCH		519,645	500,000	3,906	2FE
78355H KF 5	RYDER SYSTEM INC 2.500 2022 09		08/01/2017	BNP PARIBAS		997,580	1,000,000	0	2FE
883556 BX 9	THERMO FISHER SCIENTIFIC 3.200 2027 08		08/10/2017	J P MORGAN CHASE SECURITIES INC		292,630	1,000,000	0	2FE
88947E AR 1	TOLL BROS FINANCE CORP 4.875 2025 11		07/25/2017	MIZUHO INTERNATIONAL PLC		2,097,500	2,000,000	19,771	3FE
89236T EC 5	TOYOTA MOTOR CREDIT 2.150 2022 09	C	09/05/2017	J P MORGAN CHASE SECURITIES INC		997,970	1,000,000	0	1FE
893574 AH 6	TRANSCONTINENTAL GAS PIP 7.850 2026 02		08/24/2017	ROBERT W BAIRD & CO		430,366	330,000	2,015	2FE
92343V EB 6	VERIZON COMMUNICATIONS (3.376 2025 02		08/15/2017	EXCHANGED		11,519,000	11,519,000	0	2FE
928563 AB 1	VMWARE INC 2.950 2022 08		08/17/2017	VARIOUS		1,997,830	2,000,000	82	2FE
96145D AA 3	WESTROCK CO (144A) 3.000 2024 09		08/21/2017	BAS-MERRILL LYNCH		997,210	1,000,000	0	2FE
96145D AC 9	WESTROCK CO (144A) 3.375 2027 09		08/21/2017	BAS-MERRILL LYNCH		1,999,120	2,000,000	0	2FE
98978V AL 7	ZOETIS INC 3.000 2027 09		09/05/2017	BARCLAYS CAPITAL INC		994,440	1,000,000	0	2FE
88579Y AY 7	3M COMPANY 2.875 2027 10		09/21/2017	BAS-MERRILL LYNCH		1,987,720	2,000,000	0	1FE
01626P AH 9	ALIMENTATION COUCHE - TA 3.550 2027 07		07/20/2017	VARIOUS		2,007,490	2,000,000	0	2FE
00913R AD 8	AIR LIQUIDE FINANCE (144 2.500 2026 09		08/28/2017	CITIGROUP GLOBAL MARKETS		1,100,203	1,140,000	12,113	1FE
00182E BF 5	ANZ NEW ZEALAND INTL/LDN 3.450 2027 07	D	07/11/2017	RBC CAPITAL MARKETS		1,995,800	2,000,000	0	1FE
067316 AD 1	BACARDI LTD (144A) 2.750 2026 07	D	08/31/2017	NOMURA SECURITIES INTL		976,770	1,000,000	3,896	2FE
05579H AH 5	BNZ INTL FUNDING (144A) 2.650 2022 11	D	07/27/2017	RBC CAPITAL MARKETS		998,220	1,000,000	0	1FE
191241 AE 8	COCA-COLA FEMSA SAB CV 3.875 2023 11	D	08/23/2017	BARCLAYS CAPITAL INC		1,068,320	1,000,000	9,903	1FE
21987B AW 8	CODELCO (144A) 3.625 2027 08	D	07/25/2017	HSBC		1,964,740	2,000,000	0	1FE
40049J BB 2	GRUPO TELEVISIA SAB 4.625 2026 01	D	07/06/2017	CITIGROUP GLOBAL MARKETS		1,048,690	1,000,000	20,684	2FE
44962L AB 3	IHS MARKIT LTD (144A) 4.750 2025 02	D	07/10/2017	WELLS FARGO SECURITIES		1,055,000	1,000,000	20,319	3FE
478375 AF 5	JOHNSON CONTROLS INTERNA 3.750 2021 12	D	08/22/2017	U S BANCORP		420,260	400,000	3,500	2FE
71656L BS 9	PETROLEOS MEXICANOS (144 6.500 2027 03	D	07/11/2017	J P MORGAN CHASE SECURITIES INC		1,054,870	1,000,000	22,569	2FE
82620K AL 7	SIEMENS FINANCIERINGSMAT 2.350 2026 10	D	08/23/2017	BAS-MERRILL LYNCH		951,570	1,000,000	8,682	1FE
902133 AR 8	TYCO ELECTRONICS 3.450 2024 08	D	08/02/2017	BAS-MERRILL LYNCH		1,820,385	1,750,000	1,006	1FE
902133 AU 1	TYCO ELECTRONICS 3.125 2027 08	D	07/31/2017	BAS-MERRILL LYNCH		1,983,980	2,000,000	0	1FE
90352J AE 3	UBS GROUP FUNDING (144A) 2.859 2023 08	D	08/07/2017	UBS AG		1,000,000	1,000,000	0	1FE
46647S AE 0	JPMMT 2017-3 1A3 3.500 2047 08		08/09/2017	J P MORGAN CHASE SECURITIES INC		15,312,891	15,000,000	42,292	1FE
82281F AA 2	SCOT 2017-2 A1 3.500 2047 10		09/15/2017	BAS-MERRILL LYNCH		9,695,938	9,500,000	25,861	1FE
81746F AA 3	SEMT 2017-6 A1 (144A) 3.500 2047 09		08/16/2017	WELLS FARGO SECURITIES		8,165,000	8,000,000	22,556	1FE
05491L AA 6	BBCMS 2016-ETC A 2.937 2036 08		07/28/2017	BARCLAYS CAPITAL INC		2,954,414	3,000,000	6,608	1FE
12624Q AR 4	COMM 2012-CR4 A3 2.853 2045 10		08/28/2017	DEUTSCHE BANC		1,675,381	1,641,085	3,902	1FE
46640U AC 6	JPMBB 2013-C17 A3 3.927 2047 01		07/20/2017	DEUTSCHE BANC		5,349,609	5,000,000	13,092	1FE
61691B AA 9	MSCBB 2016-MART A (144A) 2.200 2031 09		07/28/2017	BARCLAYS CAPITAL INC		881,340	888,000	54	1FE
95001M AB 6	WFCM 2017-C38 A2 3.043 2050 07		06/27/2017	WELLS FARGO SECURITIES		0	0	5,072	1FE
02006T AC 0	ALLYA 2014-1 A4 1.530 2019 04		08/28/2017	VARIOUS		3,682,681	3,681,674	2,504	1FE
046036 A# 6	AMHPT 1997-1 B2 8.900 2028 06		09/15/2017	PAR WRITE-UP		66,136	66,136	0	3AM
13056J AC 8	CRART 2015-3 A3 1.620 2019 11		09/20/2017	J P MORGAN CHASE SECURITIES INC		13,368,552	13,364,376	6,935	1FE
36254A AB 0	GMCAR 2017-1A A2A (144A) 1.510 2020 03		09/27/2017	TD SECURITIES		5,997,656	6,000,000	3,272	1FE
50116P AD 2	KCOT 2014-1A A4 (144A) 1.670 2020 07		07/21/2017	BAS-MERRILL LYNCH		6,979,496	6,974,864	3,559	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					207,107,687	203,958,405	583,635	XXX

QE04.3

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
8399997	Total - Bonds - Part 3					532,216,256	524,468,578	948,577	XXX
8399999	Total - Bonds					532,216,256	524,468,578	948,577	XXX
9999999	Total - Bonds, Preferred and Common Stocks					532,216,256	XXX	948,577	XXX

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

QE04.4

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
Bonds - U.S. Government																					
12802R	AA 3		08/01/2017	REDEEMED		46,673	46,673	46,673	46,672	0	0	0	0	0	46,673	0	0	0	2,301	02/01/2027	1
217194	AB 5		09/05/2017	REDEEMED		87,382	87,382	87,382	87,382	0	0	0	0	0	87,382	0	0	0	2,392	12/05/2021	1
367333	AA 9		09/11/2017	REDEEMED		91,678	91,678	91,678	91,678	0	0	0	0	0	91,678	0	0	0	2,441	06/11/2021	1
89609G	AA 0		08/19/2017	REDEEMED		170,130	170,130	170,130	170,130	0	0	0	0	0	170,130	0	0	0	4,470	11/19/2021	1
912828	HA 1		08/15/2017	MATURED		10,000,000	10,000,000	11,053,159	10,231,491	0	(231,491)	0	(231,491)	0	10,000,000	0	0	0	475,000	08/15/2017	1
912828	TS 9		09/30/2017	MATURED		30,000,000	30,000,000	29,988,382	29,995,497	0	4,503	0	4,503	0	30,000,000	0	0	0	93,750	09/30/2017	1
228027	AA 6		08/15/2017	REDEEMED		30,000	30,000	30,000	30,000	0	0	0	0	0	30,000	0	0	0	1,030	08/15/2036	1
228027	AB 4		07/16/2017	REDEEMED		40,000	40,000	40,000	40,000	0	0	0	0	0	40,000	0	0	0	1,391	01/16/2037	1
02265Q	AA 6		08/21/2017	REDEEMED		110,074	110,074	110,074	110,073	0	0	0	0	0	110,074	0	0	0	2,861	08/21/2021	1
36179M	E2 2		09/20/2017	PAID ON PRINCIPAL		127,481	127,481	129,293	129,097	0	(1,616)	0	(1,616)	0	127,481	0	0	0	2,551	06/20/2042	1
36202C	3X 9		09/20/2017	PAID ON PRINCIPAL		3,985	3,985	3,863	3,903	0	82	0	82	0	3,985	0	0	0	163	07/20/2028	1
36202D	6D 8		09/20/2017	PAID ON PRINCIPAL		85,849	85,849	85,313	85,392	0	457	0	457	0	85,849	0	0	0	2,847	06/20/2034	1
36202E	BU 2		09/20/2017	PAID ON PRINCIPAL		363,166	363,166	360,896	361,263	0	1,903	0	1,903	0	363,166	0	0	0	12,202	12/20/2034	1
36202E	DD 8		09/20/2017	PAID ON PRINCIPAL		21,158	21,158	20,038	20,303	0	855	0	855	0	21,158	0	0	0	674	04/20/2035	1
36202E	ET 2		09/20/2017	PAID ON PRINCIPAL		215,617	215,617	205,496	207,714	0	7,903	0	7,903	0	215,617	0	0	0	6,627	08/20/2035	1
36202E	E7 0		09/20/2017	PAID ON PRINCIPAL		155,873	155,873	148,762	150,856	0	5,017	0	5,017	0	155,873	0	0	0	4,700	09/20/2035	1
36202E	E8 8		09/20/2017	PAID ON PRINCIPAL		74,076	74,076	73,856	73,863	0	213	0	213	0	74,076	0	0	0	2,470	09/20/2035	1
36202E	FL 8		09/20/2017	PAID ON PRINCIPAL		22,390	22,390	21,533	21,764	0	626	0	626	0	22,390	0	0	0	673	10/20/2035	1
36202E	F2 0		09/20/2017	PAID ON PRINCIPAL		216,479	216,479	211,913	213,008	0	3,471	0	3,471	0	216,479	0	0	0	7,282	11/20/2035	1
36202E	HF 9		09/20/2017	PAID ON PRINCIPAL		87,401	87,401	83,809	84,066	0	3,334	0	3,334	0	87,401	0	0	0	3,157	03/20/2036	1
36177P	CY 9		09/15/2017	PAID ON PRINCIPAL		902,660	902,660	940,882	946,846	0	(44,186)	0	(44,186)	0	902,660	0	0	0	20,489	03/15/2042	1
36205F	5V 1		09/15/2017	PAID ON PRINCIPAL		2,709	2,709	2,771	2,710	0	(0)	0	(0)	0	2,709	0	0	0	90	11/15/2017	1
36213E	VW 4		09/15/2017	PAID ON PRINCIPAL		6,207	6,207	6,028	6,001	0	206	0	206	0	6,207	0	0	0	273	03/15/2032	1
36201M	SA 1		09/15/2017	PAID ON PRINCIPAL		12,816	12,816	13,097	13,090	0	(274)	0	(274)	0	12,816	0	0	0	525	11/15/2032	1
36201M	SJ 2		09/15/2017	PAID ON PRINCIPAL		1,977	1,977	2,020	2,011	0	(34)	0	(34)	0	1,977	0	0	0	73	11/15/2032	1
36201P	VA 0		07/15/2017	PAID ON PRINCIPAL		387	387	397	387	0	0	0	0	0	387	0	0	0	11	08/15/2017	1
36201V	ZG 0		08/15/2017	VARIOUS		1,786	1,786	1,832	1,787	0	(1)	0	(1)	0	1,786	0	0	0	55	08/15/2017	1
36200A	A7 4		09/15/2017	PAID ON PRINCIPAL		2,621	2,621	2,687	2,622	0	(1)	0	(1)	0	2,621	0	0	0	88	10/15/2017	1
36200M	YX 5		09/15/2017	PAID ON PRINCIPAL		32,246	32,246	30,733	31,057	0	1,190	0	1,190	0	32,246	0	0	0	1,055	10/15/2033	1
36290R	YQ 0		09/15/2017	PAID ON PRINCIPAL		9,149	9,149	8,620	8,752	0	397	0	397	0	9,149	0	0	0	274	09/15/2033	1
36290R	6X 6		09/15/2017	PAID ON PRINCIPAL		20,830	20,830	19,626	19,931	0	899	0	899	0	20,830	0	0	0	679	10/15/2033	1
3620AQ	PR 8		09/15/2017	PAID ON PRINCIPAL		39,431	39,431	39,613	39,623	0	(192)	0	(192)	0	39,431	0	0	0	1,183	05/15/2040	1
3620AW	FY 1		09/15/2017	PAID ON PRINCIPAL		41,039	41,039	41,228	41,239	0	(199)	0	(199)	0	41,039	0	0	0	1,098	05/15/2040	1
38375B	SF 0		09/20/2017	PAID ON PRINCIPAL		601,914	601,914	601,601	601,377	0	538	0	538	0	601,914	0	0	0	7,880	05/20/2062	1
38375B	RQ 7		09/20/2017	PAID ON PRINCIPAL		370,335	370,335	370,104	369,996	0	339	0	339	0	370,335	0	0	0	4,666	03/20/2062	1
38375B	TF 9		09/20/2017	PAID ON PRINCIPAL		362,864	362,864	362,070	362,343	0	520	0	520	0	362,864	0	0	0	4,554	06/20/2062	1
38375B	TA 0		09/20/2017	PAID ON PRINCIPAL		1,077,374	1,077,374	1,080,488	1,078,066	0	(692)	0	(692)	0	1,077,374	0	0	0	14,275	07/20/2062	1
38375B	K8 4		09/20/2017	PAID ON PRINCIPAL		358,010	358,010	357,226	357,495	0	514	0	514	0	358,010	0	0	0	3,755	02/20/2063	1
38376R	GW 0		09/20/2017	PAID ON PRINCIPAL		869,464	869,464	866,454	866,696	0	2,767	0	2,767	0	869,464	0	0	0	14,081	11/20/2036	1
38376R	LX 2		09/20/2017	PAID ON PRINCIPAL		361,703	361,703	359,216	359,430	0	2,273	0	2,273	0	361,703	0	0	0	5,768	09/20/2065	1
38375U	WW 6		09/20/2017	PAID ON PRINCIPAL		425,907	425,907	411,666	411,666	0	14,241	0	14,241	0	425,907	0	0	0	709	04/20/2066	1

QE05

SCHEDULE D - PART 4

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

QE05.1

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
38376R VM 5	GNR 2016-H13 JA 2.000		09/20/2017	PAID ON PRINCIPAL		2,250	2,250	2,150	2,150	0	101	0	101	0	2,250	0	0	0	6	06/20/2066	1
38376R ZJ 8	GNR 2016-H19 FC 1.630		09/20/2017	PAID ON PRINCIPAL		350,491	350,491	350,409	350,395	0	96	0	96	0	350,491	0	0	0	3,029	08/20/2066	1
38376R YG 5	GNR 2016-H20 FN 1.980		09/20/2017	PAID ON PRINCIPAL		245,460	245,460	245,000	244,848	0	612	0	612	0	245,460	0	0	0	2,615	09/20/2066	1
38376R G7 5	GNR 2016-H24 DA 2.500		09/20/2017	PAID ON PRINCIPAL		180,111	180,111	176,227	176,227	0	3,884	0	3,884	0	180,111	0	0	0	2,196	09/20/2066	1
36225C B7 0	G2 (ARM) #80061 2.625		09/20/2017	PAID ON PRINCIPAL		408	408	412	404	0	4	0	4	0	408	0	0	0	5	04/20/2027	1
36225C CN 4	G2 (ARM) #80076 2.625		09/20/2017	PAID ON PRINCIPAL		631	631	638	625	0	5	0	5	0	631	0	0	0	9	05/20/2027	1
36225C C9 5	G2 (ARM) #80095 2.125		09/20/2017	PAID ON PRINCIPAL		462	462	468	462	0	1	0	1	0	462	0	0	0	7	07/20/2027	1
36198V KR 7	GN A18404 (PROJECT LOA 3.310		09/15/2017	PAID ON PRINCIPAL		160,757	160,757	169,499	168,652	0	(7,895)	0	(7,895)	0	160,757	0	0	0	3,548	05/15/2030	1
38379K VJ 4	GNR 2015-101 AB (PROJE 2.400		09/16/2017	PAID ON PRINCIPAL		129,935	129,935	129,965	129,939	0	(5)	0	(5)	0	129,935	0	0	0	2,020	07/16/2048	1
38379K GA 0	GNR 2015-32 AG (PROJEC 2.300		09/16/2017	PAID ON PRINCIPAL		171,947	171,947	170,134	170,206	0	1,742	0	1,742	0	171,947	0	0	0	2,382	02/16/2049	1
38379U PD 2	GNR 2016-50 A (PROJECT 2.300		09/16/2017	PAID ON PRINCIPAL		22,649	22,649	22,713	22,701	0	(51)	0	(51)	0	22,649	0	0	0	349	07/16/2052	1
38379U SP 2	GNR 2016-64 CA (PROJEC 2.300		09/16/2017	PAID ON PRINCIPAL		26,019	26,019	26,060	26,054	0	(34)	0	(34)	0	26,019	0	0	0	399	03/16/2045	1
38379R V6 7	GNR 2017-124 AB 2.650		09/16/2017	PAID ON PRINCIPAL		35,588	35,588	35,493	35,493	0	95	0	95	0	35,588	0	0	0	79	08/15/2058	1
38379U 7A 8	GNR 2017-30 AB (PROJEC 2.400		09/16/2017	PAID ON PRINCIPAL		43,436	43,436	42,715	42,715	0	721	0	721	0	43,436	0	0	0	521	03/16/2051	1
83162C XD 0	SBAP 2015-20G 1 2.880		07/01/2017	PAID ON PRINCIPAL		265,613	265,613	265,260	265,474	0	139	0	139	0	265,613	0	0	0	7,989	07/01/2035	1
83162C XZ 1	SBAP 2016-10E 1 1.800		09/01/2017	PAID ON PRINCIPAL		235,834	235,834	235,834	235,829	0	5	0	5	0	235,834	0	0	0	4,092	09/01/2026	1
83162C YL 1	SBAP 2017-10B 1 2.630		09/01/2017	PAID ON PRINCIPAL		128,262	128,262	128,262	128,262	0	0	0	0	0	128,262	0	0	0	1,555	03/01/2027	1
83162C YG 2	SBAP 2017-20A 1 2.800		07/01/2017	PAID ON PRINCIPAL		138,443	138,443	138,443	138,443	0	0	0	0	0	138,443	0	0	0	1,844	01/01/2037	1
83162C YM 9	SBAP 2017-20C 1 3.040		09/01/2017	PAID ON PRINCIPAL		272,992	272,992	272,992	272,992	0	0	0	0	0	272,992	0	0	0	3,854	03/01/2037	1
831641 EW 1	SBIC 2012-10A 2.766		09/11/2017	PAID ON PRINCIPAL		508,435	508,435	508,435	508,269	0	165	0	165	0	508,435	0	0	0	14,063	03/10/2022	1
831641 EY 7	SBIC 2013-10A 1 2.351		09/11/2017	PAID ON PRINCIPAL		1,479,835	1,479,835	1,494,280	1,491,720	0	(11,885)	0	(11,885)	0	1,479,835	0	0	0	34,791	03/10/2023	1
831641 FH 3	SBIC 2017-10A 1 2.845		09/11/2017	PAID ON PRINCIPAL		381,376	381,376	381,376	381,376	0	0	0	0	0	381,376	0	0	0	4,637	03/10/2027	1
0599999	Total - Bonds - U.S. Government					52,231,776	52,231,776	53,277,370	52,470,514	0	(238,738)	0	(238,738)	0	52,231,776	0	0	0	800,551	XXX	XXX
Bonds - U.S. States, Territories and Possessions																					
010410 4Y 1	ALABAMA GENERAL OBLIGA 5.000		08/01/2017	REDEEMED		10,000,000	10,000,000	10,571,500	10,040,106	0	(40,106)	0	(40,106)	0	10,000,000	0	0	0	500,000	08/01/2022	1FE
574192 TT 7	MARYLAND GENERAL OBLIG 5.500		08/01/2017	MATURED		2,000,000	2,000,000	2,260,380	2,013,485	0	(13,485)	0	(13,485)	0	2,000,000	0	0	0	110,000	08/01/2017	1FE
68608K UP 1	OREGON GENERAL OBLIGAT 3.500		08/01/2017	MATURED		1,790,000	1,790,000	1,916,929	1,799,860	0	(9,860)	0	(9,860)	0	1,790,000	0	0	0	62,650	08/01/2017	1FE
709141 V8 5	PENNSYLVANIA GO REF TH 5.375		07/01/2017	MATURED		10,000,000	10,000,000	11,461,400	10,072,833	0	(72,833)	0	(72,833)	0	10,000,000	0	0	0	537,500	07/01/2017	1FE
70914P CY 6	PENNSYLVANIA GO SECOND 5.000		08/01/2017	REDEEMED		20,000,000	20,000,000	21,682,000	20,120,402	0	(120,402)	0	(120,402)	0	20,000,000	0	0	0	1,000,000	08/01/2019	1FE
882721 YW 7	TEXAS GENERAL OBLIGATI 5.000		08/01/2017	REDEEMED		1,100,000	1,100,000	1,139,193	1,102,964	0	(2,964)	0	(2,964)	0	1,100,000	0	0	0	55,000	08/01/2025	1FE
1799999	Total - Bonds - U.S. States, Territories & Possessions					44,890,000	44,890,000	49,031,402	45,149,651	0	(259,651)	0	(259,651)	0	44,890,000	0	0	0	2,265,150	XXX	XXX
Bonds - U.S. Political Subdivisions of States																					
052430 CF 0	AUSTIN ISD GENERAL OBL 5.000		08/01/2017	REDEEMED		5,465,000	5,465,000	5,984,667	5,502,304	0	(37,304)	0	(37,304)	0	5,465,000	0	0	0	273,250	08/01/2021	1FE
158843 TK 8	CHANDLER GO S2006 4.500		07/01/2017	MATURED		3,675,000	3,675,000	3,787,787	3,682,383	0	(7,383)	0	(7,383)	0	3,675,000	0	0	0	165,375	07/01/2017	1FE
158843 TZ 5	CHANDLER GO S2007 5.000		07/01/2017	REDEEMED		7,625,000	7,625,000	8,378,045	7,680,449	0	(55,449)	0	(55,449)	0	7,625,000	0	0	0	381,250	07/01/2021	1FE
165573 SY 3	CHESTER CO GENERAL OBL 5.000		07/15/2017	REDEEMED		7,875,000	7,875,000	8,201,498	7,896,409	0	(21,409)	0	(21,409)	0	7,875,000	0	0	0	393,750	07/15/2024	1FE
165573 SZ 0	CHESTER CO GENERAL OBL 5.000		07/15/2017	REDEEMED		8,900,000	8,900,000	9,254,398	8,923,255	0	(23,255)	0	(23,255)	0	8,900,000	0	0	0	445,000	07/15/2025	1FE
165573 TA 4	CHESTER CO GENERAL OBL 5.000		07/15/2017	REDEEMED		1,000,000	1,000,000	1,039,010	1,002,560	0	(2,560)	0	(2,560)	0	1,000,000	0	0	0	50,000	07/15/2026	1FE
165573 TB 2	CHESTER CO GENERAL OBL 5.000		07/15/2017	REDEEMED		4,315,000	4,315,000	4,477,462	4,325,819	0	(10,819)	0	(10,819)	0	4,315,000	0	0	0	215,750	07/15/2027	1FE
181234 K6 1	CLARK CO SD#114 EVERGR 4.000		07/12/2017	RAMIREZ & CO INC		6,357,116	5,835,000	6,732,890	6,240,590	0	(54,420)	0	(54,420)	0	6,186,169	170,946	170,946	170,946	146,523	12/01/2020	1FE
181234 K7 9	CLARK CO SD#114 EVERGR 5.000		08/24/2017	CITIGROUP GLOBAL MARKETS		6,677,830	5,765,000	7,179,212	6,490,317	0	(92,994)	0	(92,994)	0	6,397,323	280,507	280,507	280,507	214,586	12/01/2021	1FE
194738 5B 2	COLLIN CO GENERAL OBLI 5.000		09/14/2017	FROST NATIONAL BANK		1,040,692	985,000	1,180,375	1,038,913	0	(17,843)	0	(17,843)	0	1,021,070	19,622	19,622	19,622	53,765	02/15/2019	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
345102	GD 3		08/01/2017	REDEEMED		14,820,000	14,820,000	15,640,732	14,893,803	0	(73,803)	0	(73,803)	0	14,820,000	0	0	0	741,000	08/01/2027	1FE
346622	ZV 4		07/01/2017	REDEEMED		1,950,000	1,950,000	2,106,468	1,960,135	0	(10,135)	0	(10,135)	0	1,950,000	0	0	0	97,500	07/01/2019	1FE
357154	4K 6		08/01/2017	MATURED		4,025,000	4,025,000	4,621,948	4,075,316	0	(50,316)	0	(50,316)	0	4,025,000	0	0	0	201,250	08/01/2017	1FE
426056	ZV 2		08/10/2017	J P MORGAN CHASE SECURITL		3,812,945	3,305,000	4,137,860	3,713,977	0	(53,176)	0	(53,176)	0	3,660,800	0	152,145	152,145	171,676	08/01/2021	1FE
528828	SA 5		08/15/2017	REDEEMED		4,445,000	4,445,000	4,772,552	4,470,757	0	(25,757)	0	(25,757)	0	4,445,000	0	0	0	222,250	08/15/2018	1FE
528828	SD 9		08/15/2017	REDEEMED		2,615,000	2,615,000	2,789,622	2,628,631	0	(13,631)	0	(13,631)	0	2,615,000	0	0	0	130,750	08/15/2021	1FE
528828	SH 0		08/15/2017	REDEEMED		3,925,000	3,925,000	3,896,230	3,908,181	0	1,180	0	1,180	0	3,909,361	0	15,639	15,639	176,625	08/15/2025	1FE
528828	UW 4		08/15/2017	REDEEMED		5,650,000	5,650,000	6,037,195	5,679,971	0	(29,971)	0	(29,971)	0	5,650,000	0	0	0	282,500	08/15/2026	1FE
528828	UX 2		08/15/2017	REDEEMED		10,980,000	10,980,000	11,696,884	11,035,556	0	(55,556)	0	(55,556)	0	10,980,000	0	0	0	549,000	08/15/2027	1FE
545896	Y3 0		07/01/2017	MATURED		1,500,000	1,500,000	1,722,390	1,515,077	0	(15,077)	0	(15,077)	0	1,500,000	0	0	0	75,000	07/01/2017	1FE
567219	UX 6		07/01/2017	REDEEMED		1,525,000	1,525,000	1,539,000	1,525,823	0	(823)	0	(823)	0	1,525,000	0	0	0	61,000	07/01/2018	1FE
567219	UY 4		07/01/2017	REDEEMED		1,360,000	1,360,000	1,344,401	1,357,850	0	2,150	0	2,150	0	1,360,000	0	0	0	54,400	07/01/2019	1FE
751622	EF 4		08/10/2017	RAMSEY CO GEN OBLIGATI		1,169,460	1,000,000	1,267,610	1,141,704	0	(16,560)	0	(16,560)	0	1,125,144	0	44,316	44,316	51,944	02/01/2022	1FE
76886P	DG 5		08/01/2017	REDEEMED		8,015,000	8,015,000	8,348,825	8,038,427	0	(23,427)	0	(23,427)	0	8,015,000	0	0	0	400,750	08/01/2026	1FE
626905	HF 3		09/01/2017	REDEEMED		6,000,000	6,000,000	5,515,860	5,873,219	0	126,781	0	126,781	0	6,000,000	0	0	0	270,000	09/01/2030	1FE
797272	EV 9		08/01/2017	REDEEMED		8,735,000	8,735,000	9,176,118	8,767,030	0	(32,030)	0	(32,030)	0	8,735,000	0	0	0	436,750	08/01/2027	1FE
802498	HZ 1		08/01/2017	REDEEMED		5,000,000	5,000,000	5,262,400	5,024,642	0	(24,642)	0	(24,642)	0	5,000,000	0	0	0	250,000	08/01/2032	1FE
828641	TV 2		08/01/2017	REDEEMED		630,000	630,000	679,505	633,503	0	(3,503)	0	(3,503)	0	630,000	0	0	0	31,500	08/01/2020	1FE
840610	MM 8		08/01/2017	REDEEMED		10,000,000	10,000,000	10,238,100	10,015,641	0	(15,641)	0	(15,641)	0	10,000,000	0	0	0	450,000	02/01/2026	1FE
836802	NG 9		08/01/2017	REDEEMED		2,000,000	2,000,000	2,067,880	2,004,616	0	(4,616)	0	(4,616)	0	2,000,000	0	0	0	90,000	08/01/2019	1FE
930863	V3 6		07/10/2017	J P MORGAN CHASE SECURITL		3,829,068	3,600,000	4,324,212	3,822,265	0	(53,807)	0	(53,807)	0	3,768,457	0	60,611	60,611	156,000	03/01/2021	1FE
937785	QD 8		08/01/2017	REDEEMED		1,530,000	1,530,000	1,606,653	1,535,348	0	(5,348)	0	(5,348)	0	1,530,000	0	0	0	76,500	02/01/2019	1FE
937785	QJ 5		08/01/2017	REDEEMED		4,540,000	4,540,000	4,833,239	4,645,781	0	(105,781)	0	(105,781)	0	4,540,000	0	0	0	227,000	02/01/2024	1FE
937785	QK 2		08/01/2017	REDEEMED		4,000,000	4,000,000	4,357,160	4,025,692	0	(25,692)	0	(25,692)	0	4,000,000	0	0	0	200,000	02/01/2025	1FE
937785	QL 0		08/01/2017	REDEEMED		5,380,000	5,380,000	5,727,494	5,505,353	0	(125,353)	0	(125,353)	0	5,380,000	0	0	0	269,000	02/01/2026	1FE
2499999	Total - Bonds - U.S. Political Subdivisions of States					170,367,111	167,970,000	179,925,678	170,581,294	0	(957,969)	0	(957,969)	0	169,623,325	0	743,786	743,786	8,011,645	XXX	XXX

QE052

Bonds - U.S. Special Revenue and Special Assessment

01354P	DQ 4		07/01/2017	MATURED		3,145,000	3,145,000	3,444,435	3,166,470	0	(21,470)	0	(21,470)	0	3,145,000	0	0	0	157,250	07/01/2017	1FE
13049E	AA 3		07/06/2017	BAS-MERRILL LYNCH		25,805,000	25,805,000	25,805,000	25,805,000	0	0	0	0	0	25,805,000	0	0	0	18,643	12/01/2029	1FE
139883	AA 0		09/28/2017	REDEEMED		149,206	149,206	149,206	149,207	0	(0)	0	(0)	0	149,206	0	0	0	4,380	12/01/2027	1FE
161045	FL 8		07/01/2017	REDEEMED		555,000	555,000	555,000	555,000	0	0	0	0	0	555,000	0	0	0	1,971	07/01/2036	1FE
349250	KT 6		07/01/2017	REDEEMED		2,195,000	2,195,000	2,658,694	2,299,861	0	(104,861)	0	(104,861)	0	2,195,000	0	0	0	153,650	07/01/2018	1FE
560551	JR 5		07/01/2017	REDEEMED		1,025,000	1,025,000	1,134,675	1,031,685	0	(6,685)	0	(6,685)	0	1,025,000	0	0	0	53,813	07/01/2019	1FE
560551	JT 1		07/01/2017	REDEEMED		1,000,000	1,000,000	1,101,020	1,006,177	0	(6,177)	0	(6,177)	0	1,000,000	0	0	0	52,500	07/01/2021	1FE
560551	JV 6		07/01/2017	REDEEMED		1,685,000	1,685,000	1,843,811	1,694,743	0	(9,743)	0	(9,743)	0	1,685,000	0	0	0	88,463	07/01/2023	1FE
560551	JY 0		07/01/2017	REDEEMED		1,965,000	1,965,000	2,136,977	1,975,588	0	(10,588)	0	(10,588)	0	1,965,000	0	0	0	103,163	07/01/2026	1FE
575579	DP 9		07/01/2017	MATURED		5,000,000	5,000,000	5,643,650	5,030,613	0	(30,613)	0	(30,613)	0	5,000,000	0	0	0	262,500	07/01/2017	1FE
57583R	F8 3		07/01/2017	MATURED		1,295,000	1,295,000	1,493,290	1,308,597	0	(13,597)	0	(13,597)	0	1,295,000	0	0	0	64,750	07/01/2017	1FE
57586C	8F 5		07/01/2017	REDEEMED		6,300,000	6,300,000	6,716,178	6,435,459	0	(135,459)	0	(135,459)	0	6,300,000	0	0	0	315,000	07/01/2019	1FE
576051	LX 2		08/01/2017	MATURED		515,000	515,000	588,557	520,800	0	(5,800)	0	(5,800)	0	515,000	0	0	0	27,038	08/01/2017	1FE
576051	MK 9		08/01/2017	MATURED		605,000	605,000	691,412	611,813	0	(6,813)	0	(6,813)	0	605,000	0	0	0	31,763	08/01/2017	1FE
576051	ML 7		08/01/2017	MATURED		3,880,000	3,880,000	4,434,180	3,923,694	0	(43,694)	0	(43,694)	0	3,880,000	0	0	0	203,700	08/01/2017	1FE

SCHEDULE D - PART 4

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

QE053

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
590545 PR 4	MESA UTIL SYS REF S200 4.250.....		07/01/2017	REDEEMED.....		12,500,000	12,500,000	12,507,125	12,500,612	0	(612)	0	(612)	0	12,500,000	0	0	0	531,250	07/01/2025	1FE.....
606915 L2 0	MISSOURI ENV IMP & ENE 5.500.....		07/01/2017	MATURED.....		840,000	840,000	907,074	840,000	0	0	0	0	0	840,000	0	0	0	46,200	07/01/2017	1FE.....
60636P YF 1	MISSOURI ENV IMP & ENE 4.750.....		07/01/2017	REDEEMED.....		1,750,000	1,750,000	1,805,965	1,753,683	0	(3,683)	0	(3,683)	0	1,750,000	0	0	0	83,125	01/01/2026	1FE.....
64465P DA 3	NEW HAMPSHIRE MUN BOND 5.250.....		08/15/2017	MATURED.....		2,310,000	2,310,000	2,480,686	2,374,079	0	(64,079)	0	(64,079)	0	2,310,000	0	0	0	121,275	08/15/2017	1FE.....
645791 EX 8	NEW JERSEY ENVIRONMENT 5.000.....		09/01/2017	MATURED.....		125,000	125,000	135,125	125,734	0	(734)	0	(734)	0	125,000	0	0	0	6,250	09/01/2017	1.....
645791 HD 9	NEW JERSEY ENVIRONMENT 5.000.....		09/01/2017	MATURED.....		170,000	170,000	183,770	170,998	0	(998)	0	(998)	0	170,000	0	0	0	8,500	09/01/2017	1.....
645791 HK 3	NEW JERSEY ENVIRONMENT 5.000.....		09/01/2017	MATURED.....		3,380,000	3,380,000	3,653,780	3,399,837	0	(19,837)	0	(19,837)	0	3,380,000	0	0	0	169,000	09/01/2017	1FE.....
649903 SA 0	NEW YORK DORM AUTH (CO 5.000.....		07/01/2017	REDEEMED.....		7,110,000	7,110,000	7,428,599	7,129,476	0	(19,476)	0	(19,476)	0	7,110,000	0	0	0	355,500	07/01/2027	1FE.....
67756A H9 6	OHIO HGR ED FAC COMM (.780.....		08/29/2017	REDEEMED.....		3,270,000	3,270,000	3,270,000	3,270,000	0	0	0	0	0	3,270,000	0	0	0	11,527	01/01/2043	1FE.....
684517 LS 2	ORANGE CO SCH BRD COP 5.000.....		08/01/2017	REDEEMED.....		3,000,000	3,000,000	3,081,210	3,005,683	0	(5,683)	0	(5,683)	0	3,000,000	0	0	0	150,000	08/01/2026	1FE.....
684517 LT 0	ORANGE CO SCH BRD COP 5.000.....		08/01/2017	REDEEMED.....		2,000,000	2,000,000	2,052,520	2,003,675	0	(3,675)	0	(3,675)	0	2,000,000	0	0	0	100,000	08/01/2027	1FE.....
684421 DF 4	ORANGE CO WATER DIST C 4.000.....		08/15/2017	MATURED.....		1,750,000	1,750,000	1,750,088	1,750,000	0	0	0	0	0	1,750,000	0	0	0	70,000	08/15/2017	1.....
810489 JH 8	SCOTTSDALE PPTY CORP E 5.000.....		07/01/2017	MATURED.....		5,000,000	5,000,000	5,323,150	5,105,243	0	(105,243)	0	(105,243)	0	5,000,000	0	0	0	250,000	07/01/2017	1FE.....
816692 JX 6	SEMINOLE CO SCH BRD CO 5.000.....		07/01/2017	REDEEMED.....		5,625,000	5,625,000	5,965,313	5,735,970	0	(110,970)	0	(110,970)	0	5,625,000	0	0	0	281,250	07/01/2019	1FE.....
882555 VB 8	TEXAS MUN PWR AGCY REV ---.....		09/01/2017	MATURED.....		220,000	220,000	99,332	212,433	0	7,567	0	7,567	0	220,000	0	0	0	0	09/01/2017	1.....
915115 3W 7	UNIV OF TEXAS PERM UNI 880.....		07/01/2017	REDEEMED.....		215,000	215,000	215,000	215,000	0	0	0	0	0	215,000	0	0	0	416	07/01/2037	1FE.....
92812U WM 6	VIRGINIA HSG DEV AUTH 4.350.....		07/01/2017	REDEEMED.....		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	97,875	04/01/2018	1FE.....
92812U WN 4	VIRGINIA HSG DEV AUTH 4.350.....		07/01/2017	REDEEMED.....		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	97,875	10/01/2018	1FE.....
92812U WP 9	VIRGINIA HSG DEV AUTH 4.500.....		07/01/2017	REDEEMED.....		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	101,250	04/01/2019	1FE.....
92812U WQ 7	VIRGINIA HSG DEV AUTH 4.500.....		07/01/2017	REDEEMED.....		2,925,000	2,925,000	2,925,000	2,925,000	0	0	0	0	0	2,925,000	0	0	0	98,719	10/01/2019	1FE.....
92817S EU 8	VIRGINIA PUBLIC SCHOOL 5.000.....		08/01/2017	REDEEMED.....		6,085,000	6,085,000	6,459,410	6,112,894	0	(27,894)	0	(27,894)	0	6,085,000	0	0	0	304,250	08/01/2026	1FE.....
3128JM N7 8	FH (3/1 ARM) #1B2313 3.485.....		09/15/2017	PAID ON PRINCIPAL.....		450,022	450,022	447,674	448,334	0	1,688	0	1,688	0	450,022	0	0	0	9,042	08/15/2035	1.....
3128JM QF 7	FH (3/1 ARM) #1B2353 3.189.....		09/15/2017	PAID ON PRINCIPAL.....		176,775	176,775	175,663	176,121	0	654	0	654	0	176,775	0	0	0	3,962	09/15/2035	1.....
3128JM SB 4	FH (3/1 ARM) #1B2413 3.090.....		09/15/2017	PAID ON PRINCIPAL.....		55,018	55,018	54,889	54,811	0	207	0	207	0	55,018	0	0	0	1,184	10/15/2035	1.....
3128MJ ZF 0	FHLMC GOLD PASS THROUG 3.000.....		09/15/2017	PAID ON PRINCIPAL.....		86,891	86,891	86,409	86,409	0	482	0	482	0	86,891	0	0	0	1,736	12/15/2046	1.....
31296J ZY 5	FHLMC GOLD PASSTHRU 5.500.....		09/15/2017	PAID ON PRINCIPAL.....		648	648	634	637	0	11	0	11	0	648	0	0	0	24	06/15/2033	1.....
31296J 2J 4	FHLMC GOLD PASSTHRU 5.500.....		09/15/2017	PAID ON PRINCIPAL.....		53	53	52	52	0	1	0	1	0	53	0	0	0	2	07/15/2033	1.....
31296J 4V 5	FHLMC GOLD PASSTHRU 5.500.....		09/15/2017	PAID ON PRINCIPAL.....		1,210	1,210	1,185	1,196	0	15	0	15	0	1,210	0	0	0	44	07/15/2033	1.....
31296K BK 8	FHLMC GOLD PASSTHRU 5.500.....		09/15/2017	PAID ON PRINCIPAL.....		599	599	586	589	0	10	0	10	0	599	0	0	0	22	07/15/2033	1.....
31296K NR 0	FHLMC GOLD PASSTHRU 5.500.....		09/15/2017	PAID ON PRINCIPAL.....		1,961	1,961	1,920	1,924	0	37	0	37	0	1,961	0	0	0	72	07/15/2033	1.....
31296K QD 8	FHLMC GOLD PASSTHRU 5.500.....		09/15/2017	PAID ON PRINCIPAL.....		2,814	2,814	2,755	2,765	0	49	0	49	0	2,814	0	0	0	103	07/15/2033	1.....
31296K TN 3	FHLMC GOLD PASSTHRU 5.500.....		09/15/2017	PAID ON PRINCIPAL.....		4,566	4,566	4,470	4,480	0	85	0	85	0	4,566	0	0	0	166	07/15/2033	1.....
31296K 4R 1	FHLMC GOLD PASSTHRU 5.000.....		09/15/2017	PAID ON PRINCIPAL.....		44,064	44,064	43,789	43,855	0	209	0	209	0	44,064	0	0	0	1,427	08/15/2033	1.....
31296L KZ 3	FHLMC GOLD PASSTHRU 5.500.....		09/15/2017	PAID ON PRINCIPAL.....		688	688	673	679	0	9	0	9	0	688	0	0	0	25	08/15/2033	1.....
31296L QV 6	FHLMC GOLD PASSTHRU 5.500.....		09/15/2017	PAID ON PRINCIPAL.....		708	708	693	692	0	16	0	16	0	708	0	0	0	26	08/15/2033	1.....
31296L WL 1	FHLMC GOLD PASSTHRU 5.500.....		09/15/2017	PAID ON PRINCIPAL.....		4,617	4,617	4,520	4,525	0	92	0	92	0	4,617	0	0	0	169	08/15/2033	1.....
31296L ZL 8	FHLMC GOLD PASSTHRU 5.500.....		09/15/2017	PAID ON PRINCIPAL.....		1,707	1,707	1,671	1,680	0	27	0	27	0	1,707	0	0	0	62	08/15/2033	1.....
31296M 6K 0	FHLMC GOLD PASSTHRU 5.000.....		09/15/2017	PAID ON PRINCIPAL.....		23,929	23,929	23,779	23,805	0	124	0	124	0	23,929	0	0	0	826	09/15/2033	1.....
31296N EJ 2	FHLMC GOLD PASSTHRU 5.000.....		09/15/2017	PAID ON PRINCIPAL.....		86,765	86,765	86,222	86,345	0	420	0	420	0	86,765	0	0	0	2,551	09/15/2033	1.....
312966 KL 7	FHLMC GOLD PASSTHRU 4.000.....		09/15/2017	PAID ON PRINCIPAL.....		1,226	1,226	1,179	1,208	0	18	0	18	0	1,226	0	0	0	33	05/15/2019	1.....
312966 SM 7	FHLMC GOLD PASSTHRU 4.000.....		09/15/2017	PAID ON PRINCIPAL.....		5,557	5,557	5,262	5,482	0	74	0	74	0	5,557	0	0	0	152	05/15/2019	1.....
312966 TP 9	FHLMC GOLD PASSTHRU 4.000.....		09/15/2017	PAID ON PRINCIPAL.....		55,188	55,188	52,265	54,501	0	688	0	688	0	55,188	0	0	0	1,486	05/15/2019	1.....

SCHEDULE D - PART 4

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

QE05.4

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
312966	TQ 7 FHLMC GOLD PASSTHRU 4.000		09/15/2017	PAID ON PRINCIPAL		59,785	59,785	56,618	59,009	0	776	0	776	0	59,785	0	0	0	1,572	05/15/2019	1
312967	HM 7 FHLMC GOLD PASSTHRU 4.000		09/15/2017	PAID ON PRINCIPAL		3,649	3,649	3,456	3,605	0	45	0	45	0	3,649	0	0	0	97	05/15/2019	1
312967	KD 3 FHLMC GOLD PASSTHRU 4.000		09/15/2017	PAID ON PRINCIPAL		37,046	37,046	35,084	36,618	0	428	0	428	0	37,046	0	0	0	1,006	05/15/2019	1
312967	PC 0 FHLMC GOLD PASSTHRU 4.000		09/15/2017	PAID ON PRINCIPAL		50,003	50,003	47,354	49,383	0	620	0	620	0	50,003	0	0	0	1,288	05/15/2019	1
31292G	6T 8 FHLMC GOLD PASSTHRU 7.500		09/15/2017	PAID ON PRINCIPAL		373	373	393	421	0	(48)	0	(48)	0	373	0	0	0	19	11/15/2029	1
31292H	G5 7 FHLMC GOLD PASSTHRU 7.000		09/15/2017	PAID ON PRINCIPAL		2,044	2,044	2,385	2,310	0	(266)	0	(266)	0	2,044	0	0	0	99	01/15/2031	1
31292H	XK 5 FHLMC GOLD PASSTHRU 5.500		09/15/2017	PAID ON PRINCIPAL		14,412	14,412	14,110	14,157	0	256	0	256	0	14,412	0	0	0	519	07/15/2033	1
31293E	N4 8 FHLMC GOLD PASSTHRU 6.000		09/15/2017	PAID ON PRINCIPAL		583	583	549	549	0	34	0	34	0	583	0	0	0	23	12/15/2028	1
31298W	JP 1 FHLMC GOLD PASSTHRU 7.000		09/15/2017	PAID ON PRINCIPAL		114	114	120	134	0	(20)	0	(20)	0	114	0	0	0	5	10/15/2031	1
31287M	UB 4 FHLMC GOLD PASSTHRU 5.500		09/15/2017	PAID ON PRINCIPAL		143	143	138	138	0	5	0	5	0	143	0	0	0	5	01/15/2032	1
31287P	E9 0 FHLMC GOLD PASSTHRU 7.000		09/15/2017	PAID ON PRINCIPAL		124	124	131	140	0	(16)	0	(16)	0	124	0	0	0	6	02/15/2032	1
31287Q	FF 3 FHLMC GOLD PASSTHRU 7.000		09/15/2017	PAID ON PRINCIPAL		8,174	8,174	8,603	9,226	0	(1,052)	0	(1,052)	0	8,174	0	0	0	334	03/15/2032	1
31287T	DJ 1 FHLMC GOLD PASSTHRU 7.000		09/15/2017	PAID ON PRINCIPAL		1,025	1,025	1,081	1,145	0	(120)	0	(120)	0	1,025	0	0	0	48	05/15/2032	1
31287T	SE 6 FHLMC GOLD PASSTHRU 7.000		09/15/2017	PAID ON PRINCIPAL		146	146	154	159	0	(13)	0	(13)	0	146	0	0	0	7	06/15/2032	1
31287V	GQ 7 FHLMC GOLD PASSTHRU 7.000		09/15/2017	PAID ON PRINCIPAL		707	707	745	820	0	(113)	0	(113)	0	707	0	0	0	33	07/15/2032	1
31288D	AJ 8 FHLMC GOLD PASSTHRU 5.500		09/15/2017	PAID ON PRINCIPAL		2,694	2,694	2,638	2,639	0	55	0	55	0	2,694	0	0	0	88	12/15/2032	1
31288J	WV 4 FHLMC GOLD PASSTHRU 5.500		09/15/2017	PAID ON PRINCIPAL		320	320	321	321	0	(1)	0	(1)	0	320	0	0	0	12	04/15/2033	1
31288J	YL 4 FHLMC GOLD PASSTHRU 5.500		09/15/2017	PAID ON PRINCIPAL		207	207	207	207	0	(0)	0	(0)	0	207	0	0	0	8	02/15/2033	1
31335H	Z7 1 FHLMC GOLD PASSTHRU 5.500		09/15/2017	PAID ON PRINCIPAL		22,317	22,317	22,791	22,554	0	(237)	0	(237)	0	22,317	0	0	0	814	12/15/2023	1
31294M	GB 1 FHLMC GOLD PASSTHRU 3.500		09/15/2017	PAID ON PRINCIPAL		217,374	217,374	217,754	217,785	0	(411)	0	(411)	0	217,374	0	0	0	5,076	05/15/2026	1
3128GU	6N 7 FHLMC GOLD PASSTHRU 5.000		08/15/2017	VARIOUS		1,000	1,000	1,005	999	0	1	0	1	0	1,000	0	0	0	32	08/15/2017	1
31283H	LC 7 FHLMC GOLD PASSTHRU 7.000		09/15/2017	PAID ON PRINCIPAL		364	364	384	402	0	(37)	0	(37)	0	364	0	0	0	17	10/15/2029	1
31283H	N4 3 FHLMC GOLD PASSTHRU 7.000		09/15/2017	PAID ON PRINCIPAL		1,939	1,939	2,055	2,202	0	(263)	0	(263)	0	1,939	0	0	0	91	09/15/2031	1
31283H	WY 7 FHLMC GOLD PASSTHRU 5.500		09/15/2017	PAID ON PRINCIPAL		8,335	8,335	8,188	8,205	0	129	0	129	0	8,335	0	0	0	305	06/15/2033	1
3128LX	DE 7 FHLMC GOLD PASSTHRU 4.000		09/15/2017	PAID ON PRINCIPAL		70,866	70,866	62,938	64,793	0	6,073	0	6,073	0	70,866	0	0	0	2,009	05/15/2034	1
3128MJ	FH 8 FHLMC GOLD PASSTHRU 5.500		09/15/2017	PAID ON PRINCIPAL		40,604	40,604	40,004	40,008	0	597	0	597	0	40,604	0	0	0	1,483	12/15/2036	1
3128MJ	S6 8 FHLMC GOLD PASSTHRU 3.000		09/15/2017	PAID ON PRINCIPAL		250,487	250,487	240,125	241,324	0	9,162	0	9,162	0	250,487	0	0	0	4,966	08/15/2043	1
31335A	2P 2 FHLMC GOLD PASSTHRU 3.000		09/15/2017	PAID ON PRINCIPAL		270,906	270,906	268,451	268,462	0	2,444	0	2,444	0	270,906	0	0	0	5,510	10/15/2046	1
3128PT	3L 7 FHLMC GOLD PASSTHRU 3.500		09/15/2017	PAID ON PRINCIPAL		52,117	52,117	51,856	51,912	0	205	0	205	0	52,117	0	0	0	1,202	02/15/2026	1
3132KE	EH 4 FHLMC GOLD PASSTHRU 2.500		09/15/2017	PAID ON PRINCIPAL		295,740	295,740	297,635	297,161	0	(1,421)	0	(1,421)	0	295,740	0	0	0	5,247	06/15/2028	1
3133TQ	ZU 4 FHR 2274 KC CMO 6.500		09/15/2017	PAID ON PRINCIPAL		38,533	38,533	38,450	38,436	0	98	0	98	0	38,533	0	0	0	1,609	01/15/2031	1
31339N	AG 1 FHR 2400 MK CMO 6.500		09/15/2017	PAID ON PRINCIPAL		72,937	72,937	71,934	72,325	0	611	0	611	0	72,937	0	0	0	3,319	01/15/2032	1
31339N	F2 7 FHR 2413 MH CMO 6.500		09/15/2017	PAID ON PRINCIPAL		61,966	61,966	61,114	61,411	0	555	0	555	0	61,966	0	0	0	2,657	02/15/2032	1
31339D	GP 7 FHR 2422 CH CMO 6.500		09/15/2017	PAID ON PRINCIPAL		9,982	9,982	9,776	9,900	0	82	0	82	0	9,982	0	0	0	432	02/15/2032	1
31393F	LT 1 FHR 2527 BM CMO 5.500		09/15/2017	PAID ON PRINCIPAL		17,024	17,024	17,599	16,992	0	33	0	33	0	17,024	0	0	0	615	11/15/2017	1
31394R	YV 5 FHR 2769 CY CMO 5.000		09/15/2017	PAID ON PRINCIPAL		243,296	243,296	242,232	242,666	0	630	0	630	0	243,296	0	0	0	8,220	03/15/2024	1
3132HT	K8 8 FHS 300 300 CMO 3.000		09/15/2017	PAID ON PRINCIPAL		431,954	431,954	429,187	429,187	0	2,767	0	2,767	0	431,954	0	0	0	5,275	01/15/2043	1
31406G	5S 4 FN (10/1 ARM #810057 3.181		09/25/2017	PAID ON PRINCIPAL		6,958	6,958	7,022	6,947	0	11	0	11	0	6,958	0	0	0	144	03/25/2035	1
31406L	MX 3 FN (10/1 ARM #813174 3.397		09/25/2017	PAID ON PRINCIPAL		122,725	122,725	123,799	122,494	0	231	0	231	0	122,725	0	0	0	3,077	02/25/2035	1
31406M	BP 0 FN (10/1 ARM #813746 3.662		09/25/2017	PAID ON PRINCIPAL		2,258	2,258	2,219	2,244	0	14	0	14	0	2,258	0	0	0	53	03/25/2035	1
31407B	VG 1 FN (10/1 ARM #826015 3.393		09/25/2017	PAID ON PRINCIPAL		108,932	108,932	108,995	108,608	0	324	0	324	0	108,932	0	0	0	1,914	07/25/2035	1
31407B	2G 3 FN (10/1 ARM #826175 3.392		09/25/2017	PAID ON PRINCIPAL		6,092	6,092	6,111	6,080	0	12	0	12	0	6,092	0	0	0	124	07/25/2035	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	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31407C	HK 6 FN (10/1 ARM #826534		09/25/2017	PAID ON PRINCIPAL		9,105	9,105	9,119	9,085	0	20	0	20	0	9,105	0	0	0	180	07/25/2035	1
31407E	MK 6 FN (10/1 ARM #828462		09/25/2017	PAID ON PRINCIPAL		91,734	91,734	90,903	91,267	0	468	0	468	0	91,734	0	0	0	1,927	07/25/2035	1
31407J	XF 4 FN (10/1 ARM #832378		09/25/2017	PAID ON PRINCIPAL		151,857	151,857	149,465	150,788	0	1,069	0	1,069	0	151,857	0	0	0	3,311	08/25/2035	1
31402R	NZ 8 FN (3/1 ARM) #735808		09/25/2017	PAID ON PRINCIPAL		13,926	13,926	13,863	13,868	0	58	0	58	0	13,926	0	0	0	269	08/25/2035	1
31406M	6S 0 FN (3/1 ARM) #814581		09/25/2017	PAID ON PRINCIPAL		6,215	6,215	6,185	6,187	0	28	0	28	0	6,215	0	0	0	129	04/25/2035	1
31406W	LD 4 FN (3/1 ARM) #822124		09/25/2017	PAID ON PRINCIPAL		26,407	26,407	26,287	26,283	0	124	0	124	0	26,407	0	0	0	530	06/25/2035	1
31407C	D8 7 FN (3/1 ARM) #826427		09/25/2017	PAID ON PRINCIPAL		13,306	13,306	13,213	13,204	0	102	0	102	0	13,306	0	0	0	281	07/25/2035	1
31407F	ML 1 FN (3/1 ARM) #829363		09/25/2017	PAID ON PRINCIPAL		17,123	17,123	17,047	17,090	0	34	0	34	0	17,123	0	0	0	322	10/25/2035	1
31403K	3F 8 FN (5/1 ARM) #751498		09/25/2017	PAID ON PRINCIPAL		111,339	111,339	110,573	111,077	0	261	0	261	0	111,339	0	0	0	2,107	11/25/2033	1
31403V	G4 5 FN (5/1 ARM) #759019		09/25/2017	PAID ON PRINCIPAL		2,880	2,880	2,854	2,870	0	11	0	11	0	2,880	0	0	0	61	01/25/2034	1
31405R	UD 6 FN (7/1 ARM) #797180		09/25/2017	PAID ON PRINCIPAL		188,414	188,414	188,238	187,475	0	939	0	939	0	188,414	0	0	0	3,180	12/25/2034	1
31392B	6U 5 FNGT 2002-T4 A2 CMO		09/25/2017	PAID ON PRINCIPAL		5,581	5,581	5,772	5,560	0	21	0	21	0	5,581	0	0	0	263	12/25/2041	1
3138AE	LY 7 FNMA PASS TH #A1242		09/25/2017	PAID ON PRINCIPAL		49,690	49,690	49,546	49,552	0	138	0	138	0	49,690	0	0	0	1,141	04/25/2026	1
3138Y9	M4 7 FNMA PASS TH #AX7578		09/25/2017	PAID ON PRINCIPAL		116,481	116,481	116,553	116,553	0	(73)	0	(73)	0	116,481	0	0	0	877	01/25/2045	1
31371H	FM 5 FNMA PASS TH #252272		09/25/2017	PAID ON PRINCIPAL		13,436	13,436	13,312	13,303	0	133	0	133	0	13,436	0	0	0	562	01/25/2029	1
31371H	KR 8 FNMA PASS TH #252404		09/25/2017	PAID ON PRINCIPAL		326	326	321	321	0	5	0	5	0	326	0	0	0	12	03/25/2029	1
31371K	3A 7 FNMA PASS TH #254693		09/25/2017	PAID ON PRINCIPAL		14,062	14,062	14,036	14,033	0	29	0	29	0	14,062	0	0	0	528	04/25/2033	1
31371L	DM 8 FNMA PASS TH #254908		09/25/2017	PAID ON PRINCIPAL		132,893	132,893	133,578	133,018	0	(125)	0	(125)	0	132,893	0	0	0	4,412	09/25/2023	1
31371L	DQ 9 FNMA PASS TH #254911		09/25/2017	PAID ON PRINCIPAL		23,985	23,985	23,944	23,924	0	61	0	61	0	23,985	0	0	0	791	10/25/2023	1
31371L	EZ 8 FNMA PASS TH #254952		09/25/2017	PAID ON PRINCIPAL		17,795	17,795	17,834	17,758	0	37	0	37	0	17,795	0	0	0	536	11/25/2018	1
31371L	E3 9 FNMA PASS TH #254954		09/25/2017	PAID ON PRINCIPAL		78,386	78,386	76,047	77,198	0	1,188	0	1,188	0	78,386	0	0	0	2,377	10/25/2023	1
31371L	FY 0 FNMA PASS TH #254983		09/25/2017	PAID ON PRINCIPAL		660	660	658	658	0	1	0	1	0	660	0	0	0	24	12/25/2033	1
31376K	B2 1 FNMA PASS TH #357457		09/25/2017	PAID ON PRINCIPAL		385,846	385,846	385,123	384,991	0	854	0	854	0	385,846	0	0	0	14,102	11/25/2033	1
31378R	S5 9 FNMA PASS TH #406540		09/25/2017	PAID ON PRINCIPAL		307	307	308	308	0	(1)	0	(1)	0	307	0	0	0	14	12/25/2027	1
31385J	M8 8 FNMA PASS TH #545883		09/25/2017	VARIOUS		31	31	31	31	0	0	0	0	0	31	0	0	0	1	09/25/2017	1
31385J	NQ 7 FNMA PASS TH #545899		09/25/2017	VARIOUS		124	124	127	124	0	0	0	0	0	124	0	0	0	4	09/25/2017	1
31385W	2N 8 FNMA PASS TH #555281		09/25/2017	PAID ON PRINCIPAL		6,567	6,567	6,741	6,814	0	(247)	0	(247)	0	6,567	0	0	0	259	03/25/2033	1
31385X	F9 3 FNMA PASS TH #555592		09/25/2017	PAID ON PRINCIPAL		8,907	8,907	8,890	8,889	0	18	0	18	0	8,907	0	0	0	334	07/25/2033	1
31387R	DC 9 FNMA PASS TH #591499		09/25/2017	PAID ON PRINCIPAL		7,639	7,639	7,556	7,550	0	89	0	89	0	7,639	0	0	0	312	09/25/2031	1
31400E	Q3 7 FNMA PASS TH #685474		09/25/2017	PAID ON PRINCIPAL		11,454	11,454	11,406	11,418	0	36	0	36	0	11,454	0	0	0	343	04/25/2018	1
31400S	ER 6 FNMA PASS TH #695944		09/25/2017	PAID ON PRINCIPAL		62,483	62,483	64,192	62,578	0	(95)	0	(95)	0	62,483	0	0	0	2,064	05/25/2018	1
31400V	2K 7 FNMA PASS TH #699278		09/25/2017	PAID ON PRINCIPAL		8,439	8,439	8,390	8,410	0	29	0	29	0	8,439	0	0	0	248	04/25/2018	1
31401W	AP 4 FNMA PASS TH #720114		09/25/2017	PAID ON PRINCIPAL		10,098	10,098	10,079	10,077	0	21	0	21	0	10,098	0	0	0	338	07/25/2033	1
31401X	UH 8 FNMA PASS TH #721584		09/25/2017	PAID ON PRINCIPAL		4,959	4,959	4,950	4,952	0	7	0	7	0	4,959	0	0	0	182	07/25/2033	1
31401Y	FH 3 FNMA PASS TH #722068		09/25/2017	PAID ON PRINCIPAL		4,080	4,080	4,072	4,072	0	8	0	8	0	4,080	0	0	0	150	07/25/2033	1
31401Y	KZ 7 FNMA PASS TH #722212		09/25/2017	PAID ON PRINCIPAL		538	538	486	504	0	35	0	35	0	538	0	0	0	16	07/25/2033	1
31401Y	LS 2 FNMA PASS TH #722237		09/25/2017	PAID ON PRINCIPAL		7,657	7,657	7,643	7,640	0	17	0	17	0	7,657	0	0	0	281	07/25/2033	1
31402B	FR 0 FNMA PASS TH #723876		09/25/2017	PAID ON PRINCIPAL		1,687	1,687	1,684	1,684	0	3	0	3	0	1,687	0	0	0	62	07/25/2033	1
31402D	C4 0 FNMA PASS TH #725591		09/25/2017	PAID ON PRINCIPAL		30,470	30,470	29,275	29,481	0	989	0	989	0	30,470	0	0	0	1,023	07/25/2034	1
31402G	PK 3 FNMA PASS TH #728626		09/25/2017	PAID ON PRINCIPAL		684	684	617	636	0	48	0	48	0	684	0	0	0	20	08/25/2033	1
31402H	VV 0 FNMA PASS TH #729728		09/25/2017	PAID ON PRINCIPAL		4,242	4,242	4,234	4,233	0	9	0	9	0	4,242	0	0	0	155	07/25/2033	1

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)
31402J	RE 9 FNMA PASS TH #730485	4.500	09/25/2017	PAID ON PRINCIPAL		964	964	883	900	0	64	0	64	0	964	0	0	0	29	08/25/2033	1
31402J	4W 4 FNMA PASS TH #730837	5.500	09/25/2017	PAID ON PRINCIPAL		3,658	3,658	3,651	3,650	0	8	0	8	0	3,658	0	0	0	131	07/25/2033	1
31402Q	GH 8 FNMA PASS TH #734700	4.000	09/25/2017	PAID ON PRINCIPAL		19,697	19,697	19,057	19,556	0	141	0	141	0	19,697	0	0	0	521	09/25/2018	1
31402R	U6 4 FNMA PASS TH #736005	4.000	09/25/2017	PAID ON PRINCIPAL		4,919	4,919	4,759	4,883	0	36	0	36	0	4,919	0	0	0	130	08/25/2018	1
31402V	UR 9 FNMA PASS TH #739592	5.500	09/25/2017	PAID ON PRINCIPAL		243	243	242	242	0	0	0	0	0	243	0	0	0	9	09/25/2033	1
31402W	NN 4 FNMA PASS TH #740297	5.500	09/25/2017	PAID ON PRINCIPAL		48,055	48,055	47,965	47,951	0	104	0	104	0	48,055	0	0	0	1,762	10/25/2033	1
31402W	3P 1 FNMA PASS TH #740706	4.500	09/25/2017	PAID ON PRINCIPAL		30,101	30,101	29,925	29,998	0	103	0	103	0	30,101	0	0	0	885	09/25/2018	1
31402W	3W 6 FNMA PASS TH #740713	4.500	09/25/2017	PAID ON PRINCIPAL		1,194	1,194	1,187	1,189	0	4	0	4	0	1,194	0	0	0	36	08/25/2018	1
31402W	4N 5 FNMA PASS TH #740729	4.500	09/25/2017	PAID ON PRINCIPAL		17,163	17,163	17,062	17,102	0	61	0	61	0	17,163	0	0	0	513	11/25/2018	1
31403A	2X 2 FNMA PASS TH #743390	4.500	09/25/2017	PAID ON PRINCIPAL		6,663	6,663	6,677	6,649	0	14	0	14	0	6,663	0	0	0	200	11/25/2018	1
31403B	NN 9 FNMA PASS TH #743897	4.500	09/25/2017	PAID ON PRINCIPAL		16,195	16,195	16,100	16,137	0	57	0	57	0	16,195	0	0	0	483	11/25/2018	1
31403C	WE 7 FNMA PASS TH #745045	4.500	09/25/2017	PAID ON PRINCIPAL		91,278	91,278	85,516	86,724	0	4,554	0	4,554	0	91,278	0	0	0	2,807	12/25/2034	1
31403L	D5 7 FNMA PASS TH #751724	4.500	09/25/2017	PAID ON PRINCIPAL		24,850	24,850	24,704	24,762	0	88	0	88	0	24,850	0	0	0	750	11/25/2018	1
31403R	CK 2 FNMA PASS TH #755274	4.500	09/25/2017	PAID ON PRINCIPAL		10,581	10,581	10,604	10,560	0	21	0	21	0	10,581	0	0	0	317	12/25/2018	1
31404J	MA 0 FNMA PASS TH #769953	5.000	09/25/2017	PAID ON PRINCIPAL		3,840	3,840	3,837	3,835	0	5	0	5	0	3,840	0	0	0	122	03/25/2034	1
31404Y	YE 6 FNMA PASS TH #782909	5.000	09/25/2017	PAID ON PRINCIPAL		18,673	18,673	17,929	18,046	0	627	0	627	0	18,673	0	0	0	595	06/25/2034	1
31406V	2P 0 FNMA PASS TH #821682	5.000	09/25/2017	PAID ON PRINCIPAL		128,548	128,548	127,381	127,496	0	1,052	0	1,052	0	128,548	0	0	0	3,978	06/25/2035	1
31410F	V3 6 FNMA PASS TH #888134	5.000	09/25/2017	PAID ON PRINCIPAL		213,341	213,341	205,892	205,650	0	7,691	0	7,691	0	213,341	0	0	0	7,156	02/25/2037	1
31410K	PV 0 FNMA PASS TH #889736	5.000	09/25/2017	PAID ON PRINCIPAL		23,308	23,308	21,928	21,920	0	1,388	0	1,388	0	23,308	0	0	0	779	12/25/2033	1
31359H	WH 3 FNR 1994-79 Z CMO	7.000	09/25/2017	PAID ON PRINCIPAL		14,417	14,417	14,803	14,742	0	(326)	0	(326)	0	14,417	0	0	0	670	04/25/2024	1
31393T	Z8 2 FNR 2003-106 C CMO	4.500	09/25/2017	PAID ON PRINCIPAL		115,861	115,861	109,706	113,721	0	2,140	0	2,140	0	115,861	0	0	0	3,466	11/25/2023	1
31393U	TY 9 FNR 2003-134 ZA CMO	5.000	09/25/2017	PAID ON PRINCIPAL		1,479,654	1,479,654	1,341,167	1,449,741	0	29,912	0	29,912	0	1,479,654	0	0	0	49,046	12/25/2023	1
31393U	Z6 3 FNR 2004-1 DY CMO	4.500	09/25/2017	PAID ON PRINCIPAL		241,132	241,132	225,082	235,864	0	5,269	0	5,269	0	241,132	0	0	0	7,320	02/25/2024	1
31393X	PG 6 FNR 2004-16 LB CMO	4.500	09/25/2017	PAID ON PRINCIPAL		315,297	315,297	297,562	309,870	0	5,427	0	5,427	0	315,297	0	0	0	9,589	04/25/2024	1
3136A8	4G 2 FNR 2012-112 DA	3.000	09/25/2017	PAID ON PRINCIPAL		690,458	690,458	685,872	685,881	0	4,576	0	4,576	0	690,458	0	0	0	13,189	10/25/2042	1
3136AK	YZ 0 FNR 2014-59 AC CMO	3.000	09/25/2017	PAID ON PRINCIPAL		330,573	330,573	334,808	333,847	0	(3,274)	0	(3,274)	0	330,573	0	0	0	6,456	10/25/2040	1
3136AQ	5Y 2 FNR 2016-9 D CMO	3.000	09/25/2017	PAID ON PRINCIPAL		393,453	393,453	389,880	389,880	0	3,573	0	3,573	0	393,453	0	0	0	6,891	03/25/2046	1
31393R	GG 9 FSPC T-56 A5 CMO	5.231	09/25/2017	PAID ON PRINCIPAL		228,442	228,442	222,088	223,753	0	4,689	0	4,689	0	228,442	0	0	0	8,175	05/25/2043	1
3137G1	AA 5 FWLS 2015-SC01 1A	3.500	09/25/2017	PAID ON PRINCIPAL		439,255	439,255	446,531	446,982	0	(7,726)	0	(7,726)	0	439,255	0	0	0	10,342	05/25/2045	1
3137G1	AL 1 FWLS 2015-SC02 2A CMO	3.500	09/25/2017	PAID ON PRINCIPAL		1,101,922	1,101,922	1,115,868	1,116,375	0	(14,453)	0	(14,453)	0	1,101,922	0	0	0	26,365	09/25/2045	1
3137G1	AV 9 FWLS 2016-SC01 1A CMO	3.000	09/25/2017	PAID ON PRINCIPAL		139,097	139,097	141,357	141,390	0	(2,293)	0	(2,293)	0	139,097	0	0	0	2,842	07/25/2046	1
3137G1	AW 7 FWLS 2016-SC01 2A CMO	3.500	09/25/2017	PAID ON PRINCIPAL		244,963	244,963	251,546	251,911	0	(6,948)	0	(6,948)	0	244,963	0	0	0	5,889	07/25/2046	1
3137G1	BK 2 FWLS 2017-SC01 1A	3.000	09/25/2017	PAID ON PRINCIPAL		476,182	476,182	459,739	459,739	0	16,443	0	16,443	0	476,182	0	0	0	5,963	12/25/2046	1
3137G1	BL 0 FWLS 2017-SC01 2A	3.500	09/25/2017	PAID ON PRINCIPAL		691,140	691,140	688,926	688,926	0	2,214	0	2,214	0	691,140	0	0	0	10,396	12/25/2046	1
35563P	BE 8 SCRT 2017-2 HT	2.000	09/25/2017	PAID ON PRINCIPAL		47,996	47,996	47,258	47,258	0	739	0	739	0	47,996	0	0	0	126	08/25/2056	1
3138NJ	AA 6 FN FNO000	3.584	09/25/2017	PAID ON PRINCIPAL		20,655	20,655	19,887	20,256	0	398	0	398	0	20,655	0	0	0	562	09/25/2020	1
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments					135,211,041	135,211,041	140,213,766	135,872,033	0	(660,992)	0	(660,992)	0	135,211,041	0	0	0	4,737,536	XXX	XXX
Bonds - Industrial and Miscellaneous																					
00434N	AA 3 ACMP/ACMP FIN	4.875	07/03/2017	MAKE WHOLE CALL		5,191,550	5,000,000	4,840,000	4,886,053	0	7,625	0	7,625	0	4,893,678	0	297,872	297,872	154,375	05/15/2023	2FE
025816	AX 7 AMERICAN EXPRESS	6.150	08/28/2017	MATURED		2,000,000	2,000,000	1,994,840	1,999,416	0	584	0	584	0	2,000,000	0	0	0	123,000	08/28/2017	1FE
02666Q	L5 0 AMERICAN HONDA FINANCE	1.500	09/11/2017	MATURED		1,000,000	1,000,000	996,930	999,553	0	447	0	447	0	1,000,000	0	0	0	15,000	09/11/2017	1FE
029912	BD 3 AMERICAN TOWER CORP	4.500	07/31/2017	MAKE WHOLE CALL		1,013,510	1,000,000	999,210	999,861	0	45	0	45	0	999,906	0	13,604	13,604	47,000	01/15/2018	2FE

SCHEDULE D - PART 4

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

QE05.7

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	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)
03523T	BN 7 ANHEUSER-BUSCH INBEV W 1.375.....	C	07/15/2017.	MATURED.....		1,000,000	1,000,000	997,120	999,677	.....0	.....323	.....0	.....323	.....0	1,000,000	.....0	.....0	.....0	13,750	07/15/2017.	2FE.....
052769	AA 4 AUTODESK INC 1.950.....		07/27/2017.	MAKE WHOLE CALL.....		1,002,280	1,000,000	989,850	997,973	.....0	.....1,191	.....0	.....1,191	.....0	999,164	.....0	.....3,116	.....3,116	12,025	12/15/2017.	2FE.....
05531F	AL 7 BB&T CORP 1.600.....		07/14/2017.	REDEEMED.....		2,000,000	2,000,000	1,996,360	1,999,519	.....0	.....397	.....0	.....397	.....0	1,999,916	.....0	.....84	.....84	29,244	08/15/2017.	1FE.....
05568B	AA 6 BNSF 2006-1 TRUST 5.720.....		07/15/2017.	REDEEMED.....		.....796	.....796	.....796	.....796	.....0	.....0	.....0	.....0	.....0	796	.....0	.....0	.....0	.....46	01/15/2024.	1FE.....
110122	AS 7 BRISTOL-MYERS SQUIBB 875.....		08/01/2017.	MATURED.....		1,000,000	1,000,000	990,910	998,914	.....0	.....1,086	.....0	.....1,086	.....0	1,000,000	.....0	.....0	.....0	8,750	08/01/2017.	1FE.....
110394	AE 3 BRISTOW GROUP INC 6.250.....		09/20/2017.	VARIOUS.....		2,243,000	3,400,000	2,142,000	2,942,360	583,857	(10,112)	1,368,241	(794,496)	.....0	2,147,864	.....0	95,136	95,136	178,785	10/15/2022.	4FE.....
134429	AV 1 CAMPBELL SOUP CO 3.050.....		07/15/2017.	MATURED.....		500,000	500,000	501,820	500,150	.....0	.....(150)	.....0	.....(150)	.....0	500,000	.....0	.....0	.....0	15,250	07/15/2017.	1FE.....
15200D	AD 9 CENTERPOINT ENERGY 200 5.170.....		08/01/2017.	REDEEMED.....		169,119	169,119	169,076	169,109	.....0	.....10	.....0	.....10	.....0	169,119	.....0	.....0	.....0	8,743	08/01/2019.	1FE.....
15200M	AB 3 CENTERPOINT ENERGY 200 5.234.....		08/01/2017.	REDEEMED.....		123,604	123,604	123,531	123,576	.....0	.....29	.....0	.....29	.....0	123,604	.....0	.....0	.....0	6,469	02/01/2023.	1FE.....
184496	AJ 6 CLEAN HARBORS 5.250.....		08/01/2017.	REDEEMED.....		203,639	201,000	208,009	203,154	.....0	.....485	.....0	.....485	.....0	203,639	.....0	.....0	.....0	10,553	08/01/2020.	3FE.....
20035C	AB 6 COMERICA BANK 5.200.....		08/22/2017.	MATURED.....		1,600,000	1,600,000	1,810,136	1,630,662	.....0	(30,662)	.....0	(30,662)	.....0	1,600,000	.....0	.....0	.....0	83,200	08/22/2017.	2FE.....
207597	DY 8 CONNECTICUT LIGHT AND 5.750.....		09/01/2017.	MATURED.....		1,000,000	1,000,000	997,640	999,709	.....0	.....291	.....0	.....291	.....0	1,000,000	.....0	.....0	.....0	57,500	09/01/2017.	1FE.....
20825C	AN 4 CONOCOPHILLIPS 5.200.....		08/01/2017.	MAKE WHOLE CALL.....		926,613	900,000	1,081,035	945,309	.....0	(19,161)	.....0	(19,161)	.....0	926,148	.....0	.....465	.....465	33,280	05/15/2018.	2FE.....
20825C	AR 5 CONOCOPHILLIPS 5.750.....		08/01/2017.	MAKE WHOLE CALL.....		891,131	842,000	910,953	862,364	.....0	(5,534)	.....0	(5,534)	.....0	856,830	.....0	.....34,301	.....34,301	48,415	02/01/2019.	2FE.....
216871	AC 7 COOPER US INC 6.100.....		07/01/2017.	MATURED.....		2,650,000	2,650,000	2,772,673	2,661,210	.....0	(11,210)	.....0	(11,210)	.....0	2,650,000	.....0	.....0	.....0	161,650	07/01/2017.	2FE.....
224044	BS 5 COX COMMUNICATIONS INC 6.250.....		09/06/2017.	MAKE WHOLE CALL.....		2,068,440	2,000,000	1,992,100	1,998,424	.....0	.....569	.....0	.....569	.....0	1,998,993	.....0	69,447	69,447	95,486	06/01/2018.	2FE.....
224044	BU 0 COX COMMUNICATIONS INC 9.375.....		09/06/2017.	MAKE WHOLE CALL.....		1,098,050	1,000,000	1,369,840	1,101,772	.....0	(33,108)	.....0	(33,108)	.....0	1,068,664	.....0	29,386	29,386	107,031	01/15/2019.	2FE.....
126650	BP 4 CVS LEASE PASS THRU CE 6.036.....		09/10/2017.	REDEEMED.....		20,898	20,898	20,898	20,898	.....0	.....(0)	.....0	.....(0)	.....0	20,898	.....0	.....0	.....0	841	12/10/2028.	2FE.....
126650	BQ 2 CVS LEASE PASS THRU CE 6.943.....		09/10/2017.	REDEEMED.....		15,811	15,811	18,222	17,643	.....0	(1,832)	.....0	(1,832)	.....0	15,811	.....0	.....0	.....0	.....821	01/10/2030.	2FE.....
126650	BS 8 CVS LEASE PASS THRU CE 7.507.....		09/10/2017.	REDEEMED.....		40,140	40,140	40,140	40,140	.....0	.....(0)	.....0	.....(0)	.....0	40,140	.....0	.....0	.....0	2,010	01/10/2032.	2FE.....
126650	BV 1 CVS LEASE PASS THRU CE 5.773.....		09/10/2017.	REDEEMED.....		56,469	56,469	58,550	58,312	.....0	(1,842)	.....0	(1,842)	.....0	56,469	.....0	.....0	.....0	2,174	01/10/2033.	2FE.....
126650	BY 5 CVS LEASE PASS THRU CE 5.926.....		09/10/2017.	REDEEMED.....		48,411	48,411	49,762	49,676	.....0	(1,265)	.....0	(1,265)	.....0	48,411	.....0	.....0	.....0	1,913	01/10/2034.	2FE.....
25271C	AK 8 DIAMOND OFFSHORE DRILL 5.875.....		08/17/2017.	MAKE WHOLE CALL.....		2,757,478	2,580,000	2,709,480	2,604,981	25,870	(13,539)	.....0	12,331	.....0	2,617,311	.....0	140,167	140,167	120,418	05/01/2019.	3FE.....
25470X	AH 8 DISH DBS CORP 4.625.....		07/15/2017.	MATURED.....		1,000,000	1,000,000	1,000,000	1,000,000	.....0	.....0	.....0	.....0	.....0	1,000,000	.....0	.....0	.....0	46,250	07/15/2017.	3FE.....
26138E	AH 2 DR PEPPER SNAPPLE 6.820.....		07/06/2017.	MAKE WHOLE CALL.....		1,046,627	1,005,000	1,004,849	1,004,847	.....0	.....5	.....0	.....5	.....0	1,004,852	.....0	41,775	41,775	46,646	05/01/2018.	2FE.....
278642	AG 8 EBAY INC 1.350.....		07/15/2017.	MATURED.....		1,000,000	1,000,000	999,430	999,934	.....0	.....66	.....0	.....66	.....0	1,000,000	.....0	.....0	.....0	13,500	07/15/2017.	2FE.....
29335*	AA 3 ENHANCED CAPITAL PARTN 7.060.....		08/15/2017.	TAX CREDIT - STATE.....		21,905	21,905	21,905	21,944	.....0	(39)	.....0	(39)	.....0	21,905	.....0	.....0	.....0	1,150	03/01/2019.	1.....
26875P	AA 9 EOG RESOURCES INC 5.875.....		09/15/2017.	MATURED.....		1,000,000	1,000,000	1,011,350	1,000,998	.....0	(998)	.....0	(998)	.....0	1,000,000	.....0	.....0	.....0	58,750	09/15/2017.	2FE.....
294429	AG 2 EQUIFAX INC 6.300.....		07/01/2017.	MATURED.....		2,000,000	2,000,000	2,011,810	2,000,801	.....0	(801)	.....0	(801)	.....0	2,000,000	.....0	.....0	.....0	126,000	07/01/2017.	2FE.....
341099	CF 2 FLORIDA POWER CORP 5.800.....		09/15/2017.	MATURED.....		2,000,000	2,000,000	1,994,620	1,999,307	.....0	.....693	.....0	.....693	.....0	2,000,000	.....0	.....0	.....0	116,000	09/15/2017.	1FE.....
345397	VP 5 FORD MOTOR CREDIT 6.625.....		08/15/2017.	MATURED.....		1,000,000	1,000,000	1,150,170	1,020,237	.....0	(20,237)	.....0	(20,237)	.....0	1,000,000	.....0	.....0	.....0	66,250	08/15/2017.	2FE.....
35802X	AF 0 FRESENIUS MED (144A) 5.875.....	C	08/11/2017.	BARCLAYS CAPITAL INC.....		1,120,650	1,000,000	1,120,460	1,120,460	.....0	(1,936)	.....0	(1,936)	.....0	1,118,524	.....0	2,126	2,126	31,986	01/31/2022.	2FE.....
17453B	AW 1 FRONTIER COMMUNICATION 7.125.....		08/23/2017.	BARCLAYS CAPITAL INC.....		1,754,375	1,750,000	1,737,325	1,746,555	.....0	1,066	.....0	1,066	.....0	1,747,621	.....0	6,754	6,754	118,799	03/15/2019.	4FE.....
39121J	AH 3 GREAT RIVER ENERGY (14 4.478.....		07/01/2017.	REDEEMED.....		168,000	168,000	168,000	168,000	.....0	.....(0)	.....0	.....(0)	.....0	168,000	.....0	.....0	.....0	7,523	07/01/2030.	1FE.....
404030	AE 8 H&E EQUIPMENT 7.000.....		09/25/2017.	REDEEMED.....		5,485,500	5,300,000	5,390,000	5,355,568	.....0	(10,533)	.....0	(10,533)	.....0	5,345,035	.....0	140,465	140,465	395,733	09/01/2022.	4FE.....
418056	AP 2 HASBRO INC 6.300.....		09/15/2017.	MATURED.....		1,000,000	1,000,000	996,710	999,575	.....0	.....425	.....0	.....425	.....0	1,000,000	.....0	.....0	.....0	63,000	09/15/2017.	2FE.....
443510	AE 2 HUBBELL INC 5.950.....		09/02/2017.	MAKE WHOLE CALL.....		3,098,490	3,000,000	2,977,080	2,995,680	.....0	1,762	.....0	1,762	.....0	2,997,443	.....0	101,047	101,047	134,371	06/01/2018.	1FE.....
459200	GJ 4 IBM CORP 5.700.....		09/14/2017.	MATURED.....		1,000,000	1,000,000	1,028,630	1,002,497	.....0	(2,497)	.....0	(2,497)	.....0	1,000,000	.....0	.....0	.....0	57,000	09/14/2017.	1FE.....
46284V	AA 9 IRON MOUNTAIN (144A) 6.000.....		09/18/2017.	MAKE WHOLE CALL.....		515,777	500,000	500,000	500,000	.....0	.....0	.....0	.....0	.....0	500,000	.....0	15,777	15,777	28,917	10/01/2020.	3FE.....
24422E	QZ 5 JOHN DEERE CAPITAL COR 2.800.....		09/18/2017.	MATURED.....		1,000,000	1,000,000	998,170	999,772	.....0	.....228	.....0	.....228	.....0	1,000,000	.....0	.....0	.....0	28,000	09/18/2017.	1FE.....
48126E	AA 5 JP MORGAN CHASE 2.000.....		08/15/2017.	MATURED.....		1,000,000	1,000,000	998,210	999,757	.....0	.....243	.....0	.....243	.....0	1,000,000	.....0	.....0	.....0	20,000	08/15/2017.	1FE.....
491386	AM 0 KENTUCKY POWER (144A) 6.000.....		09/15/2017.	MATURED.....		2,250,000	2,250,000	2,230,675	2,247,908	.....0	.....2,092	.....0	.....2,092	.....0	2,250,000	.....0	.....0	.....0	135,000	09/15/2017.	2FE.....

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
											11	12	13	14	15							
CUSIP Identification	Description		Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)	
494368	BB	8	KIMBERLY CLARK	6.125	08/01/2017	MATURED	1,100,000	1,100,000	1,284,612	1,118,750	0	(18,750)	0	(18,750)	1,100,000	0	0	0	67,375	08/01/2017	1FE	
50075N	AS	3	KRAFT FOODS INC	6.500	08/11/2017	MATURED	1,000,000	1,000,000	994,140	999,431	0	569	0	569	1,000,000	0	0	0	65,000	08/11/2017	2FE	
501044	CG	4	KROGER CO	6.400	08/15/2017	MATURED	1,925,000	1,925,000	2,296,498	1,969,408	0	(44,408)	0	(44,408)	1,925,000	0	0	0	123,200	08/15/2017	2FE	
50540R	AK	8	LABORATORY CORP	2.200	08/23/2017	MATURED	1,000,000	1,000,000	997,930	999,707	0	293	0	293	1,000,000	0	0	0	22,000	08/23/2017	2FE	
549271	AG	9	LUBRIZOL CORP	8.875	07/14/2017	MAKE WHOLE CALL	2,205,261	2,000,000	2,554,630	2,157,883	0	(39,126)	0	(39,126)	2,118,757	0	86,503	86,503	169,118	02/01/2019	1FE	
55616X	AA	5	MACYS RETAIL HOLDINGS	7.450	07/15/2017	MATURED	1,000,000	1,000,000	1,179,020	1,018,962	0	(18,962)	0	(18,962)	1,000,000	0	0	0	74,914	07/15/2017	2FE	
565849	AD	8	MARATHON OIL	6.000	08/14/2017	MAKE WHOLE CALL	2,012,521	2,000,000	2,351,280	2,050,374	0	(41,625)	0	(41,625)	2,008,749	0	3,772	3,772	104,333	10/01/2017	3FE	
565849	AH	9	MARATHON OIL	7.500	08/14/2017	MAKE WHOLE CALL	1,084,294	1,000,000	1,048,750	1,013,346	0	(3,621)	0	(3,621)	1,009,725	0	74,569	74,569	74,792	02/15/2019	3FE	
678858	BB	6	OKLAHOMA GAS & ELECTRI	6.500	07/15/2017	MATURED	2,000,000	2,000,000	2,405,380	2,047,279	0	(47,279)	0	(47,279)	2,000,000	0	0	0	130,000	07/15/2017	1FE	
690742	AC	5	OWENS CORNING INC	9.000	07/28/2017	MAKE WHOLE CALL	3,110,113	2,750,000	3,486,753	3,045,628	0	(66,617)	0	(66,617)	2,979,011	0	131,102	131,102	153,313	06/15/2019	2FE	
709629	AK	5	PENTAIR FINANCE SA	1.875	09/15/2017	MATURED	1,000,000	1,000,000	998,350	999,745	0	255	0	255	1,000,000	0	0	0	18,750	09/15/2017	2FE	
713448	CB	2	PEPSICO INC	1.250	08/13/2017	MATURED	3,000,000	3,000,000	2,984,520	2,998,024	0	1,976	0	1,976	3,000,000	0	0	0	37,500	08/13/2017	1FE	
76009N	AH	3	RENT-A-CENTER	6.625	08/31/2017	VARIOUS	1,483,506	1,555,000	1,551,250	1,422,825	130,305	204	0	130,509	1,553,334	0	(69,827)	(69,827)	74,256	11/15/2020	5FE	
78412F	AL	8	SESI LLC	6.375	09/18/2017	REDEEMED	3,500,000	3,500,000	3,530,000	3,501,337	0	(1,337)	0	(1,337)	3,500,000	0	0	0	196,474	05/01/2019	3FE	
14041@	AA	8	SHERWIN WILLIAMS - CPS	8.773	09/29/2017	REDEEMED	1,483,547	1,483,547	1,483,547	1,483,268	0	279	0	279	1,483,547	0	0	0	0	09/30/2020	2	
845743	BM	4	SOUTHWESTERN PUBLIC SE	8.750	08/30/2017	MAKE WHOLE CALL	1,466,708	1,350,000	1,862,703	1,514,944	0	(56,402)	0	(56,402)	1,458,542	0	8,166	8,166	88,266	12/01/2018	1FE	
882384	AA	8	TEXAS EASTERN TR (144A	6.000	09/15/2017	MATURED	1,500,000	1,500,000	1,780,725	1,537,299	0	(37,299)	0	(37,299)	1,500,000	0	0	0	90,000	09/15/2017	2FE	
88947E	AN	0	TOLL BROS FINANCE CORP	4.375	07/25/2017	MIZUHO INTERNATIONAL PLC	2,095,000	2,000,000	1,987,500	1,989,546	0	832	0	832	1,990,379	0	104,621	104,621	68,785	04/15/2023	3FE	
904764	AP	2	UNILEVER CAPITAL	.850	08/02/2017	MATURED	1,000,000	1,000,000	988,160	998,577	0	1,423	0	1,423	1,000,000	0	0	0	8,500	08/02/2017	1FE	
90783V	AA	3	UNION PACIFIC PASS THR	5.082	07/02/2017	REDEEMED	4,013	4,013	4,013	4,013	0	0	0	0	4,013	0	0	0	204	01/02/2029	1	
90783X	AA	9	UNION PACIFIC PASS THR	6.176	07/02/2017	REDEEMED	21,924	21,924	21,924	21,924	0	(0)	0	(0)	21,924	0	0	0	1,354	01/02/2031	1FE	
92343V	BC	7	VERIZON COMMUNICATIONS	3.500	08/15/2017	EXCHANGED	3,148,110	3,000,000	3,235,820	3,130,586	0	(16,050)	0	(16,050)	3,114,536	0	33,574	33,574	83,125	11/01/2021	2FE	
92343V	BJ	2	VERIZON COMMUNICATIONS	2.450	08/15/2017	EXCHANGED	5,981,520	6,000,000	5,962,890	5,968,363	0	3,119	0	3,119	5,971,482	0	10,038	10,038	116,375	11/01/2022	2FE	
92343V	BR	4	VERIZON COMMUNICATIONS	5.150	08/15/2017	EXCHANGED	2,702,400	2,400,000	2,819,820	2,790,393	0	(33,683)	0	(33,683)	2,756,711	0	(54,311)	(54,311)	113,643	09/15/2023	2FE	
25468P	CG	9	WALT DISNEY COMPANY	6.000	07/17/2017	MATURED	2,110,000	2,110,000	2,122,311	2,111,200	0	(1,200)	0	(1,200)	2,110,000	0	0	0	126,600	07/17/2017	1FE	
94403*	AZ	9	WAWA INC	6.040	09/09/2017	REDEEMED	800,000	800,000	800,000	799,951	0	49	0	49	800,000	0	0	0	48,320	09/09/2018	2FE	
92936P	AB	6	WMI HOLDINGS CORP	13.000	09/29/2017	REDEEMED	4,281	4,281	3,336	0	3,377	15	0	3,391	3,391	0	890	890	461	03/19/2030	6*	
989207	AC	9	ZEBRA TECHNOLOGIES COR	7.250	08/07/2017	MAKE WHOLE CALL	1,520,143	1,428,000	1,533,315	1,508,748	0	(11,714)	0	(11,714)	1,497,034	0	23,109	23,109	83,974	10/15/2022	4FE	
046353	AB	4	ASTRAZENECA PLC	5.900	09/15/2017	MATURED	786,000	786,000	950,879	807,309	0	(21,309)	0	(21,309)	786,000	0	0	0	46,374	09/15/2017	1FE	
21987B	AP	3	CODELCO (144A)	3.875	08/01/2017	TENDERED	1,057,970	1,000,000	1,034,990	1,019,169	0	(2,165)	0	(2,165)	1,017,003	0	40,967	40,967	28,847	11/03/2021	1FE	
21987B	AQ	1	CODELCO (144A)	3.000	08/08/2017	TENDERED	1,011,140	1,000,000	986,630	992,062	0	794	0	794	992,856	0	18,284	18,284	31,750	07/17/2022	1FE	
20271R	AC	4	COMMONWEALTH BANK AUST	1.900	09/18/2017	MATURED	1,000,000	1,000,000	998,340	999,742	0	258	0	258	1,000,000	0	0	0	19,000	09/18/2017	1FE	
R6778@	AA	4	ORKLA ASA	6.090	09/18/2017	MATURED	10,000,000	10,000,000	10,000,000	10,000,000	0	0	0	0	10,000,000	0	0	0	609,000	09/18/2017	2	
70501V	AA	6	PEARSON FUND FIVE (144	3.250	08/11/2017	TENDERED	1,000,000	1,000,000	998,730	999,118	0	71	0	71	999,189	0	811	811	25,007	05/08/2023	2FE	
705011	AA	2	PEARSON FUNDING (144A)	3.750	08/11/2017	TENDERED	2,075,000	2,000,000	1,987,300	1,992,536	0	769	0	769	1,993,305	0	81,695	81,695	57,708	05/08/2022	2FE	
80283L	AD	5	SANTANDER UK PLC	1.650	09/29/2017	MATURED	1,000,000	1,000,000	999,010	999,741	0	259	0	259	1,000,000	0	0	0	16,500	09/29/2017	1FE	
806854	AE	5	SCHLUMBERGER INVESTMEN	1.250	08/01/2017	MATURED	1,000,000	1,000,000	997,510	999,696	0	304	0	304	1,000,000	0	0	0	12,500	08/01/2017	1FE	
80685P	AD	0	SCHLUMBERGER NORGE AS	1.250	08/01/2017	MATURED	500,000	500,000	499,540	499,944	0	56	0	56	500,000	0	0	0	6,250	08/01/2017	1FE	
85771P	AB	8	STATOIL ASA	3.125	08/17/2017	MATURED	1,500,000	1,500,000	1,611,595	1,513,208	0	(13,208)	0	(13,208)	1,500,000	0	0	0	46,875	08/17/2017	1FE	
961214	BV	4	WESTPAC BANKING CORP	2.000	08/14/2017	MATURED	2,000,000	2,000,000	1,998,580	1,999,798	0	202	0	202	2,000,000	0	0	0	40,000	08/14/2017	1FE	
04542B	MS	8	ABFC 2005-AQ1 A4	5.010	09/25/2017	PAID ON PRINCIPAL	301,315	301,315	293,782	268,762	0	32,553	0	32,553	301,315	0	0	0	10,848	06/25/2035	1FM	
00841L	AB	2	ABMT 2014-3 A2 (144A)	3.500	09/25/2017	PAID ON PRINCIPAL	125,670	125,670	126,484	126,408	0	(739)	0	(739)	125,670	0	0	0	3,001	11/25/2044	1FM	

QE058

SCHEDULE D - PART 4

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

QE059

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
00841X	AG 5 ABMT 2015-2 A7 CMO 3.500		09/25/2017	PAID ON PRINCIPAL		327,244	327,244	336,090	332,104	0	(4,860)	0	(4,860)	0	327,244	0	0	0	7,342	03/25/2045	1FM
00841Y	AH 1 ABMT 2015-3 A8 (144A) 3.000		09/25/2017	PAID ON PRINCIPAL		161,327	161,327	163,898	163,538	(0)	(2,212)	0	(2,212)	0	161,327	0	0	0	3,150	04/25/2045	1FM
00842A	AK 5 ABMT 2015-4 A10 3.000		09/25/2017	PAID ON PRINCIPAL		89,865	89,865	90,427	90,249	0	(384)	0	(384)	0	89,865	0	0	0	1,800	06/25/2045	1FM
00842A	AD 1 ABMT 2015-4 A4 3.500		09/25/2017	PAID ON PRINCIPAL		197,703	197,703	197,209	197,201	0	502	0	502	0	197,703	0	0	0	4,619	06/25/2045	1FM
00842V	AC 7 ABMT 2016-3 A3 CMO 3.500		09/25/2017	PAID ON PRINCIPAL		174,418	174,418	179,215	179,368	0	(4,950)	0	(4,950)	0	174,418	0	0	0	3,813	08/25/2046	1FE
004375	CE 9 ACCR 2004-4 A2C 2.234		08/25/2017	PAID ON PRINCIPAL		75,089	75,089	72,179	73,526	0	1,562	0	1,562	0	75,089	0	0	0	929	01/25/2035	1FM
004375	CF 6 ACCR 2004-4 A2D 1.934		08/25/2017	PAID ON PRINCIPAL		509,918	509,918	434,386	458,005	0	51,913	0	51,913	0	509,918	0	0	0	5,341	01/25/2035	1FM
007036	QM 1 ARMT 2005-8 4A21 CMO 3.587		09/25/2017	PAID ON PRINCIPAL		366,010	366,010	332,711	281,558	0	84,453	0	84,453	0	366,010	0	0	0	7,893	11/25/2035	1FM
07386H	SW 2 BALTA 2005-4 22A2 CMO 3.624		09/25/2017	PAID ON PRINCIPAL		144,661	144,661	76,670	50,962	0	93,700	0	93,700	0	144,661	0	0	0	3,138	05/25/2035	1FM
05536L	AA 3 BCAP 2011-RR8 1A1 CMO 3.664		09/26/2017	PAID ON PRINCIPAL		949,376	949,376	900,720	916,575	0	32,800	0	32,800	0	949,376	0	0	0	22,778	07/26/2036	1FM
06050H	D3 9 BOAMS 2003-B 2A2 CMO 4.033		09/25/2017	PAID ON PRINCIPAL		263	263	253	253	0	10	0	10	0	263	0	0	0	7	03/25/2033	1FM
05948X	BL 2 BOAMS 2003-D 2A4 CMO 3.915		09/25/2017	PAID ON PRINCIPAL		25,300	25,300	24,551	24,564	0	735	0	735	0	25,300	0	0	0	566	05/25/2033	1FM
05949C	EV 6 BOAMS 2005-G 4A1 CMO 3.553		09/25/2017	PAID ON PRINCIPAL		11,749	11,749	10,945	10,582	0	1,168	0	1,168	0	11,749	0	0	0	0	08/25/2035	1FM
05949C	KS 4 BOAMS 2005-J 2A3 CMO 3.435		09/25/2017	PAID ON PRINCIPAL		40,886	40,886	38,969	28,700	0	12,186	0	12,186	0	40,886	0	0	0	985	11/25/2035	1FM
05949C	KS 4 BOAMS 2005-J 2A3 CMO 3.435		09/25/2017	WRITTEN OFF		0	4,242	4,043	2,977	0	1	0	1	0	2,978	0	(2,978)	(2,978)	98	11/25/2035	1FM
05952H	AZ 2 BOAMS 2007-1 1A24 CMO 6.000		09/25/2017	PAID ON PRINCIPAL		90,670	90,670	83,870	65,374	0	25,296	0	25,296	0	90,670	0	0	0	3,747	03/25/2037	1FM
05952H	AZ 2 BOAMS 2007-1 1A24 CMO 6.000		09/25/2017	WRITTEN OFF		0	12,650	11,701	9,121	0	(856)	0	(856)	0	8,265	0	(8,265)	(8,265)	534	03/25/2037	1FM
07384M	FX 8 BSARM 2004-1 11A1 CMO 3.415		09/25/2017	PAID ON PRINCIPAL		20,221	20,221	16,544	14,930	0	5,292	0	5,292	0	20,221	0	0	0	436	04/25/2034	1FM
07387A	FX 8 BSARM 2005-12 12A1 CMO 3.303		09/25/2017	PAID ON PRINCIPAL		135,104	135,104	83,764	71,530	0	63,574	0	63,574	0	135,104	0	0	0	2,867	02/25/2036	1FM
07387A	FX 8 BSARM 2005-12 12A1 CMO 3.303		09/25/2017	WRITTEN OFF		0	2,330	1,445	1,234	0	(22)	0	(22)	0	1,212	0	(1,212)	(1,212)	52	02/25/2036	1FM
07387A	FX 8 BSARM 2005-12 12A1 CMO 3.268		07/25/2017	RECOVERY OF PAR WRITE-OFF		0	(2,483)	(1,540)	(1,315)	0	22	0	22	0	(1,293)	0	1,293	1,293	0	02/25/2036	1FM
07401C	AV 5 BSARM 2007-4 22A1 CMO 3.598		09/25/2017	PAID ON PRINCIPAL		136,313	136,313	98,145	77,558	0	58,755	0	58,755	0	136,313	0	0	0	3,838	06/25/2047	1FM
07401C	AV 5 BSARM 2007-4 22A1 CMO 3.598		09/25/2017	WRITTEN OFF		0	15,637	11,259	8,897	0	(229)	0	(229)	0	8,668	0	(8,668)	(8,668)	452	06/25/2047	1FM
16162W	QJ 1 CHASE 2005-A2 3A2 CMO 3.141		09/25/2017	PAID ON PRINCIPAL		88,490	88,490	75,831	70,703	0	17,787	0	17,787	0	88,490	0	0	0	1,903	01/25/2036	1FM
16162W	QJ 1 CHASE 2005-A2 3A2 CMO 3.141		09/25/2017	WRITTEN OFF		0	4,784	4,099	3,822	0	1	0	1	0	3,824	0	(3,824)	(3,824)	101	01/25/2036	1FM
172973	Z9 3 CMSI 2005-5 2A1 CMO 5.000		09/25/2017	PAID ON PRINCIPAL		28,306	28,306	28,165	28,191	0	115	0	115	0	28,306	0	0	0	943	08/25/2020	1FM
17310B	AD 6 CMSI 2006-3 1A4 CMO 6.000		09/25/2017	PAID ON PRINCIPAL		184,346	184,346	168,193	160,257	0	24,089	0	24,089	0	184,346	0	0	0	7,493	06/25/2036	1FM
17312K	AB 8 CMSI 2007-5 1A2 CMO 6.000		09/25/2017	PAID ON PRINCIPAL		13,714	13,714	12,274	5,172	0	8,542	0	8,542	0	13,714	0	0	0	549	06/25/2037	1FM
17312K	AB 8 CMSI 2007-5 1A2 CMO 6.000		09/25/2017	WRITTEN OFF		0	343	307	129	0	(27)	0	(27)	0	102	0	(102)	(102)	14	06/25/2037	1FM
17312D	AA 6 CMSI 2007-8 1A1 CMO 6.000		09/25/2017	PAID ON PRINCIPAL		82,533	82,533	55,297	35,816	0	46,717	0	46,717	0	82,533	0	0	0	3,613	09/25/2037	1FM
12628K	AA 0 CSAB 2006-3 A1A CMO 6.000		09/25/2017	PAID ON PRINCIPAL		16,920	16,920	11,712	4,995	0	11,925	0	11,925	0	16,920	0	0	0	347	11/25/2036	1FM
22540V	6Q 0 CSFB 2002-19 2M1 CMO 3.180		09/25/2017	PAID ON PRINCIPAL		4,934	4,934	3,666	3,213	0	1,721	0	1,721	0	4,934	0	0	0	128	06/25/2032	1FM
22541Q	4A 7 CSFB 2003-29 4A1 CMO 6.000		09/25/2017	PAID ON PRINCIPAL		33,584	33,584	34,822	34,145	0	(561)	0	(561)	0	33,584	0	0	0	1,396	12/25/2033	1FM
225458	FE 3 CSFB 2005-2 3A1 CMO 5.000		09/25/2017	PAID ON PRINCIPAL		11,606	11,606	11,574	11,391	0	215	0	215	0	11,606	0	0	0	387	02/25/2020	1FM
225458	G2 8 CSFB 2005-7 3A1 CMO 5.000		09/25/2017	PAID ON PRINCIPAL		19,375	19,375	16,662	13,847	0	5,528	0	5,528	0	19,375	0	0	0	644	08/25/2020	1FM
225458	G3 6 CSFB 2005-7 4A1 CMO 5.000		09/25/2017	PAID ON PRINCIPAL		41,825	41,825	41,864	41,688	0	136	0	136	0	41,825	0	0	0	1,389	08/25/2020	3FM
126378	BB 3 CSMC 2007-1 5A3 CMO 6.000		09/25/2017	PAID ON PRINCIPAL		187,386	187,386	152,555	138,932	0	48,454	0	48,454	0	187,386	0	0	0	8,229	02/25/2037	1FM
126378	BB 3 CSMC 2007-1 5A3 CMO 6.000		09/25/2017	WRITTEN OFF		0	23,874	19,436	17,700	0	(873)	0	(873)	0	16,827	0	(16,827)	(16,827)	1,004	02/25/2037	1FM
12647M	BW 4 CSMC 2013-6 2A3 CMO 3.500		09/25/2017	PAID ON PRINCIPAL		96,328	96,328	94,567	94,838	0	1,490	0	1,490	0	96,328	0	0	0	2,185	08/25/2043	1FM
12649X	AQ 2 CSMC 2015-3 A9 CMO 3.500		09/25/2017	PAID ON PRINCIPAL		320,544	320,544	325,352	324,220	(0)	(3,677)	0	(3,677)	0	320,544	0	0	0	7,558	03/25/2045	1FM
12594X	AA 2 CSMC 2017-HL1 A1 3.500		09/25/2017	PAID ON PRINCIPAL		193,889	193,889	197,737	197,737	0	(3,848)	0	(3,848)	0	193,889	0	0	0	1,259	06/25/2047	1FE
12594X	AC 8 CSMC 2017-HL1 A3 3.500		09/25/2017	PAID ON PRINCIPAL		172,346	172,346	176,305	176,305	0	(3,959)	0	(3,959)	0	172,346	0	0	0	1,119	06/25/2047	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22	
										11	12	13	14	15								
CUSIP Identification	Description	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)	
12637L AD 1	CSMLT 2015-2 A6 CMO 3.500		09/25/2017	PAID ON PRINCIPAL		301,037	301,037	305,365	303,647	0	(2,609)	0	(2,609)	0	301,037	0	0	0	6,998	08/25/2045	1FM	
02149D AD 1	CWALT 2006-HY13 2A1 CM 3.130		08/25/2017	PAID ON PRINCIPAL		11	11	11	11	0	0	0	0	0	11	0	0	0	0	0	01/25/2037	6FE
02149D AD 1	CWALT 2006-HY13 2A1 CM 3.130		08/01/2017	RECOVERY OF PAR WRITE-OFF		0	(11)	(11)	(11)	0	0	0	0	0	(11)	0	11	11	0	01/25/2037	6FE	
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		09/25/2017	PAID ON PRINCIPAL		220,239	220,239	155,852	136,931	0	83,308	0	83,308	0	220,239	0	0	0	9,015	06/25/2036	1FM	
021460 AG 5	CWALT 2006-16CB A7 CMO 6.000		09/25/2017	WRITTEN OFF		0	22,694	16,059	14,110	0	(956)	0	(956)	0	13,153	0	(13,153)	(13,153)	876	06/25/2036	1FM	
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		09/25/2017	PAID ON PRINCIPAL		110,366	110,366	90,748	76,361	0	34,005	0	34,005	0	110,366	0	0	0	4,169	04/25/2036	1FM	
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		09/25/2017	WRITTEN OFF		0	426	350	294	0	(7)	0	(7)	0	288	0	(288)	(288)	16	04/25/2036	1FM	
12668B QA 4	CWALT 2006-4CB 2A6 CMO 5.500		07/25/2017	RECOVERY OF PAR WRITE-OFF		0	(700)	(575)	(484)	0	10	0	10	0	(474)	0	474	474	0	04/25/2036	1FM	
12669E EJ 1	CWHL 2003-15 2A1 CMO 5.000		09/25/2017	PAID ON PRINCIPAL		42,744	42,744	40,926	36,648	0	6,096	0	6,096	0	42,744	0	0	0	1,415	06/25/2018	1FM	
12669E HN 9	CWHL 2003-27 A1 CMO 3.821		09/25/2017	PAID ON PRINCIPAL		45,103	45,103	43,114	40,415	0	4,688	0	4,688	0	45,103	0	0	0	1,071	06/25/2033	1FM	
12669G 5U 1	CWHL 2005-17 1A8 CMO 5.500		09/25/2017	PAID ON PRINCIPAL		179,515	179,515	157,356	145,079	0	34,436	0	34,436	0	179,515	0	0	0	6,655	09/25/2035	1FM	
126694 PG 7	CWHL 2005-28 A2 CMO 5.500		09/25/2017	PAID ON PRINCIPAL		15,422	15,422	15,333	10,026	0	5,396	0	5,396	0	15,422	0	0	0	586	12/25/2035	1FM	
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		09/25/2017	PAID ON PRINCIPAL		61,673	61,673	55,197	38,645	0	23,028	0	23,028	0	61,673	0	0	0	2,443	12/25/2036	1FM	
12543W AJ 7	CWHL 2006-18 2A7 CMO 6.000		08/25/2017	WRITTEN OFF		0	36	33	23	0	(1)	0	(1)	0	22	0	(22)	(22)	1	12/25/2036	1FM	
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		08/25/2017	PAID ON PRINCIPAL		83,735	83,735	72,183	57,391	0	26,344	0	26,344	0	83,735	0	0	0	3,204	05/25/2036	1FM	
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		09/25/2017	WRITTEN OFF		0	11	10	8	0	(0)	0	(0)	0	7	0	(7)	(7)	0	05/25/2036	1FM	
126694 W9 5	CWHL 2006-9 A8 CMO 6.000		07/25/2017	RECOVERY OF PAR WRITE-OFF		0	(114)	(99)	(78)	0	3	0	3	0	(75)	0	75	75	0	05/25/2036	1FM	
126671 RX 6	CWL 2002-S3 M1 4.800		08/25/2017	PAID ON PRINCIPAL		3,668	3,668	3,368	1,540	0	2,127	0	2,127	0	3,668	0	0	0	168	05/25/2032	1FM	
126673 TD 4	CWL 2004-S1 A3 5.115		09/25/2017	PAID ON PRINCIPAL		82,098	82,098	74,709	79,237	0	2,861	0	2,861	0	82,098	0	0	0	2,868	02/25/2035	1FM	
29977K AA 1	EVER 2013-2 A CMO 3.000		09/25/2017	PAID ON PRINCIPAL		339,775	339,775	337,009	337,244	0	2,531	0	2,531	0	339,775	0	0	0	7,155	06/25/2043	1FM	
32029A AE 7	FFML 2006-FF18 A2D 1.447		09/25/2017	PAID ON PRINCIPAL		223,488	223,488	101,605	78,137	0	145,351	0	145,351	0	223,488	0	0	0	1,661	12/25/2037	1FM	
33767C AP 2	FKMT 2015-1 A9 CMO 3.000		09/25/2017	PAID ON PRINCIPAL		278,747	278,747	282,406	280,901	0	(2,154)	0	(2,154)	0	278,747	0	0	0	5,301	03/25/2045	1FM	
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		09/25/2017	PAID ON PRINCIPAL		22,798	22,798	16,443	3,841	0	18,957	0	18,957	0	22,798	0	0	0	858	04/25/2036	1FM	
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		09/25/2017	WRITTEN OFF		0	1,414	1,020	238	0	(2)	0	(2)	0	236	0	(236)	(236)	51	04/25/2036	1FM	
36185M EB 4	GMACM 2006-J1 A1 CMO 5.750		08/25/2017	RECOVERY OF PAR WRITE-OFF		0	(287)	(207)	(48)	0	1	0	1	0	(48)	0	48	48	0	04/25/2036	1FM	
36186M AC 5	GMACM 2007-HE3 2A1 6.822		09/25/2017	PAID ON PRINCIPAL		196,752	196,752	168,717	114,771	0	81,981	0	81,981	0	196,752	0	0	0	8,828	09/25/2037	1FM	
36228F YS 9	GSAMP 2003-SEA2 A1 (AM 4.421		09/25/2017	PAID ON PRINCIPAL		116,901	116,901	101,119	103,343	0	13,558	0	13,558	0	116,901	0	0	0	3,394	07/25/2033	1FM	
36242D HQ 9	GSAMP 2004-AHL M1 2.212		09/25/2017	PAID ON PRINCIPAL		233,751	233,751	177,797	195,979	0	37,771	0	37,771	0	233,751	0	0	0	2,908	08/25/2034	1FM	
36242D JW 4	GSMPS 2004-4 2A1 CMO 3.597		09/25/2017	PAID ON PRINCIPAL		96,435	96,435	93,301	94,323	0	2,112	0	2,112	0	96,435	0	0	0	2,265	06/25/2034	3FM	
362341 LS 6	GSMPS 2005-RP3 2A1 CMO 3.376		09/25/2017	PAID ON PRINCIPAL		205,704	205,704	194,390	189,296	0	16,407	0	16,407	0	205,704	0	0	0	4,343	09/25/2035	1FM	
36242D XY 4	GSR 2005-2F 1A1 CMO 5.500		09/25/2017	PAID ON PRINCIPAL		158,913	158,913	156,529	124,608	0	34,305	0	34,305	0	158,913	0	0	0	5,496	03/25/2035	1FM	
36297X AF 0	GSR 2006-5F 2A5 CMO 6.000		09/25/2017	PAID ON PRINCIPAL		920,169	920,169	824,453	742,576	0	177,593	0	177,593	0	920,169	0	0	0	36,595	06/25/2036	1FM	
36297X AF 0	GSR 2006-5F 2A5 CMO 6.000		08/25/2017	WRITTEN OFF		0	13,381	11,989	10,798	0	(341)	0	(341)	0	10,458	0	(10,458)	(10,458)	501	06/25/2036	1FM	
36297X AF 0	GSR 2006-5F 2A5 CMO 6.000		09/25/2017	RECOVERY OF PAR WRITE-OFF		0	(13,169)	(11,800)	(10,628)	0	522	0	522	0	(10,106)	0	10,106	10,106	0	06/25/2036	1FM	
456652 AA 4	IMJA 2007-A1 A1 CMO 6.000		09/25/2017	PAID ON PRINCIPAL		66,499	66,499	54,862	22,804	0	43,695	0	43,695	0	66,499	0	0	0	2,882	08/25/2037	1FM	
456652 AA 4	IMJA 2007-A1 A1 CMO 6.000		09/25/2017	WRITTEN OFF		0	2,481	2,047	851	0	(208)	0	(208)	0	642	0	(642)	(642)	112	08/25/2037	1FM	
456652 AA 4	IMJA 2007-A1 A1 CMO 6.000		08/25/2017	RECOVERY OF PAR WRITE-OFF		0	(1)	(1)	(0)	0	0	0	0	0	(0)	0	0	0	0	08/25/2037	1FM	
456606 FU 1	INHEL 2004-C M1 2.077		09/25/2017	PAID ON PRINCIPAL		465,215	465,215	302,389	353,213	0	112,001	0	112,001	0	465,215	0	0	0	5,155	03/25/2035	1FM	
466247 LU 5	JPMMT 2005-A1 4A1 CMO 3.702		09/25/2017	PAID ON PRINCIPAL		465,525	465,525	467,080	466,699	0	(1,174)	0	(1,174)	0	465,525	0	0	0	9,406	02/25/2035	1FM	
466247 YK 3	JPMMT 2005-A8 1A3 CMO 3.184		09/25/2017	PAID ON PRINCIPAL		174,589	174,589	161,304	148,104	0	26,485	0	26,485	0	174,589	0	0	0	3,562	11/25/2035	1FM	
46629C AK 3	JPMMT 2006-A5 3A4 CMO 3.417		09/25/2017	PAID ON PRINCIPAL		76,192	76,192	54,157	50,278	(0)	25,914	0	25,914	0	76,192	0	0	0	1,617	08/25/2036	1FM	

QE05.10

SCHEDULE D - PART 4

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

Table with columns: 1 CUSIP Identification, 2 Description, 3 Foreign, 4 Disposal Date, 5 Name of Purchaser, 6 Number of Shares of Stock, 7 Consideration, 8 Par Value, 9 Actual Cost, 10 Prior Year Book/Adjusted Carrying Value, 11-15 Change in Book/Adjusted Carrying Value (Unrealized Valuation Increase, Current Year's Amortization/ Accretion, Current Year's Other-Than-Temporary Impairment Recognized, Total Change in B./A.C.V., Total Foreign Exchange Change in B./A.C.V.), 16 Book/Adjusted Carrying Value at Disposal Date, 17 Foreign Exchange Gain (Loss) on Disposal, 18 Realized Gain (Loss) on Disposal, 19 Total Gain (Loss) on Disposal, 20 Bond Interest / Stock Dividends Received During Year, 21 Stated Contractual Maturity Date, 22 NAIC Designation or Market Indicator (a)

QE05.11

SCHEDULE D - PART 4

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

QE05.12

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	For Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
81745N AR 0	SEMT 2014-1 2A5 CMO (1 4.000		09/25/2017	PAID ON PRINCIPAL		530,918	530,918	537,803	533,260	0	(2,342)	0	(2,342)	0	530,918	0	0	0	14,019	04/25/2044	1FM
81745L AF 0	SEMT 2014-4 A6 CMO 3.500		09/25/2017	PAID ON PRINCIPAL		130,056	130,056	130,929	130,830	0	(775)	0	(775)	0	130,056	0	0	0	3,187	11/25/2044	1FM
81746L AA 0	SEMT 2015-3 A1 CMO 3.500		09/25/2017	PAID ON PRINCIPAL		83,936	83,936	84,303	84,269	0	(333)	0	(333)	0	83,936	0	0	0	1,888	07/25/2045	1FM
81746L AE 2	SEMT 2015-3 A5 CMO 3.000		09/25/2017	PAID ON PRINCIPAL		111,915	111,915	112,369	112,247	0	(332)	0	(332)	0	111,915	0	0	0	2,158	07/25/2045	1FM
81746M AA 8	SEMT 2015-4 A1 3.000		09/25/2017	PAID ON PRINCIPAL		112,117	112,117	113,641	113,567	0	(1,450)	0	(1,450)	0	112,117	0	0	0	2,201	11/25/2030	1FM
81746N AK 4	SEMT 2016-3 A10 3.500		09/25/2017	PAID ON PRINCIPAL		87,350	87,350	90,135	90,018	0	(2,667)	0	(2,667)	0	87,350	0	0	0	2,000	11/25/2046	1FE
81746T AD 7	SEMT 2017-1 A4 3.500		09/25/2017	PAID ON PRINCIPAL		46,879	46,879	47,816	47,816	0	(938)	0	(938)	0	46,879	0	0	0	981	02/25/2047	1FE
81746K AA 2	SEMT 2017-2 A1 CMO 3.500		09/25/2017	PAID ON PRINCIPAL		163,247	163,247	164,599	164,599	0	(1,352)	0	(1,352)	0	163,247	0	0	0	3,019	03/25/2047	1FE
81746X AA 4	SEMT 2017-3 A1 3.500		09/25/2017	PAID ON PRINCIPAL		300,188	300,188	298,265	298,265	0	1,923	0	1,923	0	300,188	0	0	0	4,653	04/25/2047	1FE
81746X AD 8	SEMT 2017-3 A4 3.500		09/25/2017	PAID ON PRINCIPAL		244,598	244,598	248,152	248,152	0	(3,554)	0	(3,554)	0	244,598	0	0	0	3,791	04/25/2047	1FE
81745X AA 5	SEMT 2017-4 A1 (144A) 3.500		09/25/2017	PAID ON PRINCIPAL		470,233	470,233	480,887	480,887	0	(10,654)	0	(10,654)	0	470,233	0	0	0	2,848	07/25/2047	1FE
81745X AD 9	SEMT 2017-4 A4 (144A) 3.500		09/25/2017	PAID ON PRINCIPAL		250,791	250,791	257,688	257,688	0	(6,897)	0	(6,897)	0	250,791	0	0	0	1,519	07/25/2047	1FE
81746F AA 3	SEMT 2017-6 A1 (144A) 3.500		09/25/2017	PAID ON PRINCIPAL		30,647	30,647	31,279	31,279	0	(632)	0	(632)	0	30,647	0	0	0	89	09/25/2047	1FE
78471K AE 1	SFPMT 2016-1A 1A4 3.000		09/25/2017	PAID ON PRINCIPAL		72,850	72,850	69,493	69,509	0	3,342	0	3,342	0	72,850	0	0	0	1,428	11/25/2046	1FE
83611M NF 1	SVHE 2006-2 A4 1.507		09/25/2017	PAID ON PRINCIPAL		537,616	537,616	368,267	475,078	0	62,538	0	62,538	0	537,616	0	0	0	4,506	03/25/2036	1FM
939336 UE 1	WAMMS 2003-MS5 1A1 CMO 5.000		09/25/2017	PAID ON PRINCIPAL		6,207	6,207	6,287	6,189	0	18	0	18	0	6,207	0	0	0	206	03/25/2018	1FM
929227 ZC 3	WAMU 2002-AR18 A CMO 3.039		09/25/2017	PAID ON PRINCIPAL		728	728	662	668	0	59	0	59	0	728	0	0	0	13	01/25/2033	1FM
939336 PC 1	WAMU 2003-AR1 A6 CMO 2.729		09/25/2017	PAID ON PRINCIPAL		1,239	1,239	1,118	1,128	0	110	0	110	0	1,239	0	0	0	21	03/25/2033	1FM
92922F HL 5	WAMU 2003-S12 1A1 CMO 4.500		09/25/2017	PAID ON PRINCIPAL		39,654	39,654	38,700	39,364	0	291	0	291	0	39,654	0	0	0	1,156	11/25/2018	1FM
929227 6Y 7	WAMU 2003-S6 2A3 CMO 4.750		09/25/2017	PAID ON PRINCIPAL		8,016	8,016	8,040	7,991	0	24	0	24	0	8,016	0	0	0	255	07/25/2018	1FM
92922F BK 3	WAMU 2003-S7 A1 CMO 4.500		09/25/2017	PAID ON PRINCIPAL		12,106	12,106	11,887	12,034	0	72	0	72	0	12,106	0	0	0	368	08/25/2018	1FM
92922F DE 5	WAMU 2003-S8 A2 CMO 5.000		09/25/2017	PAID ON PRINCIPAL		17,644	17,644	17,755	17,588	0	56	0	56	0	17,644	0	0	0	573	09/25/2018	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 3.038		09/25/2017	PAID ON PRINCIPAL		27,305	27,305	16,827	10,828	0	16,477	0	16,477	0	27,305	0	0	0	537	10/25/2036	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 3.038		08/25/2017	WRITTEN OFF		0	12	7	5	0	(0)	0	(0)	5	0	0	(5)	(5)	0	10/25/2036	1FM
93363N AD 7	WAMU 2006-AR12 1A4 CMO 3.038		09/25/2017	RECOVERY OF PAR WRITE-OFF		0	(673)	(414)	(267)	0	2	0	2	0	(265)	0	265	265	0	10/25/2036	1FM
94984A AS 9	WFMBMS 2006-6 1A17 CMO 5.750		09/25/2017	PAID ON PRINCIPAL		438,223	438,223	412,841	373,322	0	64,901	0	64,901	0	438,223	0	0	0	16,345	05/25/2036	1FM
94984A AS 9	WFMBMS 2006-6 1A17 CMO 5.750		09/25/2017	WRITTEN OFF		0	3,526	3,322	3,004	0	(84)	0	(84)	0	2,920	0	(2,920)	(2,920)	135	05/25/2036	1FM
94980S AD 7	WFMBMS 2006-9 1A4 CMO 6.000		09/25/2017	PAID ON PRINCIPAL		720,916	720,916	687,981	634,801	(0)	86,116	0	86,115	0	720,916	0	0	0	29,541	08/25/2036	1FM
94985R AR 3	WFMBMS 2007-4 A16 CMO 5.500		09/25/2017	PAID ON PRINCIPAL		50,823	50,823	46,773	41,130	0	9,694	0	9,694	0	50,823	0	0	0	1,890	04/25/2037	1FM
94985R AR 3	WFMBMS 2007-4 A16 CMO 5.500		09/25/2017	WRITTEN OFF		0	5,145	4,735	4,164	0	(1)	0	(1)	0	4,162	0	(4,162)	(4,162)	200	04/25/2037	1FM
97652R AD 9	WIN 2014-3 A4 CMO 3.500		09/20/2017	PAID ON PRINCIPAL		103,419	103,419	103,888	103,699	0	(280)	0	(280)	0	103,419	0	0	0	2,470	11/20/2044	1FM
97653B AC 5	WIN 2015-A A3 CMO 3.500		09/20/2017	PAID ON PRINCIPAL		161,528	161,528	164,027	163,789	0	(2,261)	0	(2,261)	0	161,528	0	0	0	3,857	06/20/2045	1FM
92977Y BQ 3	WMLT 2005-B 3A1 CMO 3.600		09/20/2017	PAID ON PRINCIPAL		114,493	114,493	89,877	61,611	(0)	52,882	0	52,882	0	114,493	0	0	0	2,540	10/20/2035	1FM
04624U AA 9	ACM 2016-1 A1 1.362		09/15/2017	PAID ON PRINCIPAL		707,229	707,229	703,683	704,043	0	3,186	0	3,186	0	707,229	0	0	0	6,458	05/15/2049	1FM
29429C AA 3	CGCMT 2016-P3 A1 1.700		09/15/2017	PAID ON PRINCIPAL		441,267	441,267	441,267	441,213	0	54	0	54	0	441,267	0	0	0	4,976	04/15/2049	1FM
23305X AA 9	DBUBS 2011-LC2A A1 (14 3.527		09/10/2017	PAID ON PRINCIPAL		50,473	50,473	50,976	50,663	0	(190)	0	(190)	0	50,473	0	0	0	1,182	07/10/2044	1FM
36192P AF 3	GSMS 2012-GCJ9 A2 1.762		09/10/2017	PAID ON PRINCIPAL		5,196,198	5,196,198	5,198,634	5,198,634	0	(2,436)	0	(2,436)	0	5,196,198	0	0	0	39,064	11/10/2045	1FE
46590K AA 2	JPMCC 2015-JP1 A1 1.949		09/15/2017	PAID ON PRINCIPAL		394,798	394,798	396,186	395,875	0	(1,077)	0	(1,077)	0	394,798	0	0	0	5,108	01/15/2049	1FM
61762M BT 7	MSBAM 2013-C10 A2 2.964		09/15/2017	PAID ON PRINCIPAL		839,638	839,638	859,251	854,164	0	(14,526)	0	(14,526)	0	839,638	0	0	0	16,551	07/15/2046	1FE
61761Q AB 9	MSBAM 2013-C8 A2 1.689		09/15/2017	PAID ON PRINCIPAL		144,052	144,052	144,367	144,209	0	(156)	0	(156)	0	144,052	0	0	0	1,618	12/15/2048	1FM
61760R BA 9	MSC 2011-C3 A3 4.054		09/15/2017	PAID ON PRINCIPAL		185,595	185,595	187,445	186,026	0	(431)	0	(431)	0	185,595	0	0	0	4,998	07/15/2049	1FM
94988H AC 5	WFCM 2012-LC5 A3 2.918		09/15/2017	PAID ON PRINCIPAL		18,724	18,724	19,129	18,965	0	(241)	0	(241)	0	18,724	0	0	0	410	10/15/2045	1FM

SCHEDULE D - PART 4

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

QE05.13

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)
95000G AW 4	WFCM 2016-BNK1 A1 1.321		09/15/2017	PAID ON PRINCIPAL		90,394	90,394	90,394	90,390	0	4	0	4	0	90,394	0	0	0	794	08/15/2049	1FE
92890N AT 6	WFRBS 2012-C10 A2 1.765		09/15/2017	PAID ON PRINCIPAL		5,376,856	5,376,856	5,402,900	5,392,861	0	(16,005)	0	(16,005)	0	5,376,856	0	0	0	72,762	12/15/2045	1FE
92890F AQ 9	WFRBS 2014-C20 A1 1.283		09/15/2017	PAID ON PRINCIPAL		682,640	682,640	678,240	679,471	0	3,168	0	3,168	0	682,640	0	0	0	5,818	05/15/2047	1FM
02006T AC 0	ALLYA 2014-1 A4 1.530		09/15/2017	PAID ON PRINCIPAL		2,471,090	2,471,090	2,474,560	2,474,549	0	(3,459)	0	(3,459)	0	2,471,090	0	0	0	21,168	04/15/2019	1FE
02006W AC 3	ALLYA 2014-2 A3 1.250		09/15/2017	PAID ON PRINCIPAL		1,882,183	1,882,183	1,882,259	1,882,222	0	(40)	0	(40)	0	1,882,183	0	0	0	15,672	04/15/2019	1FE
02006V AC 5	ALLYA 2014-3 A3 1.280		09/15/2017	PAID ON PRINCIPAL		663,757	663,757	664,337	664,047	0	(290)	0	(290)	0	663,757	0	0	0	4,614	06/17/2019	1FE
02006Y AC 9	ALLYA 2015-1 A3 1.390		09/15/2017	PAID ON PRINCIPAL		1,358,360	1,358,360	1,359,156	1,359,153	0	(793)	0	(793)	0	1,358,360	0	0	0	12,571	09/16/2019	1FE
046036 A# 6	AMHPT 1997-1 B2 8.900		07/15/2017	PAID ON PRINCIPAL		66,510	66,510	67,594	67,258	9,257	(6)	0	9,252	0	66,510	0	0	0	3,403	06/15/2028	3AM
14313N AD 4	CARMX 2013-3 A4 1.490		09/15/2017	PAID ON PRINCIPAL		1,579,822	1,579,822	1,585,718	1,582,674	0	(2,852)	0	(2,852)	0	1,579,822	0	0	0	15,616	01/15/2019	1FE
14313X AH 3	CARMX 2015-4 A2B 1.826		09/15/2017	PAID ON PRINCIPAL		396,691	396,691	397,420	397,208	0	(516)	0	(516)	0	396,691	0	0	0	4,010	04/15/2019	1FE
14314M AH 6	CARMX 2016-2 A2B 1.704		09/15/2017	PAID ON PRINCIPAL		938,339	938,339	939,952	939,483	0	(1,144)	0	(1,144)	0	938,339	0	0	0	8,957	06/17/2019	1FE
13056W AD 7	CRART 2014-1 A4 1.480		09/15/2017	PAID ON PRINCIPAL		720,918	720,918	721,678	721,674	0	(756)	0	(756)	0	720,918	0	0	0	7,057	08/15/2019	1FE
13056M AC 1	CRART 2015-2 A3 1.310		09/15/2017	PAID ON PRINCIPAL		941,064	941,064	940,770	940,772	0	292	0	292	0	941,064	0	0	0	8,168	08/15/2019	1FE
13056J AC 8	CRART 2015-3 A3 1.620		09/15/2017	PAID ON PRINCIPAL		2,678,064	2,678,064	2,678,901	2,678,901	0	(837)	0	(837)	0	2,678,064	0	0	0	5,379	11/15/2019	1FE
31679M AD 8	FITAT 2014-3 A3 960		09/15/2017	PAID ON PRINCIPAL		310,584	310,584	309,759	310,152	0	432	0	432	0	310,584	0	0	0	1,979	03/15/2019	1FE
34530D AE 9	FORDO 2013-C B 1.680		09/15/2017	PAID ON PRINCIPAL		6,513,579	6,513,579	6,522,484	6,522,484	0	(8,905)	0	(8,905)	0	6,513,579	0	0	0	48,291	11/15/2018	1FE
34530K AB 9	FORDO 2014-B A3 900		08/15/2017	PAID ON PRINCIPAL		1,095,773	1,095,773	1,095,619	1,095,730	0	43	0	43	0	1,095,773	0	0	0	6,087	10/15/2018	1FE
34530K AC 7	FORDO 2014-B A4 1.420		09/15/2017	PAID ON PRINCIPAL		1,544,070	1,544,070	1,544,312	1,544,312	0	(241)	0	(241)	0	1,544,070	0	0	0	5,141	08/15/2019	1FE
393505 F5 6	GT 1998-4 A6 6.530		09/01/2017	PAID ON PRINCIPAL		48,666	48,666	50,157	48,666	0	0	0	0	0	48,666	0	0	0	2,118	04/01/2030	3AM
43814G AD 2	HAROT 2014-2 A4 1.180		09/18/2017	PAID ON PRINCIPAL		4,800,000	4,800,000	4,806,375	4,804,299	0	(4,299)	0	(4,299)	0	4,800,000	0	0	0	41,112	05/18/2020	1FE
44890Q AD 5	HART 2013-C A4 1.550		09/15/2017	PAID ON PRINCIPAL		3,190,733	3,190,733	3,199,832	3,196,226	0	(5,493)	0	(5,493)	0	3,190,733	0	0	0	31,055	03/15/2019	1FE
44890W AC 4	HART 2015-A A3 1.050		09/15/2017	PAID ON PRINCIPAL		1,757,212	1,757,212	1,757,093	1,757,127	0	85	0	85	0	1,757,212	0	0	0	12,258	04/15/2019	1FE
41284A AD 0	HDMOT 2014-1 A3 1.100		09/15/2017	PAID ON PRINCIPAL		2,557,276	2,557,276	2,553,416	2,555,398	0	1,879	0	1,879	0	2,557,276	0	0	0	18,715	09/15/2019	1FE
50116P AD 2	KCOT 2014-1A A4 (144A) 1.670		09/15/2017	PAID ON PRINCIPAL		1,424,487	1,424,487	1,425,433	1,425,433	0	(946)	0	(946)	0	1,424,487	0	0	0	2,959	07/15/2020	1FE
525170 BD 7	LMH 1998-1 2A1 6.545		09/15/2017	PAID ON PRINCIPAL		177,292	177,292	169,705	149,306	0	27,986	0	27,986	0	177,292	0	0	0	7,734	07/15/2028	4AM
525170 BD 7	LMH 1998-1 2A1 6.545		09/15/2017	WRITTEN OFF		0	1,937	1,854	1,631	0	6	0	6	0	1,636	0	(1,636)	(1,636)	85	07/15/2028	4AM
65477M AD 0	NAROT 2013-C A4 1.300		09/15/2017	PAID ON PRINCIPAL		5,847,400	5,847,400	5,844,659	5,844,659	0	2,741	0	2,741	0	5,847,400	0	0	0	12,575	06/15/2020	1FE
674135 CP 1	OAK 1997-C B1 7.450		09/15/2017	WRITTEN OFF		0	77,539	43,809	64,041	0	104	0	104	0	64,146	0	(64,146)	(64,146)	14,077	11/15/2027	6Z
89231M AD 7	TAOT 2014-A A4 1.180		09/15/2017	PAID ON PRINCIPAL		5,816,738	5,816,738	5,824,463	5,821,509	0	(4,771)	0	(4,771)	0	5,816,738	0	0	0	45,497	06/17/2019	1FE
89231R AD 6	TAOT 2014-B A4 1.310		09/15/2017	PAID ON PRINCIPAL		2,789,520	2,789,520	2,793,591	2,792,297	0	(2,776)	0	(2,776)	0	2,789,520	0	0	0	17,204	09/16/2019	1FE
87226Q AD 9	TCFAT 2015-1A A3 (144A) 1.490		09/15/2017	PAID ON PRINCIPAL		1,172,881	1,172,881	1,173,659	1,173,253	0	(372)	0	(372)	0	1,172,881	0	0	0	11,627	12/16/2019	1FE
87227F AC 4	TCFAT 2015-2A A3 (144A) 2.060		09/15/2017	PAID ON PRINCIPAL		2,494,854	2,494,854	2,501,091	2,501,091	0	(6,237)	0	(6,237)	0	2,494,854	0	0	0	12,738	04/15/2020	1FE
92887J AB 9	VFET 2016-1A A2 (144A) 1.440		09/15/2017	PAID ON PRINCIPAL		2,633,185	2,633,185	2,635,703	2,634,936	0	(1,751)	0	(1,751)	0	2,633,185	0	0	0	15,166	10/15/2018	1FE
98160Q AD 4	WOART 2014-B A3 1.140		09/15/2017	PAID ON PRINCIPAL		2,174,741	2,174,741	2,175,651	2,175,360	0	(619)	0	(619)	0	2,174,741	0	0	0	16,534	01/15/2020	1FE
3899999	Total - Bonds - Industrial and Miscellaneous					226,357,560	225,189,748	228,289,537	224,075,678	772,487	1,567,650	1,368,241	971,895	0	225,047,573	0	1,309,987	1,309,987	7,043,515	XXX	XXX
Bonds - Hybrid Securities																					
44978N AA 3	ING CAP FUNDING TRST I 4.896	C	09/30/2017	REDEEMED		3,000,000	3,000,000	874,950	874,950	0	0	0	0	0	874,950	0	2,125,050	2,125,050	104,503	12/29/2049	3FE
4899999	Total - Bonds - Hybrid Securities					3,000,000	3,000,000	874,950	874,950	0	0	0	0	0	874,950	0	2,125,050	2,125,050	104,503	XXX	XXX
8399997	Total - Bonds - Part 4					632,057,488	628,492,566	651,612,703	629,024,120	772,487	(549,700)	1,368,241	(1,145,454)	0	627,878,665	0	4,178,823	4,178,823	22,962,900	XXX	XXX
8399999	Total - Bonds					632,057,488	628,492,566	651,612,703	629,024,120	772,487	(549,700)	1,368,241	(1,145,454)	0	627,878,665	0	4,178,823	4,178,823	22,962,900	XXX	XXX
Common Stocks - Industrial and Miscellaneous																					
67058H 10 2	NUSTAR ENERGY LP		07/12/2017	VARIOUS		107,100,000	4,995,650	XXX	5,090,382	5,333,580	(243,198)	0	331,029	(574,227)	4,759,353	0	236,297	236,297	234,549	XXX	L

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)
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....					4,995,650	XXX	5,090,382	5,333,580	(243,198)	0	331,029	(574,227)	0	4,759,353	0	236,297	236,297	234,549	XXX	XXX
9799997.	Total - Common Stocks - Part 4.....					4,995,650	XXX	5,090,382	5,333,580	(243,198)	0	331,029	(574,227)	0	4,759,353	0	236,297	236,297	234,549	XXX	XXX
9799999.	Total - Common Stocks.....					4,995,650	XXX	5,090,382	5,333,580	(243,198)	0	331,029	(574,227)	0	4,759,353	0	236,297	236,297	234,549	XXX	XXX
9899999.	Total - Preferred and Common Stocks.....					4,995,650	XXX	5,090,382	5,333,580	(243,198)	0	331,029	(574,227)	0	4,759,353	0	236,297	236,297	234,549	XXX	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					637,053,138	XXX	656,703,085	634,357,700	529,289	(549,700)	1,699,271	(1,719,681)	0	632,638,018	0	4,415,120	4,415,120	23,197,449	XXX	XXX

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

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

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

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

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

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
U.S. Government - Issuer Obligations						
	REPO- BNP A TREASURY		1.....	.....27,533,141	.....27,533,141	10/02/2017.....
	REPO- CITIBANK A TREASURY.....		1.....	.....189,771	.....189,771	10/02/2017.....
	REPO- HSBC A TREASURY.....		1.....	.....27,533,141	.....27,533,141	10/02/2017.....
	REPO- ROYAL A TREASURY.....		1.....	.....27,533,141	.....27,533,141	10/02/2017.....
0199999.	U.S. Government - Issuer Obligations.....			.....82,789,194	.....82,789,194	XXX
0599999.	Total - U.S. Government.....			.....82,789,194	.....82,789,194	XXX
6199999.	Total - Issuer Obligations.....			.....82,789,194	.....82,789,194	XXX
6699999.	Subtotal - Bonds.....			.....82,789,194	.....82,789,194	XXX
9999999.	Totals.....			.....82,789,194	.....82,789,194	XXX

General Interrogatories:

- The activity for the year: Fair Value \$.....46,291,705 Book/Adjusted Carrying Value \$.....46,291,705
- Average balance for the year: Fair Value \$.....50,776,190 Book/Adjusted Carrying Value \$.....50,776,190
- Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
 NAIC 1: \$.....82,789,194 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

THE TRAVELERS INDEMNITY COMPANY

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Current Quarter	5 Amount of Interest Accrued at Current Statement Date	Book Balance at End of Each Month During Current Quarter			9 *
					6 First Month	7 Second Month	8 Third Month	
Open Depositories								
Bank of America, N.A. - Canada Branch.....	Toronto, ON.....	.....0.000	.....0	.....0	.....7,577	.....7,556	.....3,833	XXX
Bank of America, N.A. - IL.....	Chicago, IL.....	.....0.000	.....0	.....0	.....46,618	.....1,640	.....0	XXX
Bank of America, N.A. - NC.....	Charlotte, NC.....	.....0.000	.....0	.....0	.....13,238,558	.....7,280,734	.....22,227,294	XXX
Bank of America, N.A. - TX.....	Dallas, TX.....	.....0.000	.....0	.....0	.....(11,167,861)	.....(12,425,899)	.....(10,903,139)	XXX
Bank of America, N.A.....	Charlotte, NC.....	.....0.000	.....0	.....0	.....3,893,513	.....2,379,165	.....4,213,890	XXX
Bank of America, N.A.....	Hartford, CT.....	.....0.000	.....0	.....0	.....(6,178,869)	.....(1,776,355)	.....(2,507,197)	XXX
Bank of New York Mellon.....	New York, NY.....	.....0.000	.....0	.....0	.....0	.....0	.....0	XXX
Bank of New York.....	New York, NY.....	.....0.000	.....0	.....0	.....899,438	.....(2,977,947)	.....(292,760)	XXX
Citibank, N.A. - NY.....	New York, NY.....	.....0.000	.....0	.....0	.....375,134	.....2,606,335	.....6,104,848	XXX
Citibank, N.A.....	New Castle, DE.....	.....0.000	.....0	.....0	.....(746,543,171)	.....(681,320,333)	.....(694,423,483)	XXX
Citibank, N.A.....	New York, NY.....	.....0.000	.....0	.....0	.....5,092	.....8,267	.....(2,207,950)	XXX
First National Bank of Anchorage.....	Anchorage, AK.....	.....0.000	.....0	.....0	.....25,000	.....25,000	.....25,000	XXX
JP Morgan Chase Bank, N.A. - IL.....	Chicago, IL.....	.....0.000	.....0	.....0	.....2,801,269	.....(2,377,557)	.....2,090,396	XXX
JP Morgan Chase Bank, N.A.....	New York, NY.....	.....0.000	.....0	.....0	.....(12,713,645)	.....18,750,490	.....352,773	XXX
JP Morgan Chase Bank, NA - TX.....	Houston, TX.....	.....0.000	.....0	.....0	.....996,872	.....996,872	.....996,872	XXX
Royal Bank of Canada.....	Toronto, ON.....	.....0.000	.....0	.....0	.....10,455	.....(3,821)	.....(3,833)	XXX
The Bank of New York Mellon.....	Pittsburgh, PA.....	.....0.000	.....0	.....0	.....20,549	.....5,000	.....5,000	XXX
The Northern Trust Company.....	Chicago, IL.....	.....0.000	.....0	.....0	.....204,025	.....108,058	.....228,020	XXX
US Bank Corp.....	Minneapolis, MN.....	.....0.000	.....0	.....0	.....1,047,697	.....1,230,506	.....1,212,118	XXX
US Bank Corp.....	St. Paul, MN.....	.....0.000	.....0	.....0	.....3,688	.....3,688	.....10,646	XXX
Wells Fargo Bank, N.A.....	Jacksonville, FL.....	.....0.000	.....0	.....0	.....14,609,200	.....13,317,184	.....12,943,534	XXX
0199999. Total Open Depositories.....	XXX	XXX	.....0	.....0	.....(738,418,862)	.....(654,161,418)	.....(659,924,138)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	.....0	.....0	.....(738,418,862)	.....(654,161,418)	.....(659,924,138)	XXX
0599999. Total Cash.....	XXX	XXX	.....0	.....0	.....(738,418,862)	.....(654,161,418)	.....(659,924,138)	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	146	0	0	59,104
2. Alaska.....AK	0	0	0	0	0	0	0	0
3. Arizona.....AZ	0	0	0	0	0	0	0	0
4. Arkansas.....AR	0	0	0	0	0	0	0	0
5. California.....CA	0	0	0	0	0	0	0	0
6. Colorado.....CO	0	0	0	0	0	0	0	0
7. Connecticut.....CT	8,327	8,327	0	0	25	0	0	75,333
8. Delaware.....DE	0	0	0	0	0	0	0	0
9. District of Columbia.....DC	0	0	0	0	0	0	0	0
10. Florida.....FL	0	0	0	0	228	0	0	388,186
11. Georgia.....GA	0	0	0	0	33	0	0	384,200
12. Hawaii.....HI	0	0	0	0	(69)	0	0	4,323
13. Idaho.....ID	0	0	0	0	0	0	0	0
14. Illinois.....IL	0	0	0	0	0	0	0	0
15. Indiana.....IN	0	0	0	0	11	0	0	60,113
16. Iowa.....IA	0	0	0	0	0	0	0	0
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	0	0	0	0
19. Louisiana.....LA	0	0	0	0	0	0	0	0
20. Maine.....ME	0	0	0	0	1	0	0	807
21. Maryland.....MD	0	0	0	0	18	0	0	11,626
22. Massachusetts.....MA	0	0	0	0	46	0	0	87,122
23. Michigan.....MI	0	0	0	0	0	0	0	0
24. Minnesota.....MN	0	0	0	0	42	0	0	145,287
25. Mississippi.....MS	0	0	0	0	0	0	0	0
26. Missouri.....MO	0	0	0	0	0	0	0	0
27. Montana.....MT	0	0	0	0	0	0	0	0
28. Nebraska.....NE	0	0	0	0	0	0	0	0
29. Nevada.....NV	0	0	0	0	30	0	0	87,392
30. New Hampshire.....NH	0	0	0	0	3	0	0	6,012
31. New Jersey.....NJ	0	0	0	0	0	0	0	0
32. New Mexico.....NM	0	0	0	0	31	0	0	127,976
33. New York.....NY	0	0	0	0	2,048	0	0	1,196,849
34. North Carolina.....NC	0	0	0	0	0	0	0	0
35. North Dakota.....ND	0	0	0	0	0	0	0	0
36. Ohio.....OH	0	0	0	0	64	0	0	50,212
37. Oklahoma.....OK	0	0	0	0	0	0	0	0
38. Oregon.....OR	0	0	0	0	41	0	0	33,373
39. Pennsylvania.....PA	0	0	17,500	1	(12,500)	0	0	0
40. Rhode Island.....RI	0	0	0	0	0	0	0	0
41. South Carolina.....SC	0	0	0	0	0	0	0	0
42. South Dakota.....SD	0	0	0	0	0	0	0	0
43. Tennessee.....TN	0	0	0	0	0	0	0	0
44. Texas.....TX	0	0	0	0	0	0	0	0
45. Utah.....UT	0	0	0	0	21	0	0	32,486
46. Vermont.....VT	0	0	0	0	0	0	0	0
47. Virginia.....VA	0	0	0	0	59	0	0	112,710
48. Washington.....WA	0	0	0	0	0	0	0	0
49. West Virginia.....WV	0	0	0	0	0	0	0	0
50. Wisconsin.....WI	0	0	0	0	19	0	0	19,984
51. Wyoming.....WY	0	0	0	0	0	0	0	0
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	8,327	8,327	17,500	1	(9,704)	0	0	2,883,094

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Hospitals

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

DETAILS OF WRITE-INS

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



SUPPLEMENT "A" TO SCHEDULE T

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

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

Other Health Care Professionals, Including Dentists, Chiropractors and Podiatrists

States, Etc.	1 Direct Premiums Written	2 Direct Premiums Earned	Direct Losses Paid		5 Direct Losses Incurred	Direct Losses Unpaid		8 Direct Losses Incurred But Not Reported
			3 Amount	4 Number of Claims		6 Amount Reported	7 Number of Claims	
1. Alabama.....AL	0	0	0	0	16	0	0	6,421
2. Alaska.....AK	0	0	0	0	27	0	0	9,666
3. Arizona.....AZ	0	0	0	0	9	0	0	9,483
4. Arkansas.....AR	0	0	0	0	68	0	0	34,269
5. California.....CA	0	0	0	0	169	0	0	185,102
6. Colorado.....CO	0	0	0	0	118	0	0	178,509
7. Connecticut.....CT	0	0	0	0	140	0	0	426,887
8. Delaware.....DE	0	0	0	0	15	0	0	10,275
9. District of Columbia.....DC	0	0	0	0	11	0	0	9,763
10. Florida.....FL	0	0	0	0	29	0	0	49,453
11. Georgia.....GA	0	0	0	0	214	0	0	2,482,965
12. Hawaii.....HI	0	0	0	0	(16)	0	0	975
13. Idaho.....ID	0	0	0	0	18	0	0	22,994
14. Illinois.....IL	0	0	0	0	544	0	0	289,710
15. Indiana.....IN	0	0	0	0	5	0	0	29,290
16. Iowa.....IA	0	0	0	0	37	0	0	48,830
17. Kansas.....KS	0	0	0	0	0	0	0	0
18. Kentucky.....KY	0	0	0	0	77	0	0	67,663
19. Louisiana.....LA	0	0	0	0	(7)	0	0	292,809
20. Maine.....ME	0	0	0	0	4	0	0	5,698
21. Maryland.....MD	0	0	0	0	61	0	0	38,058
22. Massachusetts.....MA	0	0	0	0	153	0	0	291,669
23. Michigan.....MI	0	0	0	0	404	0	0	295,980
24. Minnesota.....MN	0	0	0	0	31	0	0	104,347
25. Mississippi.....MS	0	0	0	0	17	0	0	22,054
26. Missouri.....MO	0	0	0	0	107	0	0	99,945
27. Montana.....MT	0	0	0	0	12	0	0	31,238
28. Nebraska.....NE	0	0	0	0	13	0	0	13,920
29. Nevada.....NV	0	0	0	0	7	0	0	21,205
30. New Hampshire.....NH	0	0	0	0	15	0	0	25,140
31. New Jersey.....NJ	0	0	0	0	160	0	0	191,643
32. New Mexico.....NM	0	0	0	0	27	0	0	109,897
33. New York.....NY	0	0	0	0	2,366	0	0	1,382,567
34. North Carolina.....NC	0	0	0	0	71	0	0	73,949
35. North Dakota.....ND	0	0	0	0	0	0	0	11,424
36. Ohio.....OH	0	0	0	0	415	0	0	327,323
37. Oklahoma.....OK	0	0	0	0	9	0	0	43,077
38. Oregon.....OR	0	0	0	0	42	0	0	34,597
39. Pennsylvania.....PA	0	0	0	0	383	0	0	384,624
40. Rhode Island.....RI	0	0	0	0	119	0	0	14,659
41. South Carolina.....SC	0	0	0	0	36	0	0	41,552
42. South Dakota.....SD	0	0	0	0	4	0	0	67,554
43. Tennessee.....TN	0	0	0	0	182	0	0	132,988
44. Texas.....TX	0	0	0	0	9,666	0	0	511,610
45. Utah.....UT	0	0	0	0	28	0	0	44,495
46. Vermont.....VT	0	0	0	0	37	0	0	75,827
47. Virginia.....VA	0	0	0	0	9	0	0	16,249
48. Washington.....WA	0	0	0	0	341	0	0	295,716
49. West Virginia.....WV	0	0	0	0	75	0	0	219,998
50. Wisconsin.....WI	0	0	0	0	71	0	0	76,092
51. Wyoming.....WY	0	0	0	0	0	0	0	15,211
52. American Samoa.....AS	0	0	0	0	0	0	0	0
53. Guam.....GU	0	0	0	0	0	0	0	0
54. Puerto Rico.....PR	0	0	0	0	0	0	0	0
55. US Virgin Islands.....VI	0	0	0	0	0	0	0	0
56. Northern Mariana Islands.....MP	0	0	0	0	0	0	0	0
57. Canada.....CAN	0	0	0	0	0	0	0	0
58. Aggregate Other Alien.....OT	0	0	0	0	0	0	0	0
59. Totals.....	0	0	0	0	16,339	0	0	9,175,370

DETAILS OF WRITE-INS

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

Supp. A to Sch. T
NONE

Overflow Page
NONE



DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For the Period Ended September 30, 2017

NAIC Group Code.....3548

NAIC Company Code.....25658

Company Name: THE TRAVELERS INDEMNITY COMPANY

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

1. Monoline Policies

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

2. Commercial Multiple Peril (CMP) Packaged Policies

- 2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes No
- 2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes No
- 2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies:
- 2.31 Amount quantified: \$.....153,425
- 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: \$.....25,000